



**Account Statement**

For the Month Ending **March 31, 2018**

**Consolidated Summary Statement**

CITY OF STOCKTON

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	703,688.59	396,638,936.34
State Pool	0.00	55,168,628.75
Main City Sweep Account	0.00	21,069,274.34
Idle Funds in Reserve Portfolio	0.00	1,080,998.88
<b>Total</b>	<b>\$703,688.59</b>	<b>\$473,957,838.31</b>

**Investment Allocation**

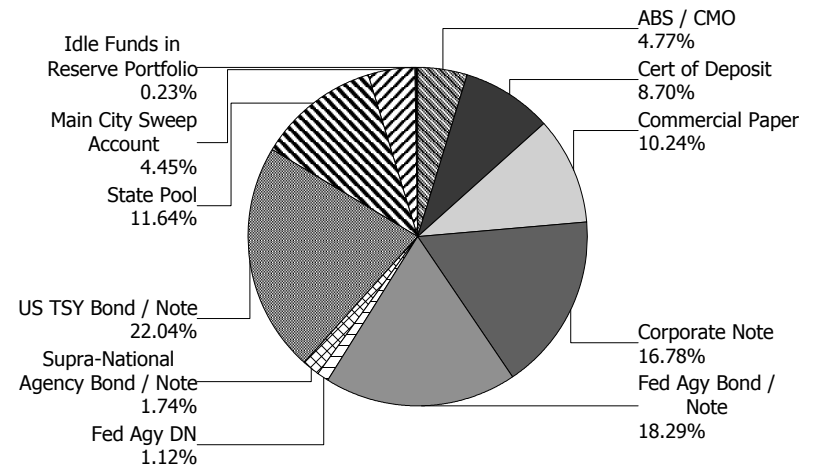
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	22,596,986.00	4.77
Certificate of Deposit	41,212,589.29	8.70
Commercial Paper	48,514,206.00	10.24
Corporate Note	79,528,182.45	16.78
Federal Agency Bond / Note	86,698,012.50	18.29
Federal Agency Discount Note	5,330,246.68	1.12
Supra-National Agency Bond / Note	8,249,940.18	1.74
U.S. Treasury Bond / Note	104,508,773.24	22.04
State Pool	55,168,628.75	11.64
Main City Sweep Account	21,069,274.34	4.45
Idle Funds in Reserve Portfolio	1,080,998.88	0.23
<b>Total</b>	<b>\$473,957,838.31</b>	<b>100.00%</b>

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	77,318,901.97	16.31
31 to 60 days	0.00	0.00
61 to 90 days	5,330,246.68	1.12
91 to 180 days	28,675,172.83	6.05
181 days to 1 year	20,958,199.63	4.42
1 to 2 years	48,024,940.36	10.13
2 to 3 years	123,584,876.65	26.08
3 to 4 years	110,037,645.57	23.22
4 to 5 years	60,027,854.62	12.67
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$473,957,838.31</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 812**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$393,811,052.97</b>
Maturities/Calls	(13,755,194.09)
Principal Dispositions	(18,856,486.69)
Principal Acquisitions	35,134,833.88
Unsettled Trades	0.00
Change in Current Value	304,730.27
<b>Closing Market Value</b>	<b>\$396,638,936.34</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	12,000,000.00
Sale Proceeds	18,953,122.31
Coupon/Interest/Dividend Income	671,070.95
Principal Payments	1,755,194.09
Security Purchases	(35,203,894.65)
Net Cash Contribution	(16,582.02)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	767,706.57
Less Purchased Interest Related to Interest/Coupons	(69,060.77)
Plus Net Realized Gains/Losses	5,042.79
<b>Total Cash Basis Earnings</b>	<b>\$703,688.59</b>

### Cash Balance

**Closing Cash Balance** **\$1,080,998.88**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	403,084,065.46
Ending Accrued Interest	1,247,660.79
Plus Proceeds from Sales	18,953,122.31
Plus Proceeds of Maturities/Calls/Principal Payments	13,755,194.09
Plus Coupons/Dividends Received	671,070.95
Less Cost of New Purchases	(35,203,894.65)
Less Beginning Amortized Value of Securities	(400,614,787.83)
Less Beginning Accrued Interest	(1,400,901.75)
<b>Total Accrual Basis Earnings</b>	<b>\$491,529.37</b>



## Portfolio Summary and Statistics

For the Month Ending **March 31, 2018**

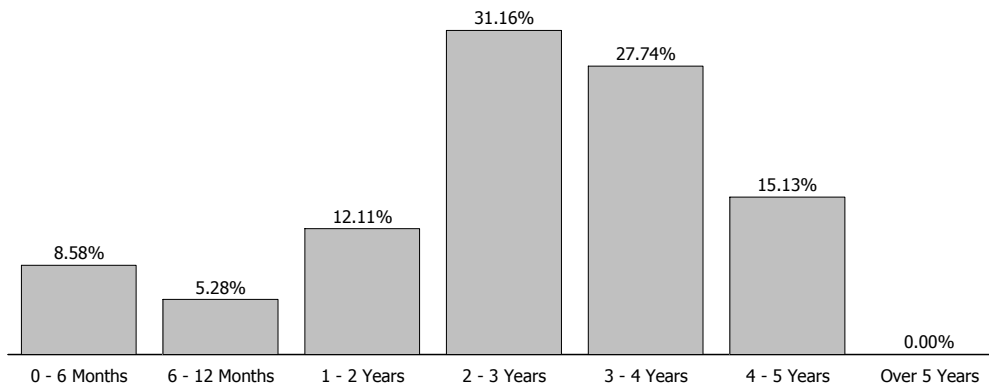
### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

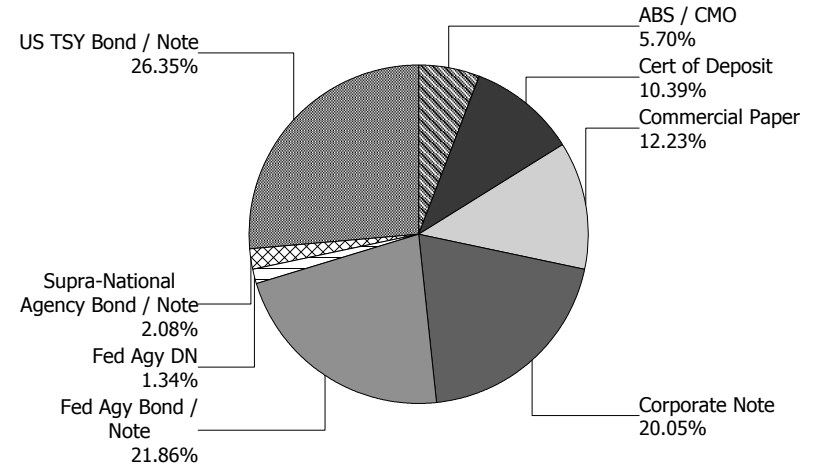
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	107,330,000.00	104,508,773.24	26.35
Supra-National Agency Bond / Note	8,290,000.00	8,249,940.18	2.08
Federal Agency Discount Note	5,350,000.00	5,330,246.68	1.34
Federal Agency Bond / Note	88,875,000.00	86,698,012.50	21.86
Corporate Note	81,211,000.00	79,528,182.45	20.05
Commercial Paper	49,000,000.00	48,514,206.00	12.23
Certificate of Deposit	41,640,000.00	41,212,589.29	10.39
Asset-Backed Security / Collateralized Mortgage Obligation	22,804,942.70	22,596,986.00	5.70
<b>Managed Account Sub-Total</b>	<b>404,500,942.70</b>	<b>396,638,936.34</b>	<b>100.00%</b>
Accrued Interest		1,247,660.79	
<b>Total Portfolio</b>	<b>404,500,942.70</b>	<b>397,886,597.13</b>	

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

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

Yield to Maturity at Cost	1.97%
Yield to Maturity at Market	2.55%
Duration to Worst	2.47
Weighted Average Days to Maturity	971



## Managed Account Issuer Summary

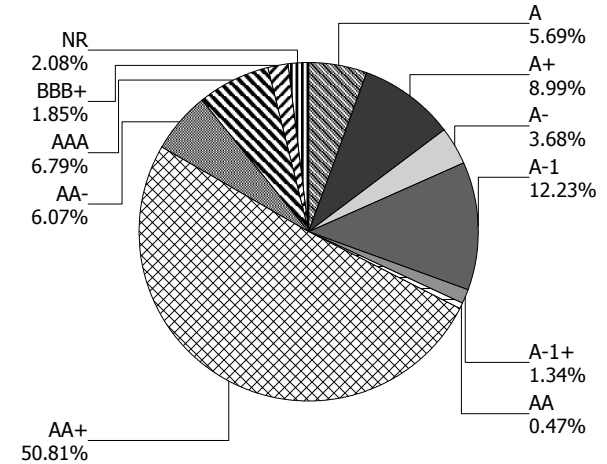
For the Month Ending **March 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,892,930.23	0.73
AMERICAN EXPRESS CO	1,957,060.00	0.49
AMERICAN HONDA FINANCE	3,914,448.00	0.99
APPLE INC	5,842,992.00	1.47
BANK OF AMERICA CO	3,688,993.53	0.93
BANK OF MONTREAL	9,874,710.00	2.49
BB&T CORPORATION	1,895,822.62	0.48
BERKSHIRE HATHAWAY INC	1,870,485.21	0.47
BNP PARIBAS	9,936,760.00	2.51
CITIGROUP INC	3,687,944.93	0.93
CREDIT AGRICOLE SA	9,937,100.00	2.51
CREDIT SUISSE GROUP	4,043,355.42	1.02
DEERE & COMPANY	4,801,933.50	1.21
EXXON MOBIL CORP	4,426,081.26	1.12
FANNIE MAE	43,443,227.93	10.96
FEDERAL HOME LOAN BANKS	22,976,716.06	5.79
FREDDIE MAC	25,608,315.19	6.46
GOLDMAN SACHS GROUP INC	3,663,034.54	0.92
HOME DEPOT INC	3,738,317.00	0.94
HONDA AUTO RECEIVABLES	5,476,924.25	1.38
HYUNDAI AUTO RECEIVABLES	4,115,472.50	1.04
IBM CORP	3,073,516.07	0.77
INTEL CORPORATION	3,905,212.00	0.98
INTERNATIONAL FINANCE CORPORATION	8,249,940.18	2.08
JOHN DEERE OWNER TRUST	2,614,411.59	0.66
JP MORGAN CHASE & CO	12,826,864.00	3.23
MICROSOFT CORP	4,351,319.10	1.10
MITSUBISHI UFJ FINANCIAL GROUP INC	11,631,541.36	2.93
NISSAN AUTO RECEIVABLES	1,314,469.40	0.33
NORDEA BANK AB	6,041,644.26	1.52
ORACLE CORP	3,958,369.60	1.00
PACCAR FINANCIAL CORP	1,656,488.84	0.42

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **March 31, 2018**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
SKANDINAVISKA ENSKILDA BANKEN AB	7,272,820.58	1.83
STATE STREET CORPORATION	2,309,299.72	0.58
SWEDBANK AB	7,432,835.65	1.87
THE BANK OF NEW YORK MELLON CORPORATION	3,944,344.80	0.99
THE WALT DISNEY CORPORATION	3,921,576.00	0.99
TOYOTA MOTOR CORP	6,182,778.03	1.56
UBS AG	6,043,326.00	1.52
UNITED PARCEL SERVICE INC	3,902,904.00	0.98
UNITED STATES TREASURY	104,508,773.24	26.36
US BANCORP	1,970,822.00	0.50
WELLS FARGO & COMPANY	5,079,333.73	1.28
WESTPAC BANKING CORP	6,653,722.02	1.68
<b>Total</b>	<b>\$396,638,936.34</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 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	41.33	1,094,599.46	1,080,148.30
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	90.73	2,416,085.54	2,371,416.50
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	92.04	2,460,527.63	2,405,784.85
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	251.09	210,033.41	205,192.89
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	1,076.09	902,313.95	879,398.10
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	2,510.87	2,099,262.46	2,051,928.90
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	2,309.39	403,477.59	390,093.60
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	34,640.88	5,949,924.66	5,851,404.00
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	3,076.66	1,331,166.38	1,312,506.45
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	AA+	Aaa	03/09/16	03/09/16	1,523,515.85	1.40	3,475.48	1,524,132.12	1,482,646.18
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	10,000.00	5,848,429.13	5,685,985.25
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	6,334.24	6,393,777.15	6,244,328.13
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	300,000.00	AA+	Aaa	12/13/16	12/13/16	293,051.79	1.81	10.25	295,098.04	290,062.50
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	27,098.08	5,806,713.44	5,691,199.08



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 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	43,780.91	9,414,551.49	9,194,964.50
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	5,220.99	2,737,290.36	2,681,985.60
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	AA+	Aaa	11/09/16	11/09/16	4,767,983.06	1.48	149.08	4,790,755.41	4,633,074.05
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	AA+	Aaa	03/01/18	03/05/18	9,834,765.63	2.48	83,977.90	9,838,055.40	9,839,060.00
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	10,500.00	6,800,598.05	6,709,711.80
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	AA+	Aaa	12/01/17	12/05/17	6,409,596.48	2.10	331.45	6,413,974.72	6,315,075.85
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,877,734.38	2.18	512.30	9,884,457.70	9,760,550.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	16,781.77	5,369,475.80	5,255,085.60
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	29,834.25	9,100,966.77	8,807,697.00
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	265.61	5,512,121.34	5,369,474.11
<b>Security Type Sub-Total</b>		<b>107,330,000.00</b>					<b>106,495,738.85</b>	<b>1.84</b>	<b>282,361.39</b>	<b>106,597,788.00</b>	<b>104,508,773.24</b>
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	9,136.88	2,208,874.33	2,196,925.60
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	6,669.84	6,070,503.95	6,053,014.58



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**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
<b>Security Type Sub-Total</b>		<b>8,290,000.00</b>					<b>8,278,931.65</b>	<b>2.58</b>	<b>15,806.72</b>	<b>8,279,378.28</b>	<b>8,249,940.18</b>
<b>Federal Agency Discount Note</b>											
FEDERAL HOME LOAN BANKS DISC NOTE DTD 06/13/2017 0.000% 06/13/2018	313385YA8	5,350,000.00	A-1+	P-1	03/20/18	03/21/18	5,327,904.50	1.78	0.00	5,330,797.94	5,330,246.68
<b>Security Type Sub-Total</b>		<b>5,350,000.00</b>					<b>5,327,904.50</b>	<b>1.78</b>	<b>0.00</b>	<b>5,330,797.94</b>	<b>5,330,246.68</b>
<b>Federal Agency Bond / Note</b>											
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	993,749.59	985,006.00
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	1,094,447.39	1,083,506.60
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,325,000.00	AA+	Aaa	12/18/14	12/18/14	1,293,703.50	1.77	8,235.24	1,314,896.72	1,305,132.95
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	1,100,000.00	AA+	Aaa	03/23/17	03/23/17	1,096,986.00	1.60	3,391.67	1,098,069.64	1,084,309.60
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	420,000.00	AA+	Aaa	07/07/17	07/10/17	418,971.00	1.60	577.50	419,251.92	413,660.52
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	AA+	Aaa	11/08/17	11/09/17	2,179,452.00	1.77	13,528.47	2,182,710.49	2,158,043.80
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	6,474,260.26	6,376,038.50
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	10,166.67	3,999,819.28	3,919,812.00
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	18,643.13	7,317,629.18	7,187,955.26
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	3,480,819.62	3,404,432.18
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	4,576,526.15	4,487,217.20





**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,820,500.00	2.05	1,145.83	9,836,052.20	9,754,820.00
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	401,159.55	390,562.00
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	30,250.00	5,937,742.44	5,858,430.00
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	6,393,063.30	6,205,401.60
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	2,318,066.21	2,225,774.44
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	4,196,546.15	4,036,007.30
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	6,475,393.73	6,235,040.50
FANNIE MAE 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	6,396,209.02	6,269,817.60
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	32,933.33	6,478,858.62	6,354,496.00
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	65,541.67	7,149,145.43	6,962,548.45
<b>Security Type Sub-Total</b>		<b>88,875,000.00</b>					<b>88,385,709.75</b>	<b>1.70</b>	<b>299,480.98</b>	<b>88,534,416.89</b>	<b>86,698,012.50</b>
<b>Corporate Note</b>											
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	1,904,145.84	1,870,485.21
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	200,403.24	198,457.60



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	299,996.11	297,686.40
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	351,451.93	347,300.80
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	752,495.75	744,216.00
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	790,355.41	783,907.52
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	1,584,909.45	1,572,776.48
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	492,183.50
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	1,821.53	497,649.49	492,183.50
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	2,459.06	671,670.61	664,447.73
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	1,501,256.12	1,476,550.50
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	7,231.47	1,983,976.34	1,953,968.50
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	1,799,236.69	1,768,203.00
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	3,249.73	844,340.58	826,927.14



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	12,133.60	3,156,421.23	3,087,520.86
MICROSOFT CORP (CALLABLE) 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	1,514,357.37	1,489,794.95
BRANCH BANKING & TRUST (CALLABLE) 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	6,969.58	1,944,195.59	1,895,822.62
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	3,136,701.98	3,073,516.07
EXXON MOBIL CORPORATE (CALLABLE) 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	1,393,924.99
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	2,008,305.36	1,967,884.00
EXXON MOBIL CORPORATE (CALLABLE) 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	3,111,049.96	3,032,156.27
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	A-	A3	11/01/17	11/03/17	3,773,050.05	2.40	44,237.81	3,769,852.49	3,688,993.53
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	42,542.50	3,756,606.09	3,663,034.54
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	150,099.89	145,544.10
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	2,229,260.24	2,163,755.62
MICROSOFT CORP (CALLABLE) 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	854,111.59	821,007.77



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
MICROSOFT CORP (CALLABLE) NOTES DTD 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	2,123,484.79	2,040,516.38
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	3,964.58	1,678,950.47	1,656,488.84
ORACLE CORP (CALLABLE) 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	4,032,836.06	3,958,369.60
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	Baa1	11/20/17	11/22/17	3,770,578.35	2.72	34,089.90	3,768,401.98	3,687,944.93
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	876,650.49	861,885.50
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	1,002,594.01	985,012.00
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	18,770.83	3,008,741.10	2,955,036.00
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	1,997,335.90	1,970,822.00
AMERICAN EXPRESS CREDIT (CALLABLE) 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	2,016,448.80	1,957,060.00
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	7,350.00	4,041,009.52	3,921,576.00
INTEL CORP (CALLABLE) 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	4,002,180.60	3,905,212.00
APPLE INC CORP (CALLABLE) 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	53,666.67	5,993,227.14	5,842,992.00
UNITED PARCEL SERVICE (CALLABLE) 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	4,011,081.00	3,902,904.00



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
HOME DEPOT INC CORP (CALLABLE) 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	2,025,217.80	1,970,114.00
<b>Security Type Sub-Total</b>		<b>81,211,000.00</b>					<b>81,310,805.51</b>	<b>2.24</b>	<b>439,968.61</b>	<b>81,306,009.01</b>	<b>79,528,182.45</b>
<b>Commercial Paper</b>											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,905,966.67	1.88	0.00	9,948,850.00	9,937,100.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	09659CG93	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,909,505.56	1.81	0.00	9,950,775.00	9,936,760.00
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	A-1	P-1	03/21/18	03/21/18	7,901,720.00	2.46	0.00	7,907,660.00	7,906,656.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	06366HK55	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,857,500.00	1.93	0.00	9,901,305.60	9,874,710.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640OK59	11,000,000.00	A-1	P-1	01/09/18	01/09/18	10,835,611.11	2.03	0.00	10,885,722.21	10,858,980.00
<b>Security Type Sub-Total</b>		<b>49,000,000.00</b>					<b>48,410,303.34</b>	<b>2.00</b>	<b>0.00</b>	<b>48,594,312.81</b>	<b>48,514,206.00</b>
<b>Certificate of Deposit</b>											
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	7,498,039.28	7,272,820.58
BANK OF TOKYO-MITSUBISHI NY 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	40,213.20	3,760,000.00	3,724,885.36
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	A	A1	02/07/18	02/08/18	4,030,000.00	2.67	15,841.26	4,030,000.00	4,043,355.42
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	AA-	Aa3	02/20/18	02/22/18	6,060,000.00	2.72	17,856.80	6,060,000.00	6,041,644.26



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Certificate of Deposit</b>												
UBS AG STAMFORD CT LT CD	DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa3	03/02/18	03/06/18	6,000,000.00	2.93	12,566.67	6,000,000.00	6,043,326.00
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	6,653,722.02
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa3	11/16/17	11/17/17	7,555,000.00	2.30	64,311.94	7,555,000.00	7,432,835.65
<b>Security Type Sub-Total</b>			<b>41,640,000.00</b>					<b>41,637,075.00</b>	<b>2.35</b>	<b>193,733.33</b>	<b>41,638,039.28</b>	<b>41,212,589.29</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
HONDA AUTO RECEIVABLES OWNER 2017-1 A2	DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	896,958.61	NR	Aaa	03/21/17	03/28/17	896,937.17	1.42	353.80	896,951.70	894,656.83
TOYOTA ABS 2015-A A3	DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	26,313.11	AAA	Aaa	11/17/15	11/17/15	26,259.66	1.24	13.10	26,297.65	26,307.52
TOYOTA ABS 2015-A A3	DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	62,800.61	AAA	Aaa	02/24/15	03/04/15	62,791.11	1.13	31.26	62,798.36	62,787.26
HONDA ABS 2015-2 A3	DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	13,050.62	AAA	NR	06/25/15	06/25/15	12,986.39	1.22	3.77	13,037.83	13,041.56
HONDA ABS 2015-2 A3	DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	15,225.72	AAA	NR	12/01/15	12/01/15	15,155.54	1.23	4.40	15,209.45	15,215.15
HONDA ABS 2015-2 A3	DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	107,232.55	AAA	NR	05/13/15	05/20/15	107,216.09	1.05	30.98	107,229.38	107,158.14
HONDA ABS 2016-4 A2	DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	1,020,324.16	AAA	NR	10/18/16	10/25/16	1,020,295.69	1.04	383.19	1,020,313.46	1,018,247.29
NISSAN ABS 2016-C A2A	DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	292,112.43	NR	Aaa	08/02/16	08/10/16	292,100.92	1.07	138.92	292,108.33	292,011.36
TOYOTA ABS 2016-D A2A	DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	623,634.73	AAA	Aaa	10/04/16	10/12/16	623,584.84	1.06	293.80	623,615.72	622,547.30



**Managed Account Detail of Securities Held**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	1,232,638.51	AAA	Aaa	03/07/17	03/15/17	1,232,519.56	1.43	777.93	1,232,567.47	1,229,201.30
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	951,268.80	NR	Aaa	02/22/17	03/02/17	951,265.00	1.50	634.18	951,266.65	948,664.04
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	1,026,797.29	NR	Aaa	03/21/17	03/28/17	1,026,792.06	1.47	670.84	1,026,793.96	1,022,458.04
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814QAC2	1,351,246.53	NR	Aaa	05/24/16	05/31/16	1,351,220.32	1.39	834.77	1,351,234.25	1,343,335.66
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	1,675,339.03	NR	Aaa	02/23/16	03/02/16	1,675,075.34	1.37	1,012.65	1,675,224.54	1,665,747.55
HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021		43813FAC7	2,105,000.00	NR	Aaa	11/22/17	11/29/17	2,104,703.41	2.06	1,198.68	2,104,726.96	2,085,269.62
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022		89238KAD4	2,340,000.00	AAA	Aaa	11/07/17	11/15/17	2,339,784.25	2.26	2,007.20	2,339,803.21	2,305,733.04
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	4,184,374.13	4,115,472.50
ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022		02007YAC8	2,930,000.00	AAA	Aaa	11/14/17	11/22/17	2,929,772.63	1.99	2,591.42	2,929,790.71	2,892,930.23
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022		89238BAD4	1,950,000.00	AAA	Aaa	01/23/18	01/31/18	1,949,977.58	2.35	2,036.67	1,949,979.49	1,936,201.61
<b>Security Type Sub-Total</b>			<b>22,804,942.70</b>					<b>22,802,712.30</b>	<b>1.75</b>	<b>16,309.76</b>	<b>22,803,323.25</b>	<b>22,596,986.00</b>
<b>Managed Account Sub-Total</b>			<b>404,500,942.70</b>					<b>402,649,180.90</b>	<b>1.97</b>	<b>1,247,660.79</b>	<b>403,084,065.46</b>	<b>396,638,936.34</b>
<b>Securities Sub-Total</b>			<b>\$404,500,942.70</b>					<b>\$402,649,180.90</b>	<b>1.97%</b>	<b>\$1,247,660.79</b>	<b>\$403,084,065.46</b>	<b>\$396,638,936.34</b>
<b>Accrued Interest</b>												<b>\$1,247,660.79</b>
<b>Total Investments</b>												<b>\$397,886,597.13</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		98.20	1,080,148.30	(8,296.79)	(14,451.16)	1.96	1.96	2.30
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		98.20	2,371,416.50	(45,949.98)	(44,669.04)	1.96	1.96	2.30
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		98.20	2,405,784.85	(65,565.15)	(54,742.78)	1.96	1.96	2.30
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	NEW ACCT		97.71	205,192.89	(4,873.44)	(4,840.52)	2.35	2.35	2.36
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.71	879,398.10	(24,858.82)	(22,915.85)	2.35	2.35	2.36
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		97.71	2,051,928.90	(46,601.56)	(47,333.56)	2.35	2.35	2.36
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.52	390,093.60	(15,595.24)	(13,383.99)	2.50	2.50	2.37
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		97.52	5,851,404.00	(54,631.73)	(98,520.66)	2.50	2.50	2.37
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.22	1,312,506.45	(10,603.54)	(18,659.93)	2.75	2.75	2.39
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.22	1,482,646.18	(40,869.67)	(41,485.94)	2.75	2.75	2.39
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		98.89	5,685,985.25	(225,528.17)	(162,443.88)	2.81	2.81	2.40
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.44	6,244,328.13	(133,293.94)	(149,449.02)	2.84	2.84	2.40
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828O37	300,000.00	NEW ACCT		96.69	290,062.50	(2,989.29)	(5,035.54)	2.92	2.92	2.40
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		96.79	5,691,199.08	(98,993.11)	(115,514.36)	3.06	3.06	2.43
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		96.79	9,194,964.50	(202,242.53)	(219,586.99)	3.06	3.06	2.43
US TREASURY NOTES	DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		95.79	2,681,985.60	(42,217.53)	(55,304.76)	3.24	3.24	2.45
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		95.53	4,633,074.05	(134,909.01)	(157,681.36)	3.40	3.40	2.47





**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES		912828F96	10,000,000.00	GOLDMAN		98.39	9,839,060.00	4,294.37	1,004.60	3.40	3.40	2.47
DTD 10/31/2014 2.000% 10/31/2021												
US TREASURY NOTES		912828J43	6,900,000.00	NEW ACCT		97.24	6,709,711.80	(65,518.35)	(90,886.25)	3.75	3.75	2.49
DTD 03/02/2015 1.750% 02/28/2022												
US TREASURY NOTES		912828W89	6,470,000.00	BNP_PARI		97.61	6,315,075.85	(94,520.63)	(98,898.87)	3.82	3.82	2.51
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		912828W89	10,000,000.00	GOLDMAN		97.61	9,760,550.00	(117,184.38)	(123,907.70)	3.82	3.82	2.51
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		9128282P4	5,400,000.00	GOLDMAN		97.32	5,255,085.60	(111,586.28)	(114,390.20)	4.12	4.12	2.53
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		912828X08	9,000,000.00	MORGAN_S		97.86	8,807,697.00	(306,209.25)	(293,269.77)	4.11	4.11	2.52
DTD 07/31/2015 2.000% 07/31/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		96.66	5,369,474.11	(138,221.59)	(142,647.23)	4.29	4.29	2.54
DTD 09/30/2015 1.750% 09/30/2022												
<b>Security Type Sub-Total</b>			<b>107,330,000.00</b>				<b>104,508,773.24</b>	<b>(1,986,965.61)</b>	<b>(2,089,014.76)</b>	<b>3.33</b>	<b>3.33</b>	<b>2.45</b>
<b>Supra-National Agency Bond / Note</b>												
INTERNATIONAL FINANCE CORPORATION NOTE		45950KCM0	2,215,000.00	JPM_CHAS		99.18	2,196,925.60	(11,562.30)	(11,948.73)	2.70	2.70	2.55
DTD 01/25/2018 2.250% 01/25/2021												
INTERNATIONAL FINANCE CORPORATION NOTE		45950VLQ7	6,075,000.00	HSBC		99.64	6,053,014.58	(17,429.17)	(17,489.37)	2.81	2.81	2.76
DTD 03/16/2018 2.635% 03/09/2021												
<b>Security Type Sub-Total</b>			<b>8,290,000.00</b>				<b>8,249,940.18</b>	<b>(28,991.47)</b>	<b>(29,438.10)</b>	<b>2.78</b>	<b>2.78</b>	<b>2.71</b>
<b>Federal Agency Discount Note</b>												
FEDERAL HOME LOAN BANKS DISC NOTE		313385YA8	5,350,000.00	MORGAN_S		99.63	5,330,246.68	2,342.18	(551.26)	0.20	0.20	1.80
DTD 06/13/2017 0.000% 06/13/2018												
<b>Security Type Sub-Total</b>			<b>5,350,000.00</b>				<b>5,330,246.68</b>	<b>2,342.18</b>	<b>(551.26)</b>	<b>0.20</b>	<b>0.20</b>	<b>1.80</b>
<b>Federal Agency Bond / Note</b>												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	NEW ACCT		98.50	985,006.00	2,358.00	(8,743.59)	1.47	1.47	2.27
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	NEW ACCT		98.50	1,083,506.60	11.00	(10,940.79)	1.47	1.47	2.27
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,325,000.00	NEW ACCT		98.50	1,305,132.95	11,429.45	(9,763.77)	1.47	1.47	2.27
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	1,100,000.00	NEW ACCT		98.57	1,084,309.60	(12,676.40)	(13,760.04)	1.75	1.75	2.32
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	420,000.00	NOMURA		98.49	413,660.52	(5,310.48)	(5,591.40)	1.87	1.87	2.31
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	JEFFERIE		98.09	2,158,043.80	(21,408.20)	(24,666.69)	2.00	2.00	2.33
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		98.09	6,376,038.50	(86,781.50)	(98,221.76)	2.00	2.00	2.33
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		98.00	3,919,812.00	(79,948.00)	(80,007.28)	2.27	2.27	2.39
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	BARCLAYS		98.00	7,187,955.26	(124,819.69)	(129,673.92)	2.27	2.27	2.39
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.55	3,404,432.18	(74,364.92)	(76,387.44)	2.43	2.43	2.39
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.55	4,487,217.20	(84,308.80)	(89,308.95)	2.43	2.43	2.39
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.55	9,754,820.00	(65,680.00)	(81,232.20)	2.43	2.43	2.39
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.64	390,562.00	(11,482.00)	(10,597.55)	2.58	2.58	2.42
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.64	5,858,430.00	(28,170.00)	(79,312.44)	2.58	2.58	2.42
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.96	6,205,401.60	(182,822.40)	(187,661.70)	2.82	2.82	2.47
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		95.53	2,225,774.44	(87,076.76)	(92,291.77)	3.26	3.26	2.52
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		95.53	4,036,007.30	(147,545.45)	(160,538.85)	3.26	3.26	2.52



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Federal Agency Bond / Note</b>												
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.92	6,235,040.50	(229,814.00)	(240,353.23)	3.27	3.27	2.52
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		97.97	6,269,817.60	(125,222.40)	(126,391.42)	3.58	3.58	2.57
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		99.29	6,354,496.00	(147,692.80)	(124,362.62)	3.58	3.58	2.57
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		97.38	6,962,548.45	(186,371.90)	(186,596.98)	3.80	3.80	2.57
<b>Security Type Sub-Total</b>			<b>88,875,000.00</b>				<b>86,698,012.50</b>	<b>(1,687,697.25)</b>	<b>(1,836,404.39)</b>	<b>2.75</b>	<b>2.75</b>	<b>2.45</b>

<b>Corporate Note</b>												
BERKSHIRE HATHAWAY INC CORPORATE NOTES	DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		98.19	1,870,485.21	(32,666.94)	(33,660.63)	1.34	1.34	2.65
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	99.23	198,457.60	(2,728.40)	(1,945.64)	1.40	1.41	2.85
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	99.23	297,686.40	(2,298.60)	(2,309.71)	1.40	1.41	2.85
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	99.23	347,300.80	(5,219.20)	(4,151.13)	1.40	1.41	2.85
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	99.23	744,216.00	(13,629.00)	(8,279.75)	1.40	1.41	2.85
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	99.23	783,907.52	(7,309.08)	(6,447.89)	1.40	1.41	2.85
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	99.23	1,572,776.48	(11,922.37)	(12,132.97)	1.40	1.41	2.85



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		98.44	492,183.50	(7,816.50)	(7,816.50)	1.77	1.77	3.03
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		98.44	492,183.50	(2,171.50)	(5,465.99)	1.77	1.77	3.03
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		98.44	664,447.73	(2,452.27)	(7,222.88)	1.77	1.77	3.03
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		98.44	1,476,550.50	(25,369.50)	(24,705.62)	1.77	1.77	3.03
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		98.44	1,953,968.50	(28,331.90)	(30,007.84)	1.77	1.77	3.03
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	NEW ACCT		98.23	1,768,203.00	(30,753.00)	(31,033.69)	2.11	2.11	2.64
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		97.86	826,927.14	(17,219.41)	(17,413.44)	2.22	2.22	2.92
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		97.86	3,087,520.86	(69,309.04)	(68,900.37)	2.22	2.22	2.92
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.34	1,489,794.95	(23,993.05)	(24,562.42)	2.48	2.48	2.67
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.47	1,895,822.62	(48,282.68)	(48,372.97)	2.72	2.71	3.09
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		98.42	3,073,516.07	(66,379.36)	(63,185.91)	2.76	2.76	2.83
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.51	1,393,924.99	(21,075.01)	(21,075.01)	2.78	2.80	2.76
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	98.39	1,967,884.00	(42,416.00)	(40,421.36)	2.77	2.78	3.13
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.51	3,032,156.27	(99,801.07)	(78,893.69)	2.78	2.80	2.76
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.50	3,688,993.53	(84,056.52)	(80,858.96)	2.87	2.87	3.14



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>												
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)		38141GVU5	3,740,000.00	CSFB	03/25/21	97.94	3,663,034.54	(95,687.90)	(93,571.55)	2.88	2.88	3.34
DTD 04/25/2016 2.625% 04/25/2021												
STATE STREET CORP NOTES		857477AV5	150,000.00	NEW ACCT		97.03	145,544.10	(4,598.40)	(4,555.79)	2.99	2.99	2.95
DTD 05/19/2016 1.950% 05/19/2021												
STATE STREET CORP NOTES		857477AV5	2,230,000.00	NEW ACCT		97.03	2,163,755.62	(65,084.78)	(65,504.62)	2.99	2.99	2.95
DTD 05/19/2016 1.950% 05/19/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	855,000.00	NEW ACCT	07/08/21	96.02	821,007.77	(32,684.08)	(33,103.82)	3.23	3.23	2.80
DTD 08/08/2016 1.550% 08/08/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	2,125,000.00	NEW ACCT	07/08/21	96.02	2,040,516.38	(82,252.37)	(82,968.41)	3.23	3.23	2.80
DTD 08/08/2016 1.550% 08/08/2021												
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		95.75	1,656,488.84	(5,487.56)	(22,461.63)	3.23	3.23	2.99
DTD 08/11/2016 1.650% 08/11/2021												
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.55	3,958,369.60	(49,831.40)	(74,466.46)	3.31	3.31	2.96
DTD 07/07/2016 1.900% 09/15/2021												
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	3,745,000.00	MORGAN_S	11/08/21	98.48	3,687,944.93	(82,633.42)	(80,457.05)	3.43	3.43	3.34
DTD 12/08/2016 2.900% 12/08/2021												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		98.50	861,885.50	(15,170.75)	(14,764.99)	3.53	3.53	3.07
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		98.50	985,012.00	(18,228.00)	(17,582.01)	3.53	3.53	3.07
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		98.50	2,955,036.00	(55,884.00)	(53,705.10)	3.53	3.53	3.07
DTD 01/06/2017 2.650% 01/06/2022												
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	98.54	1,970,822.00	(25,738.00)	(26,513.90)	3.58	3.58	3.03
DTD 01/24/2017 2.625% 01/24/2022												
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	97.85	1,957,060.00	(62,260.00)	(59,388.80)	3.67	3.68	3.29
DTD 03/03/2017 2.700% 03/03/2022												
WALT DISNEY COMPANY CORP NOTES		25468PDO6	4,000,000.00	WELLS_FA		98.04	3,921,576.00	(126,344.00)	(119,433.52)	3.70	3.70	2.98
DTD 03/06/2017 2.450% 03/04/2022												
INTEL CORP (CALLABLE) NOTES		458140BB5	4,000,000.00	US_BANCO	04/11/22	97.63	3,905,212.00	(97,268.00)	(96,968.60)	3.85	3.85	2.97
DTD 05/11/2017 2.350% 05/11/2022												
APPLE INC CORP (CALLABLE) NOTE		037833CQ1	6,000,000.00	CSFB	04/11/22	97.38	5,842,992.00	(149,028.00)	(150,235.14)	3.85	3.85	2.98
DTD 05/11/2017 2.300% 05/11/2022												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>												
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	97.57	3,902,904.00	(109,976.00)	(108,177.00)	3.86	3.86	2.98
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022		437076BG6	2,000,000.00	US_BANCO	05/01/22	98.51	1,970,114.00	(59,266.00)	(55,103.80)	3.88	3.88	3.01
<b>Security Type Sub-Total</b>			<b>81,211,000.00</b>				<b>79,528,182.45</b>	<b>(1,782,623.06)</b>	<b>(1,777,826.56)</b>	<b>3.00</b>	<b>3.01</b>	<b>2.99</b>
<b>Commercial Paper</b>												
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		22533UG98	10,000,000.00	CREDAG		99.37	9,937,100.00	31,133.33	(11,750.00)	0.27	0.27	2.28
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		09659CG93	10,000,000.00	BNP_PARI		99.37	9,936,760.00	27,254.44	(14,015.00)	0.27	0.27	2.29
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 03/19/2018 0.000% 09/19/2018		06538CJK8	8,000,000.00	BTM		98.83	7,906,656.00	4,936.00	(1,004.00)	0.47	0.47	2.47
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		06366HK55	10,000,000.00	BMO		98.75	9,874,710.00	17,210.00	(26,595.60)	0.51	0.51	2.43
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		46640QK59	11,000,000.00	JPM_CHAS		98.72	10,858,980.00	23,368.89	(26,742.21)	0.51	0.51	2.49
<b>Security Type Sub-Total</b>			<b>49,000,000.00</b>				<b>48,514,206.00</b>	<b>103,902.66</b>	<b>(80,106.81)</b>	<b>0.40</b>	<b>0.40</b>	<b>2.39</b>
<b>Certificate of Deposit</b>												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	BARCLAYS		96.97	7,272,820.58	(224,254.42)	(225,218.70)	1.30	1.30	2.75
BANK OF TOKYO-MITSUBISHI NY CD DTD 09/27/2017 2.070% 09/25/2019		06539RGM3	3,760,000.00	MITSU		99.07	3,724,885.36	(35,114.64)	(35,114.64)	1.48	1.48	1.29
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020		22549LFR1	4,030,000.00	CSFB		100.33	4,043,355.42	13,355.42	13,355.42	1.78	1.78	2.48
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020		65590ASN7	6,060,000.00	GOLDMAN		99.70	6,041,644.26	(18,355.74)	(18,355.74)	1.82	1.82	2.89



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Certificate of Deposit</b>												
UBS AG STAMFORD CT LT CD		90275DHG8	6,000,000.00	UBS		100.72	6,043,326.00	43,326.00	43,326.00	1.86	1.86	2.54
DTD 03/06/2018 2.900% 03/02/2020												
WESTPAC BANKING CORP NY CD		96121T4A3	6,735,000.00	JPM_CHAS		98.79	6,653,722.02	(81,277.98)	(81,277.98)	2.32	2.32	2.50
DTD 08/07/2017 2.050% 08/03/2020												
SWEDBANK (NEW YORK) CERT DEPOS		87019U6D6	7,555,000.00	MERRILL		98.38	7,432,835.65	(122,164.35)	(122,164.35)	2.51	2.51	2.95
DTD 11/17/2017 2.270% 11/16/2020												
<b>Security Type Sub-Total</b>			<b>41,640,000.00</b>				<b>41,212,589.29</b>	<b>(424,485.71)</b>	<b>(425,449.99)</b>	<b>1.90</b>	<b>1.90</b>	<b>2.58</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
HONDA AUTO RECEIVABLES OWNER		43814TAB8	896,958.61	NEW ACCT		99.74	894,656.83	(2,280.34)	(2,294.87)	0.30	0.22	2.58
2017-1 A2												
DTD 03/28/2017 1.420% 08/21/2018												
TOYOTA ABS 2015-A A3		89236WAC2	26,313.11	NEW ACCT		99.98	26,307.52	47.86	9.87	0.05	0.45	1.17
DTD 03/04/2015 1.120% 02/15/2019												
TOYOTA ABS 2015-A A3		89236WAC2	62,800.61	NEW ACCT		99.98	62,787.26	(3.85)	(11.10)	0.05	0.45	1.17
DTD 03/04/2015 1.120% 02/15/2019												
HONDA ABS 2015-2 A3		43813NAC0	13,050.62	NEW ACCT		99.93	13,041.56	55.17	3.73	0.07	0.54	1.17
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2015-2 A3		43813NAC0	15,225.72	NEW ACCT		99.93	15,215.15	59.61	5.70	0.07	0.54	1.17
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2015-2 A3		43813NAC0	107,232.55	NEW ACCT		99.93	107,158.14	(57.95)	(71.24)	0.07	0.54	1.17
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2016-4 A2		43814RAB2	1,020,324.16	NEW ACCT		99.80	1,018,247.29	(2,048.40)	(2,066.17)	0.17	0.64	1.36
DTD 10/25/2016 1.040% 04/18/2019												
NISSAN ABS 2016-C A2A		65478WAB1	292,112.43	NEW ACCT		99.97	292,011.36	(89.56)	(96.97)	0.09	0.68	1.12
DTD 08/10/2016 1.070% 05/15/2019												
TOYOTA ABS 2016-D A2A		89231LAB3	623,634.73	NEW ACCT		99.83	622,547.30	(1,037.54)	(1,068.42)	0.14	0.70	1.31
DTD 10/12/2016 1.060% 05/15/2019												
TOYOTA ABS 2017-A A2A		89238MAB4	1,232,638.51	NEW ACCT		99.72	1,229,201.30	(3,318.26)	(3,366.17)	0.32	0.74	1.80
DTD 03/15/2017 1.420% 09/15/2019												
JOHN DEERE ABS 2017-A A2		47787XAB3	951,268.80	NEW ACCT		99.73	948,664.04	(2,600.96)	(2,602.61)	0.32	0.78	1.85
DTD 03/02/2017 1.500% 10/15/2019												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
NISSAN ABS 2017-A A2A		654747AB0	1,026,797.29	NEW ACCT		99.58	1,022,458.04	(4,334.02)	(4,335.92)	0.37	0.91	1.94
DTD 03/28/2017 1.470% 01/15/2020												
HONDA ABS 2016-2 A3		43814QAC2	1,351,246.53	NEW ACCT		99.41	1,343,335.66	(7,884.66)	(7,898.59)	0.55	1.29	1.84
DTD 05/31/2016 1.390% 04/15/2020												
JOHN DEERE ABS 2016-A A3		47788MAC4	1,675,339.03	NEW ACCT		99.43	1,665,747.55	(9,327.79)	(9,476.99)	0.47	1.35	1.79
DTD 03/02/2016 1.360% 04/15/2020												
HAROT 2017-4 A3		43813FAC7	2,105,000.00	BARCLAYS		99.06	2,085,269.62	(19,433.79)	(19,457.34)	1.94	1.81	2.57
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	JPM_CHAS		98.54	2,305,733.04	(34,051.21)	(34,070.17)	2.07	1.88	2.71
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	4,185,000.00	CITIGRP		98.34	4,115,472.50	(68,802.24)	(68,901.63)	1.83	1.88	2.66
DTD 08/16/2017 1.770% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	2,930,000.00	CITIGRP		98.73	2,892,930.23	(36,842.40)	(36,860.48)	1.61	1.96	2.64
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	MITSU		99.29	1,936,201.61	(13,775.97)	(13,777.88)	2.06	2.04	2.70
DTD 01/31/2018 2.350% 05/16/2022												
<b>Security Type Sub-Total</b>			<b>22,804,942.70</b>				<b>22,596,986.00</b>	<b>(205,726.30)</b>	<b>(206,337.25)</b>	<b>1.25</b>	<b>1.49</b>	<b>2.30</b>
<b>Managed Account Sub-Total</b>			<b>404,500,942.70</b>				<b>396,638,936.34</b>	<b>(6,010,244.56)</b>	<b>(6,445,129.12)</b>	<b>2.46</b>	<b>2.47</b>	<b>2.55</b>
<b>Securities Sub-Total</b>			<b>\$404,500,942.70</b>				<b>\$396,638,936.34</b>	<b>(\$6,010,244.56)</b>	<b>(\$6,445,129.12)</b>	<b>2.46</b>	<b>2.47</b>	<b>2.55%</b>
<b>Accrued Interest</b>							<b>\$1,247,660.79</b>					
<b>Total Investments</b>							<b>\$397,886,597.13</b>					





**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>BUY</b>										
03/01/18	03/05/18	US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	(9,834,765.63)	(69,060.77)	(9,903,826.40)			
03/02/18	03/06/18	UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	(6,000,000.00)	0.00	(6,000,000.00)			
03/09/18	03/16/18	INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	(6,070,443.75)	0.00	(6,070,443.75)			
03/20/18	03/21/18	FEDERAL HOME LOAN BANKS DISC NOTE DTD 06/13/2017 0.000% 06/13/2018	313385YA8	5,350,000.00	(5,327,904.50)	0.00	(5,327,904.50)			
03/21/18	03/21/18	BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	(7,901,720.00)	0.00	(7,901,720.00)			
<b>Transaction Type Sub-Total</b>				<b>35,425,000.00</b>	<b>(35,134,833.88)</b>	<b>(69,060.77)</b>	<b>(35,203,894.65)</b>			
<b>INTEREST</b>										
03/01/18	03/01/18	EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	0.00	15,720.65	15,720.65			
03/01/18	03/01/18	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	0.00	25,500.00	25,500.00			
03/01/18	03/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,197.94	1,197.94			
03/01/18	03/01/18	EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	0.00	34,196.58	34,196.58			
03/03/18	03/03/18	AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	0.00	27,000.00	27,000.00			
03/04/18	03/04/18	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	0.00	49,000.00	49,000.00			
03/11/18	03/11/18	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			



**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
03/11/18	03/11/18	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			
03/11/18	03/11/18	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			
03/11/18	03/11/18	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			
03/11/18	03/11/18	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			
03/11/18	03/11/18	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			
03/15/18	03/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,830,778.06	0.00	2,074.88	2,074.88			
03/15/18	03/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,132,051.70	0.00	1,386.76	1,386.76			
03/15/18	03/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	52,908.53	0.00	49.38	49.38			
03/15/18	03/15/18	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	5,728.13	5,728.13			
03/15/18	03/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,067,798.84	0.00	1,334.75	1,334.75			
03/15/18	03/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	137,532.67	0.00	124.93	124.93			
03/15/18	03/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	806,059.30	0.00	712.02	712.02			
03/15/18	03/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	419,657.13	0.00	374.19	374.19			
03/15/18	03/15/18	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	0.00	3,763.50	3,763.50			



**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
03/15/18	03/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,399,381.18	0.00	1,655.93	1,655.93			
03/15/18	03/15/18	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	0.00	4,858.92	4,858.92			
03/15/18	03/15/18	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			
03/15/18	03/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,468,788.94	0.00	1,701.35	1,701.35			
03/15/18	03/15/18	ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	0.00	38,950.00	38,950.00			
03/15/18	03/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	126,275.01	0.00	117.86	117.86			
03/18/18	03/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	1,289,307.08	0.00	1,117.40	1,117.40			
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	210,027.00	0.00	182.02	182.02			
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	29,821.28	0.00	25.85	25.85			
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	25,561.10	0.00	22.15	22.15			
03/21/18	03/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,054,188.97	0.00	1,247.46	1,247.46			
03/21/18	03/21/18	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	0.00	3,596.04	3,596.04			
03/28/18	03/28/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	0.00	31,625.00	31,625.00			
03/28/18	03/28/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	0.00	68,750.00	68,750.00			
03/28/18	03/28/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	0.00	23,993.75	23,993.75			
03/31/18	03/31/18	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			



**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method	
Trade	Settle										
<b>INTEREST</b>											
03/31/18	03/31/18	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				
03/31/18	03/31/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	300,000.00	0.00	1,875.00	1,875.00				
03/31/18	03/31/18	US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	0.00	27,281.25	27,281.25				
03/31/18	03/31/18	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	0.00	60,656.25	60,656.25				
03/31/18	03/31/18	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	0.00	93,750.00	93,750.00				
03/31/18	03/31/18	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				
03/31/18	03/31/18	US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	0.00	48,606.25	48,606.25				
<b>Transaction Type Sub-Total</b>				<b>96,358,136.79</b>	<b>0.00</b>	<b>671,070.95</b>	<b>671,070.95</b>				
<b>MATURITY</b>											
03/21/18	03/21/18	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	12,000,000.00	0.00	12,000,000.00	119,200.00	0.00		
<b>Transaction Type Sub-Total</b>				<b>12,000,000.00</b>	<b>12,000,000.00</b>	<b>0.00</b>	<b>12,000,000.00</b>	<b>119,200.00</b>	<b>0.00</b>		
<b>PAYDOWNS</b>											
03/15/18	03/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	182,424.57	182,424.57	0.00	182,424.57	14.60	0.00		
03/15/18	03/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	137,532.67	137,532.67	0.00	137,532.67	8.39	0.00		
03/15/18	03/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	117,542.41	117,542.41	0.00	117,542.41	2.28	0.00		
03/15/18	03/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	116,530.04	116,530.04	0.00	116,530.04	0.47	0.00		
03/15/18	03/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	155,439.03	155,439.03	0.00	155,439.03	24.47	0.00		



**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>PAYDOWNS</b>										
03/15/18	03/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	166,742.67	166,742.67	0.00	166,742.67	16.09	0.00	
03/15/18	03/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	127,544.70	127,544.70	0.00	127,544.70	5.02	0.00	
03/15/18	03/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	105,254.41	105,254.41	0.00	105,254.41	0.54	0.00	
03/15/18	03/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	26,595.42	26,595.42	0.00	26,595.42	54.02	0.00	
03/15/18	03/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	63,474.40	63,474.40	0.00	63,474.40	9.60	0.00	
03/18/18	03/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	268,982.92	268,982.92	0.00	268,982.92	7.51	0.00	
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	12,510.48	12,510.48	0.00	12,510.48	61.58	0.00	
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	102,794.45	102,794.45	0.00	102,794.45	15.78	0.00	
03/21/18	03/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	157,230.36	157,230.36	0.00	157,230.36	3.76	0.00	
03/21/18	03/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	14,595.56	14,595.56	0.00	14,595.56	67.28	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,755,194.09</b>	<b>1,755,194.09</b>	<b>0.00</b>	<b>1,755,194.09</b>	<b>291.39</b>	<b>0.00</b>	
<b>SELL</b>										
03/01/18	03/05/18	US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	6,969,648.44	18,563.54	6,988,211.98	(8,750.00)	(12,354.91)	FIFO
03/02/18	03/06/18	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,925,000.00	1,895,990.25	10,293.40	1,906,283.65	16,458.75	(13,664.92)	FIFO
03/02/18	03/06/18	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	806,938.20	6,484.50	813,422.70	(1,806.30)	(2,764.03)	FIFO
03/02/18	03/06/18	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	59,773.20	480.33	60,253.53	(664.20)	(330.14)	FIFO



**Managed Account Security Transactions & Interest**

For the Month Ending **March 31, 2018**

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>SELL</b>										
03/02/18	03/06/18	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	1,992,440.00	16,011.12	2,008,451.12	(37,160.00)	(17,861.90)	FIFO
03/02/18	03/06/18	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	572,826.50	4,603.19	577,429.69	(6,054.75)	(3,063.50)	FIFO
03/02/18	03/06/18	US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	577,807.60	4,643.22	582,450.82	(1,131.00)	(1,940.61)	FIFO
03/09/18	03/16/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	6,200,000.00	5,981,062.50	35,556.32	6,016,618.82	(75,341.10)	(116,190.73)	FIFO
<b>Transaction Type Sub-Total</b>				<b>19,150,000.00</b>	<b>18,856,486.69</b>	<b>96,635.62</b>	<b>18,953,122.31</b>	<b>(114,448.60)</b>	<b>(168,170.74)</b>	
<b>Managed Account Sub-Total</b>					<b>(2,523,153.10)</b>	<b>698,645.80</b>	<b>(1,824,507.30)</b>	<b>5,042.79</b>	<b>(168,170.74)</b>	
<b>Total Security Transactions</b>					<b>(\$2,523,153.10)</b>	<b>\$698,645.80</b>	<b>(\$1,824,507.30)</b>	<b>\$5,042.79</b>	<b>(\$168,170.74)</b>	