



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	849,550.04	423,553,897.54
State Pool	0.00	30,226,968.48
Idle Funds in Reserve Portfolio	0.00	1,442,747.15
BoW Main Account	0.00	29,808,005.68
Total	\$849,550.04	\$485,031,618.85

Investment Allocation

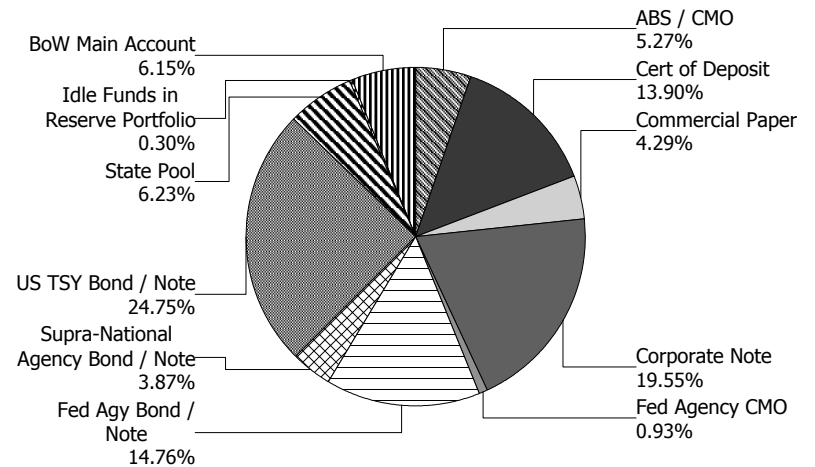
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	25,567,512.12	5.27
Certificate of Deposit	67,415,978.62	13.90
Commercial Paper	20,829,136.00	4.29
Corporate Note	94,840,256.51	19.55
Federal Agency Collateralized Mortgage Obligatio	4,513,577.34	0.93
Federal Agency Bond / Note	71,603,907.54	14.76
Supra-National Agency Bond / Note	18,782,609.95	3.87
U.S. Treasury Bond / Note	120,000,919.46	24.75
State Pool	30,226,968.48	6.23
Idle Funds in Reserve Portfolio	1,442,747.15	0.30
BoW Main Account	29,808,005.68	6.15
Total	\$485,031,618.85	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	61,477,721.31	12.68
31 to 60 days	0.00	0.00
61 to 90 days	9,954,910.00	2.05
91 to 180 days	10,874,226.00	2.24
181 days to 1 year	17,199,606.77	3.55
1 to 2 years	82,319,553.08	16.97
2 to 3 years	119,523,530.84	24.64
3 to 4 years	144,338,267.42	29.76
4 to 5 years	39,343,803.43	8.11
Over 5 years	0.00	0.00
Total	\$485,031,618.85	100.00%

Weighted Average Days to Maturity 837

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$423,087,687.75
Maturities/Calls	(16,656,695.80)
Principal Dispositions	0.00
Principal Acquisitions	17,618,349.22
Unsettled Trades	0.00
Change in Current Value	(495,443.63)
Closing Market Value	\$423,553,897.54

Cash Transactions Summary - Managed Account

Maturities/Calls	16,000,000.00
Sale Proceeds	0.00
Coupon/Interest/Dividend Income	638,462.41
Principal Payments	656,695.80
Security Purchases	(17,640,633.19)
Net Cash Contribution	(18,914.30)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	638,462.41
Less Purchased Interest Related to Interest/Coupons	(22,283.97)
Plus Net Realized Gains/Losses	233,371.60
Total Cash Basis Earnings	\$849,550.04

Cash Balance

Closing Cash Balance **\$1,442,747.15**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	431,093,300.30
Ending Accrued Interest	1,818,375.29
Plus Proceeds from Sales	0.00
Plus Proceeds of Maturities/Calls/Principal Payments	16,656,695.80
Plus Coupons/Dividends Received	638,462.41
Less Cost of New Purchases	(17,640,633.19)
Less Beginning Amortized Value of Securities	(430,037,179.38)
Less Beginning Accrued Interest	(1,689,038.86)
Total Accrual Basis Earnings	\$839,982.37



Portfolio Summary and Statistics

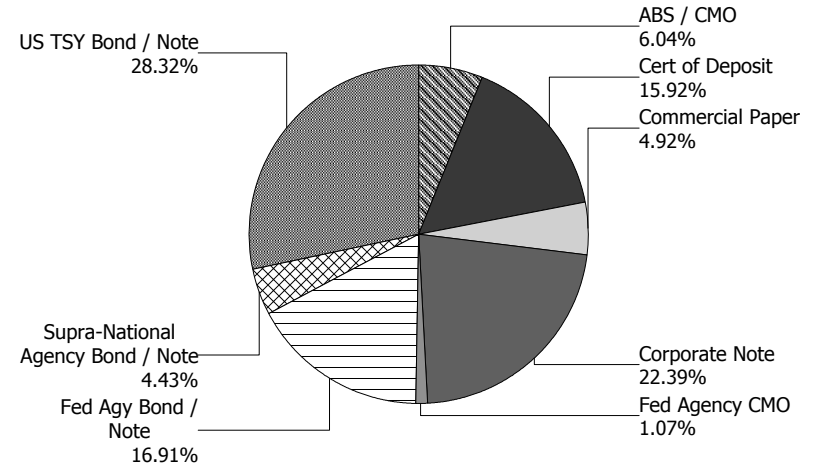
For the Month Ending **October 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	124,565,000.00	120,000,919.46	28.32
Supra-National Agency Bond / Note	18,970,000.00	18,782,609.95	4.43
Federal Agency Collateralized Mortgage Obligation	4,523,945.52	4,513,577.34	1.07
Federal Agency Bond / Note	73,655,000.00	71,603,907.54	16.91
Corporate Note	97,221,000.00	94,840,256.51	22.39
Commercial Paper	21,000,000.00	20,829,136.00	4.92
Certificate of Deposit	67,750,000.00	67,415,978.62	15.92
Asset-Backed Security / Collateralized Mortgage Obligation	25,819,818.74	25,567,512.12	6.04
Managed Account Sub-Total	433,504,764.26	423,553,897.54	100.00%
Accrued Interest		1,818,375.29	
Total Portfolio	433,504,764.26	425,372,272.83	

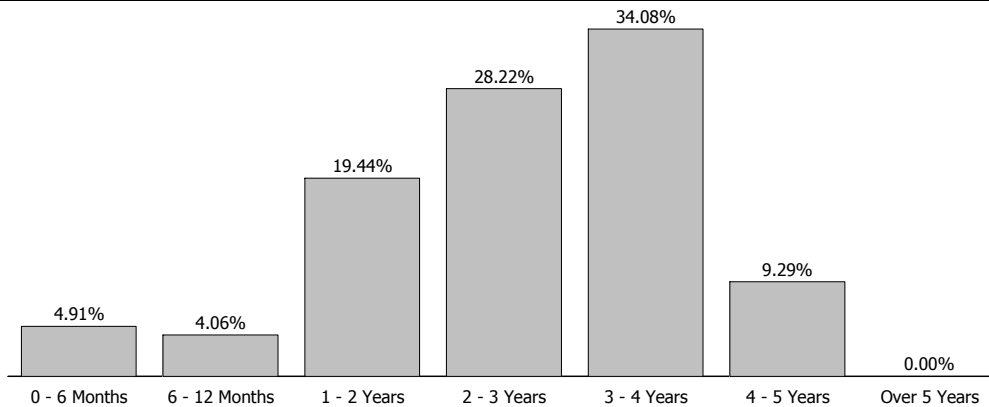
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.33%
Yield to Maturity at Market	3.03%
Duration to Worst	2.39
Weighted Average Days to Maturity	959



Managed Account Issuer Summary

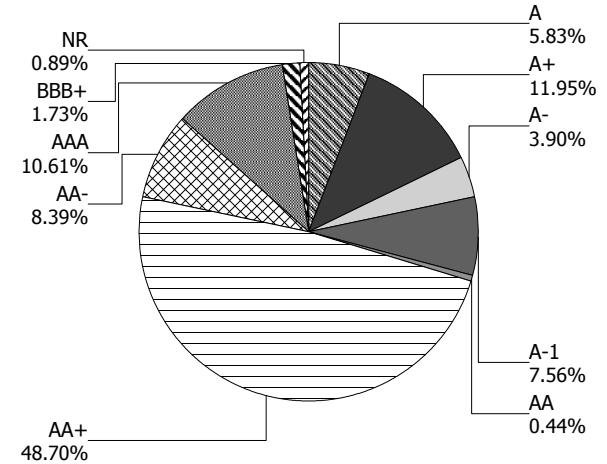
For the Month Ending **October 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,821,429.00	1.61
AMERICAN EXPRESS CO	3,912,302.00	0.92
AMERICAN HONDA FINANCE	3,916,304.00	0.92
APPLE INC	5,790,048.00	1.37
BANK OF AMERICA CO	3,674,077.19	0.87
BANK OF MONTREAL	6,979,448.00	1.65
BANK OF NOVA SCOTIA	7,022,673.00	1.66
BB&T CORPORATION	1,894,723.70	0.45
BERKSHIRE HATHAWAY INC	1,882,608.63	0.44
CANADIAN IMPERIAL BANK OF COMMERCE	4,064,687.40	0.96
CISCO SYSTEMS INC	3,842,356.00	0.91
CITIGROUP INC	3,659,479.18	0.86
CREDIT AGRICOLE SA	14,019,114.85	3.31
CREDIT SUISSE GROUP	4,024,156.50	0.95
DEERE & COMPANY	4,763,884.13	1.12
EXXON MOBIL CORP	4,389,741.87	1.04
FANNIE MAE	36,577,448.67	8.64
FEDERAL HOME LOAN BANKS	17,578,776.60	4.15
FREDDIE MAC	21,961,259.61	5.18
GOLDMAN SACHS GROUP INC	3,657,233.80	0.86
HOME DEPOT INC	3,717,334.80	0.88
HONDA AUTO RECEIVABLES	2,685,823.80	0.63
HYUNDAI AUTO RECEIVABLES	5,437,066.36	1.28
IBM CORP	3,046,380.32	0.72
INTEL CORPORATION	3,868,532.00	0.91
INTER-AMERICAN DEVELOPMENT BANK	4,784,066.70	1.13
INTERNATIONAL FINANCE CORPORATION	8,193,564.85	1.93
INTL BANK OF RECONSTRUCTION AND DEV	5,804,978.40	1.37
JOHN DEERE OWNER TRUST	788,690.83	0.19
JP MORGAN CHASE & CO	12,834,684.00	3.03
MERCEDES-BENZ AUTO RECEIVABLES	2,703,731.50	0.64
MICROSOFT CORP	4,338,258.61	1.02

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MITSUBISHI UFJ FINANCIAL GROUP INC	3,730,570.48	0.88
NISSAN AUTO RECEIVABLES	2,810,499.34	0.66
NORDEA BANK AB	6,030,639.30	1.42
ORACLE CORP	3,937,324.30	0.93
PACCAR FINANCIAL CORP	1,647,657.19	0.39
ROYAL BANK OF CANADA	4,010,928.00	0.95
SKANDINAVISKA ENSKILDA BANKEN AB	7,454,107.50	1.76
STATE STREET CORPORATION	2,297,216.46	0.54
SWEDBANK AB	7,395,377.96	1.75
THE BANK OF NEW YORK MELLON CORPORATION	6,850,009.65	1.62
THE WALT DISNEY CORPORATION	3,880,664.00	0.92
TOYOTA MOTOR CORP	7,996,080.69	1.89
UBS AG	6,006,726.00	1.42
UNITED PARCEL SERVICE INC	3,856,492.00	0.91
UNITED STATES TREASURY	120,000,919.46	28.34
US BANCORP	1,947,854.00	0.46
VISA INC	3,340,556.32	0.79
WELLS FARGO & COMPANY	5,092,950.96	1.20
WESTPAC BANKING CORP	6,632,459.63	1.57
Total	\$423,553,897.54	100.00%



Managed Account Detail of Securities Held

For the Month Ending **October 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	AA+	Aaa	10/23/15	10/23/15	274,807.56	1.39	647.62	274,926.52	267,673.73
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	AA+	Aaa	03/01/16	03/01/16	904,256.92	1.27	2,119.48	901,759.91	876,023.10
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	15.19	402,700.20	388,328.00
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	AA+	Aaa	11/23/15	11/23/15	1,860,401.25	1.71	71.79	1,877,728.21	1,834,849.80
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	AA+	Aaa	12/28/16	12/28/16	1,323,109.99	1.88	4,691.07	1,334,986.26	1,305,439.20
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	5,299.17	1,524,309.10	1,474,662.80
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	AA+	Aaa	04/26/16	04/26/16	5,911,513.42	1.40	19,696.13	5,828,998.22	5,633,206.00
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	12,476.00	6,409,780.43	6,217,515.15
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	AA+	Aaa	08/02/17	08/03/17	4,293,039.84	1.67	25,109.15	4,308,031.56	4,174,368.24
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	4,796.70	4,800,460.55	4,606,554.25
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	552.49	9,863,514.50	9,731,640.00
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	14,386.74	4,740,819.70	4,618,502.40
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	10,664.84	6,421,891.86	6,243,550.00
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	12,527.47	7,366,762.08	7,334,000.00



Managed Account Detail of Securities Held

For the Month Ending **October 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
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	AA+	Aaa	09/04/18	09/06/18	8,637,519.53	2.75	14,670.33	8,648,397.18	8,588,500.00
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	16,483.52	9,900,764.40	9,650,000.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	25,587.64	5,373,457.22	5,191,592.40
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	45,489.13	9,087,727.68	8,693,082.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	7,330.77	4,587,852.36	4,550,575.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	7,692.31	4,812,079.30	4,775,000.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	AA+	Aaa	10/03/17	10/06/17	5,507,695.70	1.93	8,546.15	5,517,496.42	5,305,025.00
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	AA+	Aaa	05/02/18	05/04/18	7,225,638.67	2.80	412.98	7,251,481.65	7,202,282.10
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	AA+	Aaa	06/04/18	06/06/18	4,614,141.80	2.77	33,975.75	4,625,104.48	4,586,336.69
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	AA+	Aaa	10/02/18	10/05/18	6,759,699.22	2.94	31,400.14	6,765,168.97	6,752,213.60
Security Type Sub-Total		124,565,000.00					122,419,135.94	2.23	304,642.56	122,626,198.76	120,000,919.46
Supra-National Agency Bond / Note											
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	13,290.00	2,210,110.45	2,178,543.32
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	23,122.13	6,071,355.06	6,015,021.53



Managed Account Detail of Securities Held

For the Month Ending **October 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
Supra-National Agency Bond / Note												
INTER-AMERICAN DEVELOPMENT BANK NOTE	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	4,226.25	4,821,201.82	4,784,066.70	
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND DEV NOTE	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	42,900.00	5,837,484.80	5,804,978.40	
DTD 07/25/2018 2.750% 07/23/2021												
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	83,538.38	18,940,152.13	18,782,609.95	
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2	3136B1XP4	2,423,945.52	AA+	Aaa	04/11/18	04/30/18	2,472,160.22	2.27	7,191.04	2,465,586.96	2,429,672.58	
DTD 04/01/2018 3.560% 09/25/2021												
FHLMC MULTIFAMILY STRUCTURED P POOL	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,115,264.90	2,083,904.76	
DTD 12/01/2015 3.090% 08/25/2022												
Security Type Sub-Total		4,523,945.52					4,590,043.03	2.43	12,598.54	4,580,851.86	4,513,577.34	
Federal Agency Bond / Note												
FHLMC AGENCY NOTES	3137EAEF2	1,565,000.00	AA+	Aaa	11/08/17	11/09/17	1,550,382.90	1.77	657.52	1,556,151.21	1,532,720.31	
DTD 04/20/2017 1.375% 04/20/2020												
FHLB NOTES	3130ACE26	3,490,000.00	AA+	Aaa	09/07/17	09/08/17	3,478,797.10	1.48	4,398.85	3,482,939.59	3,391,372.60	
DTD 09/08/2017 1.375% 09/28/2020												
FHLB NOTES	3130ACE26	4,600,000.00	AA+	Aaa	09/15/17	09/15/17	4,571,526.00	1.58	5,797.92	4,581,941.73	4,470,004.00	
DTD 09/08/2017 1.375% 09/28/2020												
FHLB NOTES	3130ACE26	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,820,500.00	2.05	12,604.17	9,873,712.60	9,717,400.00	
DTD 09/08/2017 1.375% 09/28/2020												
FNMA BENCHMARK NOTE	3135G0F73	400,000.00	AA+	Aaa	02/23/16	02/23/16	402,044.00	1.39	2,516.67	400,909.30	388,747.20	
DTD 10/19/2015 1.500% 11/30/2020												
FNMA BENCHMARK NOTE	3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	37,750.00	5,951,106.42	5,831,208.00	
DTD 10/19/2015 1.500% 11/30/2020												



Managed Account Detail of Securities Held

For the Month Ending **October 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
Federal Agency Bond / Note											
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	15,888.89	6,394,435.01	6,180,761.60
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	AA+	Aaa	04/12/18	04/13/18	2,476,304.80	2.55	3,100.00	2,476,961.73	2,452,429.84
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	AA+	Aaa	09/26/16	09/26/16	441,724.80	1.28	1,098.59	443,109.14	423,056.61
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	AA+	Aaa	10/04/16	10/04/16	6,464,854.50	1.37	16,701.39	6,479,563.87	6,202,228.50
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	41,244.44	6,396,778.43	6,203,712.00
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	45,600.00	6,467,088.45	6,279,475.20
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	9,682.29	7,149,265.77	6,888,688.95
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	50,416.67	4,970,543.85	4,922,665.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	68,818.75	6,803,821.27	6,719,437.73
Security Type Sub-Total		73,655,000.00					73,297,848.25	1.98	316,276.15	73,428,328.37	71,603,907.54
Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	5,228.17	1,904,507.18	1,882,608.63
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	A	A1	06/19/15	06/19/15	201,186.00	2.15	638.89	200,232.03	198,825.20



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	A	A1	07/17/15	07/17/15	299,985.00	2.30	958.33	299,997.66	298,237.80
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	1,118.06	350,834.60	347,944.10
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	A	A1	03/10/15	03/10/15	757,845.00	2.06	2,395.83	751,435.05	745,594.50
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	A	A1	09/08/14	09/11/14	791,216.60	2.27	2,523.61	790,205.41	785,359.54
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	A	A1	09/04/14	09/11/14	1,584,698.85	2.30	5,063.19	1,584,945.68	1,575,689.71
BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	A	A1	04/03/18	04/05/18	2,939,148.00	2.78	38,601.67	2,910,964.78	2,898,358.80
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	A-	A2	01/26/15	02/02/15	500,000.00	2.15	2,717.36	500,000.00	493,503.00
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	2,717.36	498,387.71	493,503.00
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	3,668.44	672,716.18	666,229.05
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A-	A2	03/23/17	03/23/17	1,501,920.00	2.10	8,152.08	1,500,860.87	1,480,509.00
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	10,787.92	1,984,298.28	1,959,206.91
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	13,140.00	1,799,438.20	1,764,766.80



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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	845,000.00	A+	A2	07/17/17	07/20/17	844,146.55	1.98	4,622.85	844,504.84	827,319.22
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	A+	A2	07/19/17	07/24/17	3,156,829.90	1.93	17,260.48	3,156,067.02	3,088,984.78
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	A-	A2	04/03/18	04/05/18	1,978,360.00	3.06	6,788.89	1,983,310.44	1,973,064.00
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	14,981.67	1,514,499.20	1,483,797.06
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	A+	A1	04/03/18	04/05/18	1,439,049.00	2.76	12,223.44	1,443,400.06	1,430,350.32
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	10,454.38	1,944,357.27	1,894,723.70
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	A	A1	07/13/17	07/18/17	3,139,895.43	2.09	14,053.50	3,133,994.68	3,046,380.32
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	5,240.22	1,415,000.00	1,382,480.47
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	8,500.00	2,006,644.26	1,960,458.00
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	11,398.86	3,104,385.85	3,007,261.40
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	AA-	Aa3	04/10/18	04/13/18	3,698,520.00	2.96	5,457.50	3,698,781.81	3,675,809.40
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	3,276.88	3,765,239.89	3,674,077.19



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Corporate Note											
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	1,636.25	3,753,465.01	3,657,233.80
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	1,316.25	150,081.75	144,782.55
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	19,568.25	2,229,394.53	2,152,433.91
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	3,055.44	854,262.84	818,981.42
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	7,593.92	2,123,742.81	2,035,480.13
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	6,343.33	1,687,502.64	1,647,657.19
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	9,953.89	4,043,796.59	3,937,324.30
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	8,427.78	3,867,624.24	3,842,356.00
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	43,140.32	3,764,774.20	3,659,479.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	7,407.12	876,405.04	855,056.13
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	8,465.28	1,002,208.13	977,207.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	25,395.83	3,007,440.60	2,931,621.00
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	14,145.83	1,997,726.28	1,947,854.00



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Corporate Note											
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	8,700.00	2,014,046.82	1,939,238.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	15,516.67	4,035,129.88	3,880,664.00
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	44,388.89	4,001,882.72	3,868,532.00
APPLE INC CORP (CALLABLE) NOTE 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	65,166.67	5,994,148.92	5,790,048.00
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	43,083.33	4,009,549.40	3,856,492.00
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	21,875.00	2,021,761.54	1,952,568.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	A+	A1	06/20/18	06/22/18	1,917,180.00	3.20	5,494.44	1,923,824.44	1,910,206.00
Security Type Sub-Total		97,221,000.00					97,134,942.51	2.36	572,644.07	97,117,777.33	94,840,256.51
Commercial Paper											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019	22533UN74	10,000,000.00	A-1	P-1	07/09/18	07/09/18	9,878,666.67	2.43	0.00	9,955,333.30	9,954,910.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/05/2018 0.000% 04/03/2019	46640QR37	11,000,000.00	A-1	P-1	10/05/18	10/05/18	10,858,650.00	2.60	0.00	10,879,852.50	10,874,226.00
Security Type Sub-Total		21,000,000.00					20,737,316.67	2.52	0.00	20,835,185.80	20,829,136.00
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A-1	P-1	08/03/17	08/04/17	7,497,075.00	1.85	34,883.33	7,498,899.08	7,454,107.50



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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
Certificate of Deposit											
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	A-1	P-1	09/25/17	09/27/17	3,760,000.00	2.07	7,999.40	3,760,000.00	3,730,570.48
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	78,608.51	4,030,000.00	4,024,156.50
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	32,508.53	6,060,000.00	6,030,639.30
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa2	03/02/18	03/06/18	6,000,000.00	2.93	28,033.33	6,000,000.00	6,006,726.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.884% 04/10/2020	22532XHT8	4,055,000.00	A+	A1	04/06/18	04/10/18	4,055,000.00	2.85	7,147.33	4,055,000.00	4,064,204.85
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.814% 04/10/2020	13606BVF0	4,055,000.00	A+	Aa2	04/06/18	04/10/18	4,055,000.00	2.78	6,973.87	4,055,000.00	4,064,687.40
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	A+	Aa2	06/05/18	06/07/18	6,997,340.00	3.10	86,240.00	6,997,855.69	7,022,673.00
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	32,215.75	6,735,000.00	6,632,459.63
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	A+	Aa2	08/01/18	08/03/18	7,000,000.00	3.23	55,825.00	7,000,000.00	6,979,448.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa2	11/16/17	11/17/17	7,555,000.00	2.30	80,509.02	7,555,000.00	7,395,377.96
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	51,480.00	4,000,000.00	4,010,928.00
Security Type Sub-Total		67,750,000.00					67,744,415.00	2.63	502,424.07	67,746,754.77	67,415,978.62
Asset-Backed Security / Collateralized Mortgage Obligation											
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	95,717.69	AAA	Aaa	03/07/17	03/15/17	95,708.45	1.43	60.41	95,714.26	95,696.21



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Asset-Backed Security / Collateralized Mortgage Obligation												
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	85,020.02	NR	Aaa	02/22/17	03/02/17	85,019.68	1.50	56.68	85,019.90	84,973.10
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	282,736.90	NR	Aaa	03/21/17	03/28/17	282,735.46	1.47	184.72	282,736.27	282,378.16
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814QAC2	610,510.52	NR	Aaa	05/24/16	05/31/16	610,498.67	1.39	377.16	610,506.71	607,824.21
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	705,833.61	NR	Aaa	02/23/16	03/02/16	705,722.52	1.37	426.64	705,800.70	703,717.73
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	2,104,769.27	2,077,999.59
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	2,339,832.53	2,299,344.37
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	4,184,467.46	4,116,197.34
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	2,929,820.57	2,892,413.37
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	1,949,982.29	1,925,230.71
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022		44891KAD7	1,330,000.00	AAA	Aaa	04/10/18	04/18/18	1,329,799.70	2.80	1,649.20	1,329,824.05	1,320,869.02
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023		58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	3,649.47	2,709,903.14	2,703,731.50
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023		02007JAC1	3,950,000.00	AAA	Aaa	06/19/18	06/27/18	3,949,729.82	3.09	5,266.67	3,949,750.56	3,929,015.63
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023		65479GAD1	2,540,000.00	AAA	Aaa	07/17/18	07/25/18	2,539,917.70	3.06	3,454.40	2,539,923.57	2,528,121.18
Security Type Sub-Total			25,819,818.74					25,817,540.55	2.40	26,251.52	25,818,051.28	25,567,512.12



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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		433,504,764.26					430,675,858.60	2.33	1,818,375.29	431,093,300.30	423,553,897.54
Securities Sub-Total		\$433,504,764.26					\$430,675,858.60	2.33%	\$1,818,375.29	\$431,093,300.30	\$423,553,897.54
Accrued Interest											\$1,818,375.29
Total Investments											\$425,372,272.83



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	NEW ACCT		97.34	267,673.73	(7,133.83)	(7,252.79)	1.79	1.79	2.88
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.34	876,023.10	(28,233.82)	(25,736.81)	1.79	1.79	2.88
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.08	388,328.00	(17,360.84)	(14,372.20)	1.95	1.95	2.89
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	NEW ACCT		97.08	1,834,849.80	(25,551.45)	(42,878.41)	1.95	1.95	2.89
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		96.70	1,305,439.20	(17,670.79)	(29,547.06)	2.18	2.18	2.90
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		96.70	1,474,662.80	(48,853.05)	(49,646.30)	2.18	2.18	2.90
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		97.97	5,633,206.00	(278,307.42)	(195,792.22)	2.25	2.25	2.91
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.02	6,217,515.15	(160,106.92)	(192,265.28)	2.27	2.27	2.90
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	TD		96.18	4,174,368.24	(118,671.60)	(133,663.32)	2.49	2.49	2.92
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		94.98	4,606,554.25	(161,428.81)	(193,906.30)	2.83	2.83	2.93
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN		97.32	9,731,640.00	(103,125.63)	(131,874.50)	2.88	2.88	2.94
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		96.22	4,618,502.40	(94,701.18)	(122,317.30)	3.19	3.19	2.95
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	BNP_PARI		96.50	6,243,550.00	(166,046.48)	(178,341.86)	3.27	3.27	2.96
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		96.50	7,334,000.00	(16,625.00)	(32,762.08)	3.27	3.27	2.96
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		96.50	8,588,500.00	(49,019.53)	(59,897.18)	3.27	3.27	2.96
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		96.50	9,650,000.00	(227,734.38)	(250,764.40)	3.27	3.27	2.96
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		96.14	5,191,592.40	(175,079.48)	(181,864.82)	3.57	3.57	2.97



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		96.59	8,693,082.00	(420,824.25)	(394,645.68)	3.56	3.56	2.97
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		95.50	4,550,575.00	(19,916.21)	(37,277.36)	3.74	3.74	2.98
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		95.50	4,775,000.00	(20,507.81)	(37,079.30)	3.74	3.74	2.98
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	HSBC		95.50	5,305,025.00	(202,670.70)	(212,471.42)	3.74	3.74	2.98
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	MERRILL		96.35	7,202,282.10	(23,356.57)	(49,199.55)	3.80	3.80	2.97
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	BNP_PARI		96.66	4,586,336.69	(27,805.11)	(38,767.79)	3.92	3.92	2.98
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	MORGAN_S		95.10	6,752,213.60	(7,485.62)	(12,955.37)	4.03	4.03	2.99
Security Type Sub-Total		124,565,000.00				120,000,919.46	(2,418,216.48)	(2,625,279.30)	3.22	3.22	2.95

Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		98.35	2,178,543.32	(29,944.58)	(31,567.13)	2.15	2.15	3.02
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	HSBC		99.01	6,015,021.53	(55,422.22)	(56,333.53)	2.26	2.26	3.07
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		99.05	4,784,066.70	(35,307.30)	(37,135.12)	2.37	2.37	3.03
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		99.23	5,804,978.40	(31,332.60)	(32,506.40)	2.59	2.59	3.05
Security Type Sub-Total		18,970,000.00				18,782,609.95	(152,006.70)	(157,542.18)	2.38	2.38	3.05

Federal Agency Collateralized Mortgage Obligation



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Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,423,945.52	JPM_CHAS		100.24	2,429,672.58	(42,487.64)	(35,914.38)	2.23	1.46	3.24
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		99.23	2,083,904.76	(33,978.05)	(31,360.14)	3.38	1.90	3.39
Security Type Sub-Total		4,523,945.52				4,513,577.34	(76,465.69)	(67,274.52)	2.76	1.66	3.31
Federal Agency Bond / Note											
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	JEFFERIE		97.94	1,532,720.31	(17,662.59)	(23,430.90)	1.44	1.44	2.82
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.17	3,391,372.60	(87,424.50)	(91,566.99)	1.86	1.86	2.91
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.17	4,470,004.00	(101,522.00)	(111,937.73)	1.86	1.86	2.91
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.17	9,717,400.00	(103,100.00)	(156,312.60)	1.86	1.86	2.91
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.19	388,747.20	(13,296.80)	(12,162.10)	2.02	2.02	2.90
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.19	5,831,208.00	(55,392.00)	(119,898.42)	2.02	2.02	2.90
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.57	6,180,761.60	(207,462.40)	(213,673.41)	2.25	2.25	2.91
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		98.89	2,452,429.84	(23,874.96)	(24,531.89)	2.35	2.35	2.97
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	NEW ACCT		95.07	423,056.61	(18,668.19)	(20,052.53)	2.70	2.70	2.99
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.42	6,202,228.50	(262,626.00)	(277,335.37)	2.71	2.71	2.97
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		96.93	6,203,712.00	(191,328.00)	(193,066.43)	3.03	3.03	3.02
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		98.12	6,279,475.20	(222,713.60)	(187,613.25)	3.03	3.03	3.00



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Federal Agency Bond / Note												
FANNIE MAE NOTES		3135G0T45	7,150,000.00	NEW ACCT		96.35	6,888,688.95	(260,231.40)	(260,576.82)	3.28	3.28	3.00
DTD 04/10/2017 1.875% 04/05/2022												
FREDDIE MAC NOTES		3137EAEN5	5,000,000.00	TD		98.45	4,922,665.00	(45,735.00)	(47,878.85)	4.27	4.27	3.11
DTD 06/11/2018 2.750% 06/19/2023												
FREDDIE MAC NOTES		3137EAEN5	6,825,000.00	TD		98.45	6,719,437.73	(82,903.27)	(84,383.54)	4.27	4.27	3.11
DTD 06/11/2018 2.750% 06/19/2023												
Security Type Sub-Total			73,655,000.00				71,603,907.54	(1,693,940.71)	(1,824,420.83)	2.73	2.73	2.97
Corporate Note												
BERKSHIRE HATHAWAY INC CORPORATE NOTES		084664CK5	1,905,000.00	NEW ACCT		98.82	1,882,608.63	(20,543.52)	(21,898.55)	0.77	0.77	2.82
DTD 08/15/2016 1.300% 08/15/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	200,000.00	NEW ACCT	08/11/19	99.41	198,825.20	(2,360.80)	(1,406.83)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	300,000.00	NEW ACCT	08/11/19	99.41	298,237.80	(1,747.20)	(1,759.86)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	350,000.00	NEW ACCT	08/11/19	99.41	347,944.10	(4,575.90)	(2,890.50)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	750,000.00	NEW ACCT	08/11/19	99.41	745,594.50	(12,250.50)	(5,840.55)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	790,000.00	NEW ACCT	08/11/19	99.41	785,359.54	(5,857.06)	(4,845.87)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	1,585,000.00	NEW ACCT	08/11/19	99.41	1,575,689.71	(9,009.14)	(9,255.97)	0.84	0.84	2.99
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NY MELLON CORP NOTE		06406HBP3	2,850,000.00	WELLS_FA		101.70	2,898,358.80	(40,789.20)	(12,605.98)	1.15	1.15	3.15
DTD 11/16/2009 4.600% 01/15/2020												



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Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		98.70	493,503.00	(6,497.00)	(6,497.00)	1.21	1.21	3.22
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		98.70	493,503.00	(852.00)	(4,884.71)	1.21	1.21	3.22
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		98.70	666,229.05	(670.95)	(6,487.13)	1.21	1.21	3.22
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		98.70	1,480,509.00	(21,411.00)	(20,351.87)	1.21	1.21	3.22
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		98.70	1,959,206.91	(23,093.49)	(25,091.37)	1.21	1.21	3.22
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	NEW ACCT		98.04	1,764,766.80	(34,189.20)	(34,671.40)	1.54	1.54	3.07
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		97.91	827,319.22	(16,827.33)	(17,185.62)	1.66	1.66	3.21
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		97.91	3,088,984.78	(67,845.12)	(67,082.24)	1.66	1.66	3.21
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	MKTX	08/14/20	98.65	1,973,064.00	(5,296.00)	(10,246.44)	1.80	1.80	3.35
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	97.94	1,483,797.06	(29,990.94)	(30,702.14)	1.93	1.93	3.07
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	WELLS_FA	11/14/20	97.97	1,430,350.32	(8,698.68)	(13,049.74)	2.03	2.03	3.20
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.42	1,894,723.70	(49,381.60)	(49,633.57)	2.16	2.16	3.35
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		97.55	3,046,380.32	(93,515.11)	(87,614.36)	2.21	2.21	3.37
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	97.70	1,382,480.47	(32,519.53)	(32,519.53)	2.23	2.24	3.25
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	98.02	1,960,458.00	(49,842.00)	(46,186.26)	2.22	2.23	3.44



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Corporate Note												
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	97.70	3,007,261.40	(124,695.94)	(97,124.45)	2.23	2.24	3.25
TOYOTA MOTOR CREDIT CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		99.35	3,675,809.40	(22,710.60)	(22,972.41)	2.34	2.34	3.23
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.11	3,674,077.19	(98,972.86)	(91,162.70)	2.36	2.36	3.43
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)	DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	CSFB	03/25/21	97.79	3,657,233.80	(101,488.64)	(96,231.21)	2.37	2.38	3.56
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		96.52	144,782.55	(5,359.95)	(5,299.20)	2.44	2.44	3.38
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		96.52	2,152,433.91	(76,406.49)	(76,960.62)	2.44	2.44	3.38
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	95.79	818,981.42	(34,710.43)	(35,281.42)	2.67	2.67	3.15
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	95.79	2,035,480.13	(87,288.62)	(88,262.68)	2.67	2.67	3.15
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		95.24	1,647,657.19	(14,319.21)	(39,845.45)	2.67	2.67	3.46
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.03	3,937,324.30	(70,876.70)	(106,472.29)	2.75	2.75	3.36
CISCO SYSTEMS INC CORP (CALLABLE) NOTES	DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	96.06	3,842,356.00	(9,524.00)	(25,268.24)	2.77	2.77	3.29
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	97.72	3,659,479.18	(111,099.17)	(105,295.02)	2.89	2.90	3.68
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		97.72	855,056.13	(22,000.12)	(21,348.91)	2.99	2.99	3.41
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		97.72	977,207.00	(26,033.00)	(25,001.13)	2.99	2.99	3.41
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		97.72	2,931,621.00	(79,299.00)	(75,819.60)	2.99	2.99	3.41



Managed Account Fair Market Value & Analytics

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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) NOTES DTD 01/24/2017 2.625% 01/24/2022		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	97.39	1,947,854.00	(48,706.00)	(49,872.28)	3.03	3.04	3.48
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	96.96	1,939,238.00	(80,082.00)	(74,808.82)	3.13	3.14	3.67
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022		25468PDO6	4,000,000.00	WELLS_FA		97.02	3,880,664.00	(167,256.00)	(154,465.88)	3.16	3.16	3.40
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	4,000,000.00	US_BANCO	04/11/22	96.71	3,868,532.00	(133,948.00)	(133,350.72)	3.30	3.31	3.35
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CO1	6,000,000.00	CSFB	04/11/22	96.50	5,790,048.00	(201,972.00)	(204,100.92)	3.30	3.31	3.36
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	96.41	3,856,492.00	(156,388.00)	(153,057.40)	3.31	3.32	3.43
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	97.63	1,952,568.00	(76,812.00)	(69,193.54)	3.33	3.35	3.33
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022		92826CAG7	2,000,000.00	US_BANCO	08/15/22	95.51	1,910,206.00	(6,974.00)	(13,618.44)	3.66	3.66	3.40
Security Type Sub-Total			97,221,000.00				94,840,256.51	(2,294,686.00)	(2,277,520.82)	2.43	2.43	3.32
Commercial Paper												
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019		22533UN74	10,000,000.00	CREDAG		99.55	9,954,910.00	76,243.33	(423.30)	0.18	0.18	2.40
JP MORGAN SECURITIES LLC COMM PAPER DTD 10/05/2018 0.000% 04/03/2019		46640QR37	11,000,000.00	JPM_CHAS		98.86	10,874,226.00	15,576.00	(5,626.50)	0.42	0.42	2.70
Security Type Sub-Total			21,000,000.00				20,829,136.00	91,819.33	(6,049.80)	0.31	0.31	2.56
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	BARCLAYS		99.39	7,454,107.50	(42,967.50)	(44,791.58)	0.73	0.73	2.60



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Certificate of Deposit												
MUFG BANK LTD/NY CERT DEPOS	DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.22	3,730,570.48	(29,429.52)	(29,429.52)	0.89	0.89	2.90
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	CSFB		99.86	4,024,156.50	(5,843.50)	(5,843.50)	1.21	1.21	2.78
NORDEA BANK AB NY CD	DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	GOLDMAN		99.52	6,030,639.30	(29,360.70)	(29,360.70)	1.26	1.26	3.10
UBS AG STAMFORD CT LT CD	DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.11	6,006,726.00	6,726.00	6,726.00	1.30	1.30	2.84
CREDIT AGRICOLE CIB NY FLT CERT DEPOS	DTD 04/10/2018 2.884% 04/10/2020	22532XHT8	4,055,000.00	CREDAG		100.23	4,064,204.85	9,204.85	9,204.85	0.19	1.41	2.76
CANADIAN IMP BK COMM NY FLT CERT DEPOS	DTD 04/10/2018 2.814% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.24	4,064,687.40	9,687.40	9,687.40	0.19	1.41	2.68
BANK OF NOVA SCOTIA HOUSTON CD	DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	GOLDMAN		100.32	7,022,673.00	25,333.00	24,817.31	1.53	1.53	2.87
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		98.48	6,632,459.63	(102,540.37)	(102,540.37)	1.73	1.73	2.84
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		99.71	6,979,448.00	(20,552.00)	(20,552.00)	1.69	1.69	3.38
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		97.89	7,395,377.96	(159,622.04)	(159,622.04)	1.95	1.95	3.38
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		100.27	4,010,928.00	10,928.00	10,928.00	2.45	2.45	3.13
Security Type Sub-Total			67,750,000.00				67,415,978.62	(328,436.38)	(330,776.15)	1.32	1.47	2.96

Asset-Backed Security / Collateralized Mortgage Obligation												
TOYOTA ABS 2017-A A2A	DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	95,717.69	NEW ACCT		99.98	95,696.21	(12.24)	(18.05)	0.04	0.45	1.47
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	85,020.02	NEW ACCT		99.94	84,973.10	(46.58)	(46.80)	0.04	0.50	1.61



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation												
NISSAN ABS 2017-A A2A		654747AB0	282,736.90	NEW ACCT		99.87	282,378.16	(357.30)	(358.11)	0.11	0.62	1.67
DTD 03/28/2017 1.470% 01/15/2020												
HONDA ABS 2016-2 A3		43814QAC2	610,510.52	NEW ACCT		99.56	607,824.21	(2,674.46)	(2,682.50)	0.31	0.88	1.89
DTD 05/31/2016 1.390% 04/15/2020												
JOHN DEERE ABS 2016-A A3		47788MAC4	705,833.61	NEW ACCT		99.70	703,717.73	(2,004.79)	(2,082.97)	0.27	0.91	1.69
DTD 03/02/2016 1.360% 04/15/2020												
HAROT 2017-4 A3		43813FAC7	2,105,000.00	BARCLAYS		98.72	2,077,999.59	(26,703.82)	(26,769.68)	1.33	1.53	2.89
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	JPM_CHAS		98.26	2,299,344.37	(40,439.88)	(40,488.16)	1.52	1.59	3.03
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	4,185,000.00	CITIGRP		98.36	4,116,197.34	(68,077.40)	(68,270.12)	1.34	1.59	2.81
DTD 08/16/2017 1.770% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	2,930,000.00	CITIGRP		98.72	2,892,413.37	(37,359.26)	(37,407.20)	1.20	1.67	2.76
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	MITSU		98.73	1,925,230.71	(24,746.87)	(24,751.58)	1.76	1.75	3.08
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,330,000.00	BARCLAYS		99.31	1,320,869.02	(8,930.68)	(8,955.03)	1.96	1.83	3.17
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,710,000.00	BNP_PARI		99.77	2,703,731.50	(6,164.44)	(6,171.64)	2.13	2.07	3.14
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	3,950,000.00	BARCLAYS		99.47	3,929,015.63	(20,714.19)	(20,734.93)	1.86	2.07	3.26
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,540,000.00	SOCGEN		99.53	2,528,121.18	(11,796.52)	(11,802.39)	2.30	2.15	3.28
DTD 07/25/2018 3.060% 03/15/2023												
Security Type Sub-Total			25,819,818.74				25,567,512.12	(250,028.43)	(250,539.16)	1.58	1.75	2.94
Managed Account Sub-Total			433,504,764.26				423,553,897.54	(7,121,961.06)	(7,539,402.76)	2.37	2.39	3.03
Securities Sub-Total			\$433,504,764.26				\$423,553,897.54	(\$7,121,961.06)	(\$7,539,402.76)	2.37	2.39	3.03%
Accrued Interest							\$1,818,375.29					
Total Investments							\$425,372,272.83					



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
BUY											
	10/02/18	10/05/18	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	(6,759,699.22)	(22,283.97)	(6,781,983.19)			
	10/05/18	10/05/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 10/05/2018 0.000% 04/03/2019	46640OR37	11,000,000.00	(10,858,650.00)	0.00	(10,858,650.00)			

Transaction Type Sub-Total **18,100,000.00** **(17,618,349.22)** **(22,283.97)** **(17,640,633.19)**

INTEREST											
	10/01/18	10/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,205.50	1,205.50			
	10/01/18	10/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
	10/01/18	10/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,539,632.07	0.00	7,806.06	7,806.06			
	10/05/18	10/05/18	FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	0.00	67,031.25	67,031.25			
	10/10/18	10/10/18	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.814% 04/10/2020	13606BVF0	4,055,000.00	0.00	28,305.31	28,305.31			
	10/10/18	10/10/18	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.884% 04/10/2020	22532XHT8	4,055,000.00	0.00	29,030.70	29,030.70			
	10/13/18	10/13/18	FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	0.00	31,000.00	31,000.00			
	10/13/18	10/13/18	TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	0.00	54,575.00	54,575.00			
	10/15/18	10/15/18	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			
	10/15/18	10/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	235,171.49	0.00	278.29	278.29			
	10/15/18	10/15/18	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	0.00	6,842.75	6,842.75			
	10/15/18	10/15/18	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	0.00	6,477.00	6,477.00			



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For the Month Ending **October 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									
INTEREST										
10/15/18	10/15/18	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	3,818.75	3,818.75			
10/15/18	10/15/18	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			
10/15/18	10/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	818,796.27	0.00	927.97	927.97			
10/15/18	10/15/18	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			
10/15/18	10/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	371,804.24	0.00	455.46	455.46			
10/15/18	10/15/18	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
10/15/18	10/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	196,286.59	0.00	245.36	245.36			
10/15/18	10/15/18	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	9,875.00	9,875.00			
10/15/18	10/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	698,769.40	0.00	809.41	809.41			
10/19/18	10/19/18	INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	0.00	63,393.75	63,393.75			
10/19/18	10/19/18	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	0.00	49,153.13	49,153.13			
10/20/18	10/20/18	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	0.00	10,759.38	10,759.38			
10/21/18	10/21/18	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			
10/25/18	10/25/18	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	0.00	49,087.50	49,087.50			
10/31/18	10/31/18	US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	0.00	100,000.00	100,000.00			
10/31/18	10/31/18	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	0.00	2,750.00	2,750.00			



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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										
10/31/18	10/31/18	US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	0.00	74,750.00	74,750.00			
10/31/18	10/31/18	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	0.00	12,993.75	12,993.75			
Transaction Type Sub-Total				86,085,460.06	0.00	638,462.41	638,462.41			
MATURITY										
10/05/18	10/05/18	BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	06366HK55	5,000,000.00	5,000,000.00	0.00	5,000,000.00	71,250.00	0.00	
10/05/18	10/05/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	466400K59	11,000,000.00	11,000,000.00	0.00	11,000,000.00	164,388.89	0.00	
Transaction Type Sub-Total				16,000,000.00	16,000,000.00	0.00	16,000,000.00	235,638.89	0.00	
PAYDOWNS										
10/01/18	10/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	115,686.55	115,686.55	0.00	115,686.55	(2,301.12)	0.00	
10/15/18	10/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	139,453.80	139,453.80	0.00	139,453.80	13.45	0.00	
10/15/18	10/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	89,067.34	89,067.34	0.00	89,067.34	0.45	0.00	
10/15/18	10/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	111,266.57	111,266.57	0.00	111,266.57	0.44	0.00	
10/15/18	10/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	88,258.88	88,258.88	0.00	88,258.88	1.71	0.00	
10/15/18	10/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	112,962.66	112,962.66	0.00	112,962.66	17.78	0.00	
Transaction Type Sub-Total				656,695.80	656,695.80	0.00	656,695.80	(2,267.29)	0.00	
Managed Account Sub-Total					(961,653.42)	616,178.44	(345,474.98)	233,371.60	0.00	



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Total Security Transactions	(\$961,653.42)	\$616,178.44	(\$345,474.98)	\$233,371.60	\$0.00
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