



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	860,812.47	396,933,916.59
State Pool	0.00	55,168,628.75
Main City Sweep Account	0.00	22,900,487.78
Idle Funds in Reserve Portfolio	0.00	574,158.29
<b>Total</b>	<b>\$860,812.47</b>	<b>\$475,577,191.41</b>

Investment Allocation

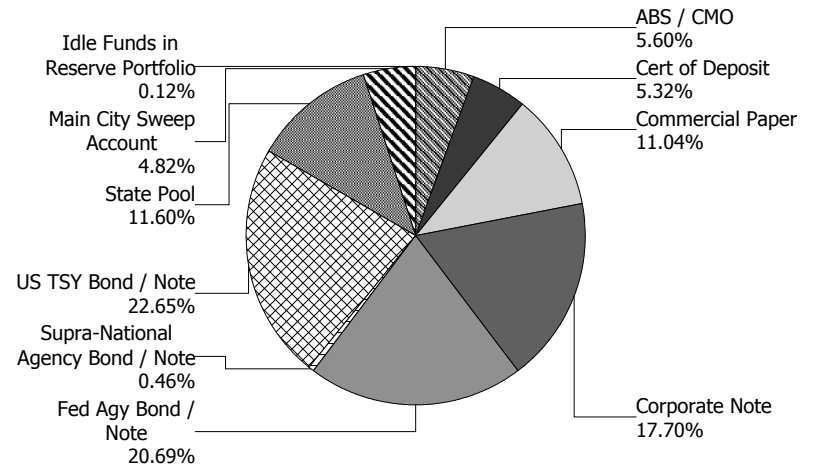
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	26,647,490.54	5.60
Certificate of Deposit	25,314,635.74	5.32
Commercial Paper	52,519,189.00	11.04
Corporate Note	84,182,107.63	17.70
Federal Agency Bond / Note	98,376,071.19	20.69
Supra-National Agency Bond / Note	2,201,865.05	0.46
U.S. Treasury Bond / Note	107,692,557.44	22.65
State Pool	55,168,628.75	11.60
Main City Sweep Account	22,900,487.78	4.82
Idle Funds in Reserve Portfolio	574,158.29	0.12
<b>Total</b>	<b>\$475,577,191.41</b>	<b>100.00%</b>

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	78,643,274.82	16.53
31 to 60 days	11,973,324.00	2.52
61 to 90 days	0.00	0.00
91 to 180 days	19,835,220.00	4.17
181 days to 1 year	28,903,565.41	6.08
1 to 2 years	47,183,008.70	9.92
2 to 3 years	89,826,390.85	18.89
3 to 4 years	123,467,799.97	25.96
4 to 5 years	75,744,607.66	15.93
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$475,577,191.41</b>	<b>100.00%</b>

Weighted Average Days to Maturity 834

Sector Allocation





## Managed Account Summary Statement

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$372,339,621.34</b>
Maturities/Calls	(43,108,869.33)
Principal Dispositions	(1,098,237.30)
Principal Acquisitions	71,343,681.64
Unsettled Trades	0.00
Change in Current Value	(2,542,279.76)
<b>Closing Market Value</b>	<b>\$396,933,916.59</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	41,000,000.00
Sale Proceeds	1,105,593.36
Coupon/Interest/Dividend Income	678,297.49
Principal Payments	2,108,869.33
Security Purchases	(71,430,959.08)
Net Cash Contribution	24,982,780.38
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	685,653.55
Less Purchased Interest Related to Interest/Coupons	(87,277.44)
Plus Net Realized Gains/Losses	262,436.36
<b>Total Cash Basis Earnings</b>	<b>\$860,812.47</b>

### Cash Balance

**Closing Cash Balance** **\$574,158.29**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	402,397,218.26
Ending Accrued Interest	1,492,253.89
Plus Proceeds from Sales	1,105,593.36
Plus Proceeds of Maturities/Calls/Principal Payments	43,108,869.33
Plus Coupons/Dividends Received	678,297.49
Less Cost of New Purchases	(71,430,959.08)
Less Beginning Amortized Value of Securities	(375,180,525.87)
Less Beginning Accrued Interest	(1,576,335.60)
<b>Total Accrual Basis Earnings</b>	<b>\$594,411.78</b>



## Portfolio Summary and Statistics

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

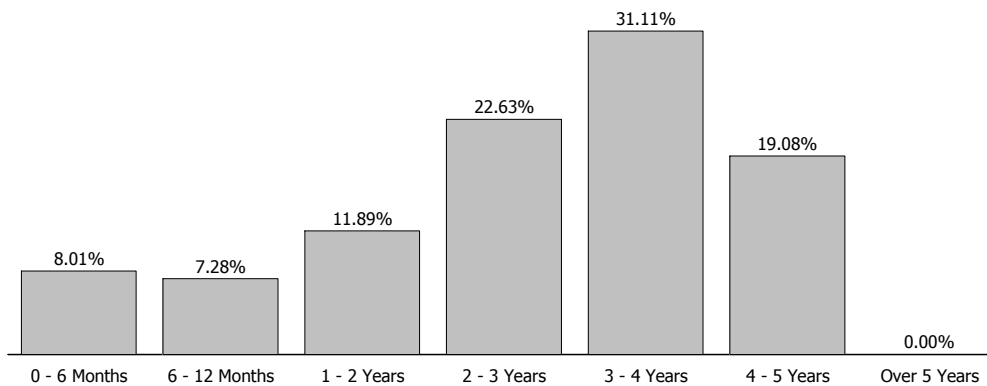
### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

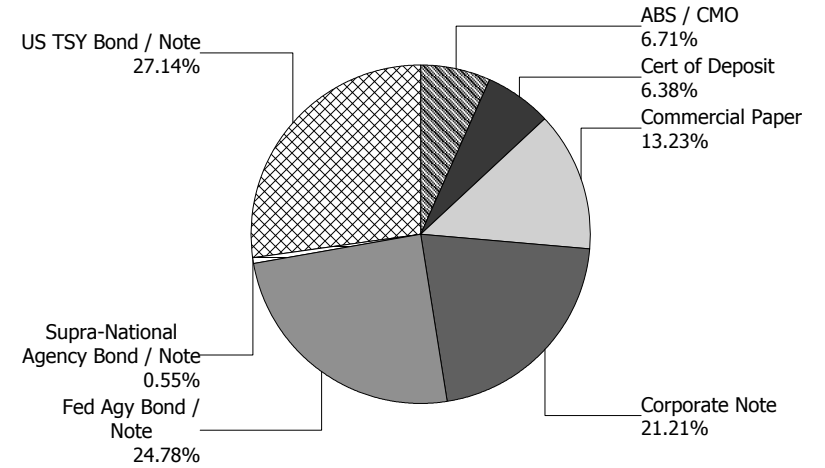
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	110,530,000.00	107,692,557.44	27.14
Supra-National Agency Bond / Note	2,215,000.00	2,201,865.05	0.55
Federal Agency Bond / Note	100,565,000.00	98,376,071.19	24.78
Corporate Note	85,236,000.00	84,182,107.63	21.21
Commercial Paper	53,000,000.00	52,519,189.00	13.23
Certificate of Deposit	25,550,000.00	25,314,635.74	6.38
Asset-Backed Security / Collateralized Mortgage Obligation	26,787,254.25	26,647,490.54	6.71
<b>Managed Account Sub-Total</b>	<b>403,883,254.25</b>	<b>396,933,916.59</b>	<b>100.00%</b>
Accrued Interest		1,492,253.89	
<b>Total Portfolio</b>	<b>403,883,254.25</b>	<b>398,426,170.48</b>	

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

#### Maturity Distribution



#### Sector Allocation



#### Characteristics

Yield to Maturity at Cost	1.87%
Yield to Maturity at Market	2.32%
Duration to Worst	2.54
Weighted Average Days to Maturity	999



## Managed Account Issuer Summary

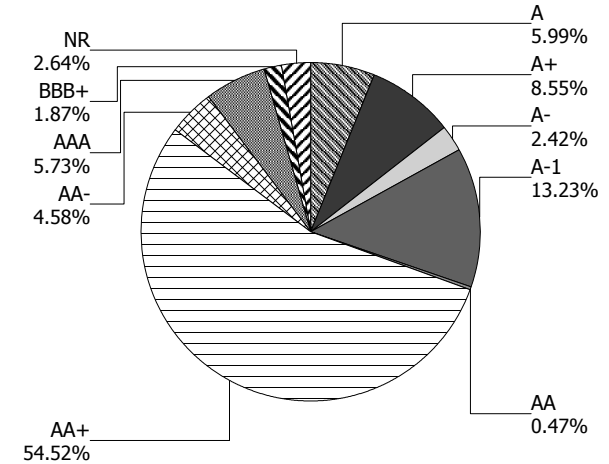
For the Month Ending **January 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,907,264.37	0.73
AMERICAN EXPRESS CO	1,984,376.00	0.50
AMERICAN HONDA FINANCE	3,944,104.00	0.99
APPLE INC	5,880,210.00	1.48
BANK OF AMERICA CO	3,724,915.57	0.94
BANK OF MONTREAL	9,862,500.00	2.48
BB&T CORPORATION	1,911,402.07	0.48
BERKSHIRE HATHAWAY INC	1,878,253.80	0.47
BNP PARIBAS	9,918,340.00	2.50
CITIGROUP INC	3,732,064.77	0.94
CREDIT AGRICOLE SA	9,916,880.00	2.50
DEERE & COMPANY	4,853,613.38	1.22
EXXON MOBIL CORP	4,444,291.39	1.12
FANNIE MAE	46,832,906.99	11.81
FEDERAL HOME LOAN BANKS	17,666,513.10	4.45
FREDDIE MAC	33,876,651.10	8.54
GOLDMAN SACHS GROUP INC	3,705,883.72	0.93
HOME DEPOT INC	3,767,451.40	0.95
HONDA AUTO RECEIVABLES	6,881,647.19	1.73
HYUNDAI AUTO RECEIVABLES	4,135,278.85	1.04
IBM CORP	3,092,784.98	0.78
INTEL CORPORATION	3,943,104.00	0.99
INTERNATIONAL FINANCE CORPORATION	2,201,865.05	0.55
JOHN DEERE OWNER TRUST	3,772,856.85	0.95
JP MORGAN CHASE & CO	12,836,977.00	3.23
MICROSOFT CORP	4,376,665.29	1.10
mitsubishi UFJ FINANCIAL GROUP INC	15,709,203.60	3.96
NISSAN AUTO RECEIVABLES	1,815,218.54	0.46
ORACLE CORP	3,988,443.10	1.00
PACCAR FINANCIAL CORP	1,666,969.18	0.42
SKANDINAVISKA ENSKILDA BANKEN AB	7,392,462.23	1.86
STATE STREET CORPORATION	2,322,880.00	0.59

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
SWEDBANK AB	7,485,992.63	1.89
THE BANK OF NEW YORK MELLON CORPORATION	3,968,612.18	1.00
THE WALT DISNEY CORPORATION	3,950,268.00	1.00
TOYOTA MOTOR CORP	7,135,224.74	1.80
UNITED PARCEL SERVICE INC	3,930,296.00	0.99
UNITED STATES TREASURY	107,692,557.44	27.14
US BANCORP	6,005,794.43	1.51
WELLS FARGO & COMPANY	5,120,892.37	1.29
WESTPAC BANKING CORP	6,700,301.28	1.69
<b>Total</b>	<b>\$396,933,916.59</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **January 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 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	AA+	Aaa	01/03/18	01/04/18	6,978,398.44	1.82	9,281.77	6,980,080.73	6,973,477.00
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	5,152.47	1,094,169.98	1,081,180.10
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	11,312.02	2,416,172.17	2,373,681.77
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	11,475.96	2,461,369.74	2,408,082.95
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	1,228.38	210,035.61	205,414.44
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	5,264.50	902,466.39	880,347.60
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	12,283.84	2,099,213.95	2,054,144.40
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	1,412.98	403,694.00	390,406.40
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	21,194.75	5,946,838.86	5,856,096.00
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	51.28	1,330,110.00	1,313,350.20
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	57.92	1,524,083.14	1,483,599.30
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	48,922.65	5,853,772.90	5,694,524.00
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	30,988.78	6,389,378.81	6,244,075.60
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	6,500,000.00	AA+	Aaa	12/13/16	12/13/16	6,349,455.39	1.81	27,678.57	6,388,226.26	6,284,180.50



**Managed Account Detail of Securities Held**

For the Month Ending **January 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>U.S. Treasury Bond / Note</b>											
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	13,993.27	5,803,069.37	5,694,180.24
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	AA+	Aaa	08/02/17	08/03/17	9,397,207.03	1.67	22,608.17	9,410,294.73	9,199,781.00
US TREASURY NOTES DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	AA+	Aaa	07/10/17	07/11/17	2,724,203.13	1.82	87.02	2,734,311.69	2,681,873.60
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	18,587.23	4,788,089.90	4,632,506.60
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	51,368.78	6,796,667.88	6,715,100.70
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	41,326.24	6,411,767.15	6,319,371.93
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	63,873.63	9,879,898.60	9,767,190.00
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	279.70	5,368,375.06	5,257,197.00
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	497.24	9,104,629.23	8,813,322.00
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	33,116.35	5,510,646.10	5,369,474.11
<b>Security Type Sub-Total</b>		<b>110,530,000.00</b>					<b>109,695,775.26</b>	<b>1.77</b>	<b>432,043.50</b>	<b>109,807,362.25</b>	<b>107,692,557.44</b>
<b>Supra-National Agency Bond / Note</b>											
INTL FINANCE CORP 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	830.63	2,208,523.03	2,201,865.05
<b>Security Type Sub-Total</b>		<b>2,215,000.00</b>					<b>2,208,487.90</b>	<b>2.35</b>	<b>830.63</b>	<b>2,208,523.03</b>	<b>2,201,865.05</b>
<b>Federal Agency Bond / Note</b>											



**Managed Account Detail of Securities Held**

For the Month Ending **January 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>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	4,131.94	993,067.83	985,367.00
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	4,545.14	1,093,841.24	1,083,903.70
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019		3137EADM8	3,250,000.00	AA+	Aaa	12/18/14	12/18/14	3,173,235.00	1.77	13,428.82	3,222,517.84	3,202,442.75
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020		3137EAE5	7,500,000.00	AA+	Aaa	03/23/17	03/23/17	7,479,450.00	1.60	4,375.00	7,485,632.25	7,405,620.00
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020		3135G0T29	3,785,000.00	AA+	Aaa	07/07/17	07/10/17	3,775,726.75	1.60	24,129.38	3,777,678.98	3,731,809.40
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	8,486.81	2,181,333.66	2,160,488.00
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	25,074.65	6,472,209.97	6,383,260.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020		3135G0T60	4,000,000.00	AA+	Aaa	08/30/17	08/31/17	3,999,760.00	1.50	166.67	3,999,806.56	3,925,844.00
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	305.63	7,316,408.05	7,199,016.44
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	16,395.73	3,480,218.86	3,408,299.10
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	21,610.42	4,574,992.28	4,492,314.00
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	46,979.17	9,825,326.30	9,765,900.00
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	1,016.67	401,230.69	391,306.80
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020		3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	15,250.00	5,933,950.08	5,869,602.00





**Managed Account Detail of Securities Held**

For the Month Ending **January 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>Federal Agency Bond / Note</b>											
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	37,888.89	6,392,673.34	6,215,110.40
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	12,305.31	2,317,487.32	2,228,502.87
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	22,313.28	4,195,167.02	4,040,954.78
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	37,013.89	6,474,207.29	6,237,471.50
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	9,244.44	6,396,047.23	6,291,904.00
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	7,600.00	6,482,204.03	6,386,112.00
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	43,197.92	7,149,111.40	6,970,842.45
<b>Security Type Sub-Total</b>		<b>100,565,000.00</b>					<b>100,004,461.00</b>	<b>1.69</b>	<b>355,459.76</b>	<b>100,165,112.22</b>	<b>98,376,071.19</b>
<b>Corporate Note</b>											
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	A+	A1	08/04/14	08/04/14	60,437.40	2.04	352.00	60,112.72	59,962.62
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	A+	A1	06/10/14	06/10/14	578,881.25	2.05	3,373.33	575,970.75	574,641.78
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	A+	A1	04/28/14	04/28/14	578,938.60	2.24	3,402.67	579,726.98	579,638.66
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	A+	A1	04/28/14	04/28/14	808,744.50	2.23	4,752.00	809,677.12	809,495.37



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<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>											
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	A+	A1	02/26/16	02/26/16	2,029,600.00	1.72	11,733.33	2,011,242.16	1,998,754.00
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	11,419.42	1,904,043.00	1,878,253.80
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	1,788.89	200,451.56	199,678.60
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	2,683.33	299,995.67	299,517.90
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	3,130.56	351,626.55	349,437.55
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	A	A1	03/10/15	03/10/15	757,845.00	2.06	6,708.33	752,795.60	748,794.75
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	A	A1	09/08/14	09/11/14	791,216.60	2.27	7,066.11	790,397.28	788,730.47
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	14,176.94	1,584,899.19	1,582,452.91
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	29.86	500,000.00	496,210.50
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	29.86	497,439.66	496,210.50
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	40.31	671,373.44	669,884.18



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<b>Corporate Note</b>											
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	89.58	1,501,368.53	1,488,631.50
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	118.55	1,983,884.77	1,969,955.69
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	5,040.00	1,799,179.49	1,776,605.40
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	503.48	844,293.87	833,191.97
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	1,879.85	3,156,521.94	3,110,912.03
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	7,406.67	1,514,317.19	1,498,271.37
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	11,035.17	1,944,149.61	1,911,402.07
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	31,620.38	3,137,470.33	3,092,784.98
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	13,100.54	1,415,000.00	1,399,659.99
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	21,250.00	2,008,775.54	1,988,832.00
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	28,497.15	3,112,940.41	3,044,631.40
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	27,853.44	3,771,148.79	3,724,915.57



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<b>Corporate Note</b>											
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	26,180.00	3,757,487.90	3,705,883.72
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	585.00	150,105.03	146,400.00
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	8,697.00	2,229,222.18	2,176,480.00
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	6,368.56	854,068.55	825,847.92
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	15,828.30	2,123,411.37	2,052,546.00
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	13,479.58	1,676,524.04	1,666,969.18
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	29,428.89	4,029,739.78	3,988,443.10
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	15,989.07	3,769,429.01	3,732,064.77
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	1,610.24	876,720.12	871,161.38
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	1,840.28	1,002,703.49	995,613.00
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	5,520.83	3,009,110.10	2,986,839.00
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	1,020.83	1,997,225.04	1,983,302.00
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	22,200.00	2,017,128.30	1,984,376.00



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<b>Corporate Note</b>											
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	40,016.67	4,042,674.56	3,950,268.00
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	20,888.89	4,002,264.92	3,943,104.00
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	30,666.67	5,992,966.20	5,880,210.00
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	19,583.33	4,011,514.72	3,930,296.00
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	8,750.00	2,026,197.26	1,990,846.00
<b>Security Type Sub-Total</b>		<b>85,236,000.00</b>					<b>85,367,407.26</b>	<b>2.23</b>	<b>487,735.89</b>	<b>85,347,294.72</b>	<b>84,182,107.63</b>
<b>Commercial Paper</b>											
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	A-1	P-1	07/24/17	07/24/17	11,880,800.00	1.51	0.00	11,976,159.96	11,973,324.00
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	9,918,366.60	9,916,880.00
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	9,921,438.80	9,918,340.00
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	9,870,166.70	9,862,500.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640QK59	11,000,000.00	A-1	P-1	01/09/18	01/09/18	10,835,611.11	2.03	0.00	10,849,666.63	10,848,145.00
<b>Security Type Sub-Total</b>		<b>53,000,000.00</b>					<b>52,389,383.34</b>	<b>1.82</b>	<b>0.00</b>	<b>52,535,798.69</b>	<b>52,519,189.00</b>
<b>Certificate of Deposit</b>											



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<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	69,383.33	7,497,802.20	7,392,462.23
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019		06539RGM3	3,760,000.00	A	A1	09/25/17	09/27/17	3,760,000.00	2.07	27,457.40	3,760,000.00	3,735,879.60
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	66,732.63	6,735,000.00	6,700,301.28
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	36,205.24	7,555,000.00	7,485,992.63
<b>Security Type Sub-Total</b>			<b>25,550,000.00</b>					<b>25,547,075.00</b>	<b>2.07</b>	<b>199,778.60</b>	<b>25,547,802.20</b>	<b>25,314,635.74</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	1,221,306.51	NR	Aaa	03/21/17	03/28/17	1,221,277.32	1.42	481.74	1,221,293.80	1,219,443.41
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	82,154.03	AAA	Aaa	11/17/15	11/17/15	81,987.15	1.24	40.89	82,097.38	82,105.58
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	196,074.29	AAA	Aaa	02/24/15	03/04/15	196,044.64	1.13	97.60	196,066.06	195,958.65
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019		47788NAB4	476,722.42	NR	Aaa	07/19/16	07/27/16	476,693.34	1.09	230.95	476,712.02	476,481.96
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	38,696.25	AAA	NR	06/25/15	06/25/15	38,505.79	1.22	11.18	38,650.77	38,653.32
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	45,145.62	AAA	NR	12/01/15	12/01/15	44,937.52	1.23	13.04	45,087.80	45,095.54
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	317,954.16	AAA	NR	05/13/15	05/20/15	317,905.35	1.05	91.85	317,942.89	317,601.45
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019		43814RAB2	1,579,685.27	AAA	NR	10/18/16	10/25/16	1,579,641.19	1.04	593.26	1,579,665.84	1,576,783.70



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<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	567,384.36	NR	Aaa	08/02/16	08/10/16	567,362.01	1.07	269.82	567,375.09	567,028.55
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,006,983.10	AAA	Aaa	10/04/16	10/12/16	1,006,902.54	1.06	474.40	1,006,947.33	1,005,222.19
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,591,549.93	AAA	Aaa	03/07/17	03/15/17	1,591,396.35	1.43	1,004.44	1,591,448.33	1,589,008.22
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,246,825.72	NR	Aaa	02/22/17	03/02/17	1,246,820.73	1.50	831.22	1,246,822.62	1,244,953.49
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,251,134.91	NR	Aaa	03/21/17	03/28/17	1,251,128.53	1.47	817.41	1,251,130.49	1,248,189.99
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,596,595.77	NR	Aaa	05/24/16	05/31/16	1,596,564.80	1.39	986.34	1,596,579.90	1,590,636.32
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,059,041.91	NR	Aaa	02/23/16	03/02/16	2,058,717.82	1.37	1,244.58	2,058,887.75	2,051,421.40
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	2,104,714.90	2,093,433.45
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	2,339,794.83	2,317,185.00
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	4,184,347.52	4,135,278.85
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	2,929,782.18	2,907,264.37
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	127.29	1,949,977.65	1,945,745.10
<b>Security Type Sub-Total</b>		<b>26,787,254.25</b>					<b>26,784,397.69</b>	<b>1.67</b>	<b>16,405.51</b>	<b>26,785,325.15</b>	<b>26,647,490.54</b>
<b>Managed Account Sub-Total</b>		<b>403,883,254.25</b>					<b>401,996,987.45</b>	<b>1.87</b>	<b>1,492,253.89</b>	<b>402,397,218.26</b>	<b>396,933,916.59</b>



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Securities Sub-Total</b>	<b>\$403,883,254.25</b>	<b>\$401,996,987.45</b>	<b>1.87%</b>	<b>\$1,492,253.89</b>	<b>\$402,397,218.26</b>	<b>\$396,933,916.59</b>
<b>Accrued Interest</b>						<b>\$1,492,253.89</b>
<b>Total Investments</b>						<b>\$398,426,170.48</b>





**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 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 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	JPM_CHAS		99.62	6,973,477.00	(4,921.44)	(6,603.73)	0.90	0.90	1.92
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		98.29	1,081,180.10	(7,264.99)	(12,989.88)	2.10	2.10	2.19
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		98.29	2,373,681.77	(43,684.71)	(42,490.40)	2.10	2.10	2.19
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		98.29	2,408,082.95	(63,267.05)	(53,286.79)	2.10	2.10	2.19
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	NEW ACCT		97.82	205,414.44	(4,651.89)	(4,621.17)	2.50	2.50	2.25
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.82	880,347.60	(23,909.32)	(22,118.79)	2.50	2.50	2.25
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		97.82	2,054,144.40	(44,386.06)	(45,069.55)	2.50	2.50	2.25
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.60	390,406.40	(15,282.44)	(13,287.60)	2.66	2.66	2.28
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		97.60	5,856,096.00	(49,939.73)	(90,742.86)	2.66	2.66	2.28
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.29	1,313,350.20	(9,759.79)	(16,759.80)	2.91	2.91	2.32
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.29	1,483,599.30	(39,916.55)	(40,483.84)	2.91	2.91	2.32
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		99.04	5,694,524.00	(216,989.42)	(159,248.90)	2.94	2.94	2.33
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.43	6,244,075.60	(133,546.47)	(145,303.21)	2.98	2.98	2.33
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828Q37	6,500,000.00	NEW ACCT		96.68	6,284,180.50	(65,274.89)	(104,045.76)	3.06	3.06	2.35
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		96.84	5,694,180.24	(96,011.95)	(108,889.13)	3.22	3.22	2.37
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		96.84	9,199,781.00	(197,426.03)	(210,513.73)	3.22	3.22	2.37
US TREASURY NOTES	DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		95.78	2,681,873.60	(42,329.53)	(52,438.09)	3.40	3.40	2.39



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 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 N/B		912828T34	4,850,000.00	NEW ACCT		95.52	4,632,506.60	(135,476.46)	(155,583.30)	3.54	3.54	2.41
DTD 09/30/2016 1.125% 09/30/2021												
US TREASURY NOTES		912828J43	6,900,000.00	NEW ACCT		97.32	6,715,100.70	(60,129.45)	(81,567.18)	3.87	3.87	2.44
DTD 03/02/2015 1.750% 02/28/2022												
US TREASURY NOTES		912828W89	6,470,000.00	BNP_PARI		97.67	6,319,371.93	(90,224.55)	(92,395.22)	3.95	3.95	2.47
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		912828W89	10,000,000.00	GOLDMAN		97.67	9,767,190.00	(110,544.38)	(112,708.60)	3.95	3.95	2.47
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		912828P4	5,400,000.00	GOLDMAN		97.36	5,257,197.00	(109,474.88)	(111,178.06)	4.28	4.28	2.50
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		912828X08	9,000,000.00	MORGAN_S		97.93	8,813,322.00	(300,584.25)	(291,307.23)	4.27	4.27	2.49
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)	(141,171.99)	4.41	4.41	2.51
DTD 09/30/2015 1.750% 09/30/2022												
<b>Security Type Sub-Total</b>			<b>110,530,000.00</b>				<b>107,692,557.44</b>	<b>(2,003,217.82)</b>	<b>(2,114,804.81)</b>	<b>3.27</b>	<b>3.27</b>	<b>2.36</b>
<b>Supra-National Agency Bond / Note</b>												
INTL FINANCE CORP NOTE		45950KCM0	2,215,000.00	JPM_CHAS		99.41	2,201,865.05	(6,622.85)	(6,657.98)	2.87	2.87	2.46
DTD 01/25/2018 2.250% 01/25/2021												
<b>Security Type Sub-Total</b>			<b>2,215,000.00</b>				<b>2,201,865.05</b>	<b>(6,622.85)</b>	<b>(6,657.98)</b>	<b>2.87</b>	<b>2.87</b>	<b>2.46</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,000,000.00	NEW ACCT		98.54	985,367.00	2,719.00	(7,700.83)	1.63	1.63	2.15
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,100,000.00	NEW ACCT		98.54	1,083,903.70	408.10	(9,937.54)	1.63	1.63	2.15
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	3,250,000.00	NEW ACCT		98.54	3,202,442.75	29,207.75	(20,075.09)	1.63	1.63	2.15
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC NOTES		3137EAEES	7,500,000.00	NEW ACCT		98.74	7,405,620.00	(73,830.00)	(80,012.25)	1.92	1.92	2.16
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0T29	3,785,000.00	NOMURA		98.59	3,731,809.40	(43,917.35)	(45,869.58)	2.02	2.02	2.20
DTD 02/28/2017 1.500% 02/28/2020												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 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>												
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	JEFFERIE		98.20	2,160,488.00	(18,964.00)	(20,845.66)	2.16	2.16	2.21
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		98.20	6,383,260.00	(79,560.00)	(88,949.97)	2.16	2.16	2.21
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		98.15	3,925,844.00	(73,916.00)	(73,962.56)	2.44	2.44	2.27
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	BARCLAYS		98.15	7,199,016.44	(113,758.51)	(117,391.61)	2.44	2.44	2.27
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.66	3,408,299.10	(70,498.00)	(71,919.76)	2.58	2.58	2.29
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.66	4,492,314.00	(79,212.00)	(82,678.28)	2.58	2.58	2.29
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.66	9,765,900.00	(54,600.00)	(59,426.30)	2.58	2.58	2.29
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.83	391,306.80	(10,737.20)	(9,923.89)	2.75	2.75	2.30
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.83	5,869,602.00	(16,998.00)	(64,348.08)	2.75	2.75	2.30
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		97.11	6,215,110.40	(173,113.60)	(177,562.94)	2.96	2.96	2.36
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		95.64	2,228,502.87	(84,348.33)	(88,984.45)	3.41	3.41	2.42
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		95.64	4,040,954.78	(142,597.97)	(154,212.24)	3.41	3.41	2.42
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.96	6,237,471.50	(227,383.00)	(236,735.79)	3.41	3.41	2.45
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		98.31	6,291,904.00	(103,136.00)	(104,143.23)	3.74	3.74	2.45
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		99.78	6,386,112.00	(116,076.80)	(96,092.03)	3.74	3.74	2.43
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		97.49	6,970,842.45	(178,077.90)	(178,268.95)	3.96	3.96	2.51
<b>Security Type Sub-Total</b>			<b>100,565,000.00</b>				<b>98,376,071.19</b>	<b>(1,628,389.81)</b>	<b>(1,789,041.03)</b>	<b>2.79</b>	<b>2.79</b>	<b>2.32</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 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>											
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	99.94	59,962.62	(474.78)	(150.10)	1.18	1.20	2.25
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	99.94	574,641.78	(4,239.47)	(1,328.97)	1.18	1.20	2.25
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	99.94	579,638.66	700.06	(88.32)	1.18	1.20	2.25
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	99.94	809,495.37	750.87	(181.75)	1.18	1.20	2.25
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	99.94	1,998,754.00	(30,846.00)	(12,488.16)	1.18	1.20	2.25
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		98.60	1,878,253.80	(24,898.35)	(25,789.20)	1.50	1.50	2.23
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	99.84	199,678.60	(1,507.40)	(772.96)	1.54	1.56	2.40
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	99.84	299,517.90	(467.10)	(477.77)	1.54	1.56	2.40
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	99.84	349,437.55	(3,082.45)	(2,189.00)	1.54	1.56	2.40
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	99.84	748,794.75	(9,050.25)	(4,000.85)	1.54	1.56	2.40
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	99.84	788,730.47	(2,486.13)	(1,666.81)	1.54	1.56	2.40



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

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<b>Corporate Note</b>												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	1,585,000.00	NEW ACCT	08/11/19	99.84	1,582,452.91	(2,245.94)	(2,446.28)	1.54	1.56	2.40
DTD 09/11/2014 2.300% 09/11/2019												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		99.24	496,210.50	(3,789.50)	(3,789.50)	1.94	1.94	2.54
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		99.24	496,210.50	1,855.50	(1,229.16)	1.94	1.94	2.54
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	675,000.00	NEW ACCT		99.24	669,884.18	2,984.18	(1,489.26)	1.94	1.94	2.54
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	1,500,000.00	NEW ACCT		99.24	1,488,631.50	(13,288.50)	(12,737.03)	1.94	1.94	2.54
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	1,985,000.00	NEW ACCT		99.24	1,969,955.69	(12,344.71)	(13,929.08)	1.94	1.94	2.54
DTD 02/02/2015 2.150% 01/30/2020												
HOME DEPOT INC CORP NOTES		437076BO4	1,800,000.00	NEW ACCT		98.70	1,776,605.40	(22,350.60)	(22,574.09)	2.27	2.27	2.37
DTD 06/05/2017 1.800% 06/05/2020												
AMERICAN HONDA FINANCE CORP NOTES		02665WBT7	845,000.00	BARCLAYS		98.60	833,191.97	(10,954.58)	(11,101.90)	2.39	2.39	2.54
DTD 07/20/2017 1.950% 07/20/2020												
AMERICAN HONDA FINANCE CORP NOTES		02665WBT7	3,155,000.00	MKTX		98.60	3,110,912.03	(45,917.87)	(45,609.91)	2.39	2.39	2.54
DTD 07/20/2017 1.950% 07/20/2020												
MICROSOFT CORP (CALLABLE) NOTES		594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.90	1,498,271.37	(15,516.63)	(16,045.82)	2.65	2.65	2.42
DTD 11/03/2015 2.000% 11/03/2020												
BRANCH BANKING & TRUST (CALLABLE) NOTES		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	98.27	1,911,402.07	(32,703.23)	(32,747.54)	2.88	2.86	2.75
DTD 10/26/2017 2.150% 02/01/2021												
IBM CORP NOTES		459200JF9	3,123,000.00	TD		99.03	3,092,784.98	(47,110.45)	(44,685.35)	2.90	2.90	2.58
DTD 02/19/2016 2.250% 02/19/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.92	1,399,659.99	(15,340.01)	(15,340.01)	2.92	2.93	2.59
DTD 03/03/2016 2.222% 03/01/2021												
JP MORGAN CHASE & CO CORP NT (CALLABLE)		46625HOJ2	2,000,000.00	NOMURA	02/01/21	99.44	1,988,832.00	(21,468.00)	(19,943.54)	2.90	2.91	2.74
DTD 03/01/2016 2.550% 03/01/2021												



**Managed Account Fair Market Value & Analytics**

For the Month Ending **January 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>												
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.92	3,044,631.40	(87,325.94)	(68,309.01)	2.92	2.93	2.59
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		99.46	3,724,915.57	(48,134.48)	(46,233.22)	3.04	3.04	2.80
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	99.09	3,705,883.72	(52,838.72)	(51,604.18)	3.05	3.05	2.92
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		97.60	146,400.00	(3,742.50)	(3,705.03)	3.16	3.16	2.71
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		97.60	2,176,480.00	(52,360.40)	(52,742.18)	3.16	3.16	2.71
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	96.59	825,847.92	(27,843.93)	(28,220.63)	3.37	3.37	2.57
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	96.59	2,052,546.00	(70,222.75)	(70,865.37)	3.37	3.37	2.57
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		96.36	1,666,969.18	4,992.78	(9,554.86)	3.37	3.37	2.74
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	97.28	3,988,443.10	(19,757.90)	(41,296.68)	3.45	3.44	2.69
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	99.65	3,732,064.77	(38,513.58)	(37,364.24)	3.60	3.60	2.99
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		99.56	871,161.38	(5,894.87)	(5,558.74)	3.70	3.70	2.77
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		99.56	995,613.00	(7,627.00)	(7,090.49)	3.70	3.70	2.77
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		99.56	2,986,839.00	(24,081.00)	(22,271.10)	3.70	3.70	2.77
US BANCORP (CALLABLE) NOTES	DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	99.17	1,983,302.00	(13,258.00)	(13,923.04)	3.75	3.75	2.85
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES	DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	99.22	1,984,376.00	(34,944.00)	(32,752.30)	3.79	3.80	2.90



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<b>Corporate Note</b>												
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022		25468PDO6	4,000,000.00	WELLS_FA		98.76	3,950,268.00	(97,652.00)	(92,406.56)	3.83	3.83	2.77
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	4,000,000.00	US_BANCO	04/11/22	98.58	3,943,104.00	(59,376.00)	(59,160.92)	4.02	4.02	2.70
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CO1	6,000,000.00	CSFB	04/11/22	98.00	5,880,210.00	(111,810.00)	(112,756.20)	4.02	4.02	2.80
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	98.26	3,930,296.00	(82,584.00)	(81,218.72)	4.03	4.03	2.78
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	99.54	1,990,846.00	(38,534.00)	(35,351.26)	4.05	4.05	2.74
<b>Security Type Sub-Total</b>			<b>85,236,000.00</b>				<b>84,182,107.63</b>	<b>(1,185,299.63)</b>	<b>(1,165,187.09)</b>	<b>3.07</b>	<b>3.07</b>	<b>2.67</b>
<b>Commercial Paper</b>												
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/24/2017 0.000% 03/21/2018		06538CCM1	12,000,000.00	BTM		99.78	11,973,324.00	92,524.00	(2,835.96)	0.13	0.13	1.64
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		22533UG98	10,000,000.00	CREDAG		99.17	9,916,880.00	10,913.33	(1,486.60)	0.43	0.43	1.90
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		09659CG93	10,000,000.00	BNP_PARI		99.18	9,918,340.00	8,834.44	(3,098.80)	0.43	0.43	1.86
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		06366HK55	10,000,000.00	BMO		98.63	9,862,500.00	5,000.00	(7,666.70)	0.67	0.67	2.03
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		46640QK59	11,000,000.00	JPM_CHAS		98.62	10,848,145.00	12,533.89	(1,521.63)	0.67	0.67	2.04
<b>Security Type Sub-Total</b>			<b>53,000,000.00</b>				<b>52,519,189.00</b>	<b>129,805.66</b>	<b>(16,609.69)</b>	<b>0.46</b>	<b>0.46</b>	<b>1.89</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		98.57	7,392,462.23	(104,612.77)	(105,339.97)	1.47	1.47	2.19



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<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>												
BANK TOKYO MITSUBISHI UFJ LTD LT CD		06539RGM3	3,760,000.00	MITSU		99.36	3,735,879.60	(24,120.40)	(24,120.40)	1.63	1.63	2.01
DTD 09/27/2017 2.070% 09/25/2019												
WESTPAC BANKING CORP NY CD		96121T4A3	6,735,000.00	JPM_CHAS		99.48	6,700,301.28	(34,698.72)	(34,698.72)	2.48	2.48	2.20
DTD 08/07/2017 2.050% 08/03/2020												
SWEDBANK (NEW YORK) CERT DEPOS		87019U6D6	7,555,000.00	MERRILL		99.09	7,485,992.63	(69,007.37)	(69,007.37)	2.67	2.67	2.64
DTD 11/17/2017 2.270% 11/16/2020												
<b>Security Type Sub-Total</b>			<b>25,550,000.00</b>				<b>25,314,635.74</b>	<b>(232,439.26)</b>	<b>(233,166.46)</b>	<b>2.12</b>	<b>2.12</b>	<b>2.30</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
HONDA AUTO RECEIVABLES OWNER		43814TAB8	1,221,306.51	NEW ACCT		99.85	1,219,443.41	(1,833.91)	(1,850.39)	0.38	0.30	1.92
2017-1 A2												
DTD 03/28/2017 1.420% 08/21/2018												
TOYOTA ABS 2015-A A3		89236WAC2	82,154.03	NEW ACCT		99.94	82,105.58	118.43	8.20	0.12	0.54	1.23
DTD 03/04/2015 1.120% 02/15/2019												
TOYOTA ABS 2015-A A3		89236WAC2	196,074.29	NEW ACCT		99.94	195,958.65	(85.99)	(107.41)	0.12	0.54	1.23
DTD 03/04/2015 1.120% 02/15/2019												
JOHN DEERE ABS 2016-B A2		47788NAB4	476,722.42	NEW ACCT		99.95	476,481.96	(211.38)	(230.06)	0.11	0.64	1.17
DTD 07/27/2016 1.090% 02/15/2019												
HONDA ABS 2015-2 A3		43813NAC0	38,696.25	NEW ACCT		99.89	38,653.32	147.53	2.55	0.14	0.65	1.21
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2015-2 A3		43813NAC0	45,145.62	NEW ACCT		99.89	45,095.54	158.02	7.74	0.14	0.65	1.21
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2015-2 A3		43813NAC0	317,954.16	NEW ACCT		99.89	317,601.45	(303.90)	(341.44)	0.14	0.65	1.21
DTD 05/20/2015 1.040% 02/21/2019												
HONDA ABS 2016-4 A2		43814RAB2	1,579,685.27	NEW ACCT		99.82	1,576,783.70	(2,857.49)	(2,882.14)	0.25	0.75	1.28
DTD 10/25/2016 1.040% 04/18/2019												
NISSAN ABS 2016-C A2A		65478WAB1	567,384.36	NEW ACCT		99.94	567,028.55	(333.46)	(346.54)	0.17	0.80	1.15
DTD 08/10/2016 1.070% 05/15/2019												
TOYOTA ABS 2016-D A2A		89231LAB3	1,006,983.10	NEW ACCT		99.83	1,005,222.19	(1,680.35)	(1,725.14)	0.23	0.82	1.27
DTD 10/12/2016 1.060% 05/15/2019												
TOYOTA ABS 2017-A A2A		89238MAB4	1,591,549.93	NEW ACCT		99.84	1,589,008.22	(2,388.13)	(2,440.11)	0.38	0.83	1.61
DTD 03/15/2017 1.420% 09/15/2019												





**Managed Account Fair Market Value & Analytics**

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<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,246,825.72	NEW ACCT		99.85	1,244,953.49	(1,867.24)	(1,869.13)	0.42	0.87	1.67
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,251,134.91	NEW ACCT		99.76	1,248,189.99	(2,938.54)	(2,940.50)	0.42	0.99	1.71
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,596,595.77	NEW ACCT		99.63	1,590,636.32	(5,928.48)	(5,943.58)	0.62	1.42	1.65
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,059,041.91	NEW ACCT		99.63	2,051,421.40	(7,296.42)	(7,466.35)	0.67	1.48	1.61
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		99.45	2,093,433.45	(11,269.96)	(11,281.45)	2.07	1.90	2.34
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		99.03	2,317,185.00	(22,599.25)	(22,609.83)	2.07	1.96	2.43
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		98.81	4,135,278.85	(48,995.89)	(49,068.67)	1.98	1.96	2.38
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		99.22	2,907,264.37	(22,508.26)	(22,517.81)	1.84	2.04	2.37
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		99.78	1,945,745.10	(4,232.48)	(4,232.55)	2.16	2.16	2.45
<b>Security Type Sub-Total</b>			<b>26,787,254.25</b>				<b>26,647,490.54</b>	<b>(136,907.15)</b>	<b>(137,834.61)</b>	<b>1.21</b>	<b>1.47</b>	<b>1.97</b>
<b>Managed Account Sub-Total</b>			<b>403,883,254.25</b>				<b>396,933,916.59</b>	<b>(5,063,070.86)</b>	<b>(5,463,301.67)</b>	<b>2.52</b>	<b>2.54</b>	<b>2.32</b>
<b>Securities Sub-Total</b>			<b>\$403,883,254.25</b>				<b>\$396,933,916.59</b>	<b>(\$5,063,070.86)</b>	<b>(\$5,463,301.67)</b>	<b>2.52</b>	<b>2.54</b>	<b>2.32%</b>
<b>Accrued Interest</b>							<b>\$1,492,253.89</b>					
<b>Total Investments</b>							<b>\$398,426,170.48</b>					



**Managed Account Security Transactions & Interest**

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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>BUY</b>										
01/03/18	01/04/18	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	(9,877,734.38)	(49,450.55)	(9,927,184.93)			
01/03/18	01/04/18	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	(9,820,500.00)	(36,666.67)	(9,857,166.67)			
01/03/18	01/04/18	US TREASURY NOTES DTD 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	(6,978,398.44)	(1,160.22)	(6,979,558.66)			
01/08/18	01/08/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	(9,905,966.67)	0.00	(9,905,966.67)			
01/08/18	01/08/18	BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	06366HK55	10,000,000.00	(9,857,500.00)	0.00	(9,857,500.00)			
01/08/18	01/08/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	09659CG93	10,000,000.00	(9,909,505.56)	0.00	(9,909,505.56)			
01/09/18	01/09/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	466400K59	11,000,000.00	(10,835,611.11)	0.00	(10,835,611.11)			
01/18/18	01/25/18	INTL FINANCE CORP NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	(2,208,487.90)	0.00	(2,208,487.90)			
01/23/18	01/31/18	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	(1,949,977.58)	0.00	(1,949,977.58)			
<b>Transaction Type Sub-Total</b>				<b>72,165,000.00</b>	<b>(71,343,681.64)</b>	<b>(87,277.44)</b>	<b>(71,430,959.08)</b>			

<b>INTEREST</b>										
01/02/18	01/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,090.67	1,090.67			
01/05/18	01/05/18	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	0.00	64,000.00	64,000.00			
01/06/18	01/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	0.00	13,250.00	13,250.00			
01/06/18	01/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	0.00	11,593.75	11,593.75			
01/06/18	01/06/18	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	0.00	39,750.00	39,750.00			



**Managed Account Security Transactions & Interest**

For the Month Ending **January 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>										
01/13/18	01/13/18	FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	0.00	76,000.00	76,000.00			
01/15/18	01/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	765,767.24	0.00	695.57	695.57			
01/15/18	01/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,365,197.48	0.00	1,672.37	1,672.37			
01/15/18	01/15/18	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			
01/15/18	01/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	265,701.50	0.00	247.99	247.99			
01/15/18	01/15/18	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			
01/15/18	01/15/18	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			
01/15/18	01/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,263,113.46	0.00	2,564.86	2,564.86			
01/15/18	01/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,769,651.46	0.00	2,094.09	2,094.09			
01/15/18	01/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	703,094.36	0.00	626.93	626.93			
01/15/18	01/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,192,146.12	0.00	1,053.06	1,053.06			
01/15/18	01/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,725,257.57	0.00	1,998.42	1,998.42			
01/15/18	01/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,423,971.34	0.00	1,779.96	1,779.96			
01/15/18	01/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	111,327.44	0.00	103.91	103.91			
01/17/18	01/17/18	FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	7,500,000.00	0.00	56,250.00	56,250.00			
01/18/18	01/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	1,869,720.13	0.00	1,620.42	1,620.42			



**Managed Account Security Transactions & Interest**

For the Month Ending **January 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
<b>INTEREST</b>											
	01/20/18	01/20/18	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	0.00	8,238.75	8,238.75			
	01/20/18	01/20/18	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	0.00	30,761.25	30,761.25			
	01/21/18	01/21/18	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			
	01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NACO	52,284.22	0.00	45.31	45.31			
	01/21/18	01/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,388,291.00	0.00	1,642.81	1,642.81			
	01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NACO	429,602.00	0.00	372.32	372.32			
	01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NACO	60,998.26	0.00	52.87	52.87			
	01/24/18	01/24/18	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	0.00	26,250.00	26,250.00			
	01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	0.00	16,125.00	16,125.00			
	01/30/18	01/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	0.00	29,833.33	29,833.33			
	01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			
	01/30/18	01/30/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	0.00	54,706.88	54,706.88			
	01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	0.00	21,338.75	21,338.75			
	01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	0.00	7,256.25	7,256.25			
	01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			



## Managed Account Security Transactions & Interest

For the Month Ending **January 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
<b>INTEREST</b>											
	01/31/18	01/31/18	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	0.00	50,625.00	50,625.00			
	01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	0.00	9,281.25	9,281.25			
	01/31/18	01/31/18	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	0.00	90,000.00	90,000.00			
	01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	0.00	10,484.38	10,484.38			
	01/31/18	01/31/18	US TREASURY NOTES DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	0.00	15,750.00	15,750.00			

<b>Transaction Type Sub-Total</b>					<b>94,691,123.58</b>	<b>0.00</b>	<b>678,297.49</b>	<b>678,297.49</b>			
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<b>MATURITY</b>											
	01/08/18	01/08/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	12,000,000.00	0.00	12,000,000.00	83,260.00	0.00	
	01/08/18	01/08/18	BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	12,000,000.00	0.00	12,000,000.00	82,686.29	0.00	
	01/08/18	01/08/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	7,000,000.00	7,000,000.00	0.00	7,000,000.00	50,328.06	0.00	
	01/09/18	01/09/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	46640QA92	10,000,000.00	10,000,000.00	0.00	10,000,000.00	71,500.00	0.00	

<b>Transaction Type Sub-Total</b>					<b>41,000,000.00</b>	<b>41,000,000.00</b>	<b>0.00</b>	<b>41,000,000.00</b>	<b>287,774.35</b>	<b>0.00</b>	
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<b>PAYDOWNS</b>											
	01/15/18	01/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	114,062.57	114,062.57	0.00	114,062.57	0.58	0.00	
	01/15/18	01/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	185,163.02	185,163.02	0.00	185,163.02	14.81	0.00	
	01/15/18	01/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	289,044.82	289,044.82	0.00	289,044.82	17.63	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **January 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>										
01/15/18	01/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	128,661.80	128,661.80	0.00	128,661.80	2.50	0.00	
01/15/18	01/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	177,145.62	177,145.62	0.00	177,145.62	0.71	0.00	
01/15/18	01/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	204,071.55	204,071.55	0.00	204,071.55	32.12	0.00	
01/15/18	01/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	178,101.53	178,101.53	0.00	178,101.53	17.19	0.00	
01/15/18	01/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	69,627.21	69,627.21	0.00	69,627.21	10.53	0.00	
01/15/18	01/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	29,173.41	29,173.41	0.00	29,173.41	59.26	0.00	
01/15/18	01/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	135,710.00	135,710.00	0.00	135,710.00	5.35	0.00	
01/18/18	01/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	290,034.86	290,034.86	0.00	290,034.86	8.09	0.00	
01/21/18	01/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	166,984.49	166,984.49	0.00	166,984.49	3.99	0.00	
01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	13,587.97	13,587.97	0.00	13,587.97	66.88	0.00	
01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	111,647.84	111,647.84	0.00	111,647.84	17.14	0.00	
01/21/18	01/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	15,852.64	15,852.64	0.00	15,852.64	73.07	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,108,869.33</b>	<b>2,108,869.33</b>	<b>0.00</b>	<b>2,108,869.33</b>	<b>329.85</b>	<b>0.00</b>	
<b>SELL</b>										
01/18/18	01/22/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,125,000.00	1,098,237.30	7,356.06	1,105,593.36	(25,667.84)	(26,080.32)	FIFO
<b>Transaction Type Sub-Total</b>				<b>1,125,000.00</b>	<b>1,098,237.30</b>	<b>7,356.06</b>	<b>1,105,593.36</b>	<b>(25,667.84)</b>	<b>(26,080.32)</b>	
<b>Managed Account Sub-Total</b>					<b>(27,136,575.01)</b>	<b>598,376.11</b>	<b>(26,538,198.90)</b>	<b>262,436.36</b>	<b>(26,080.32)</b>	



**Managed Account Security Transactions & Interest**

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Total Security Transactions</b>	<b>(\$27,136,575.01)</b>	<b>\$598,376.11</b>	<b>(\$26,538,198.90)</b>	<b>\$262,436.36</b>	<b>(\$26,080.32)</b>
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