



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	491,913.69	373,629,643.33
State Pool	0.00	64,999,003.70
Main City Sweep Account	0.00	17,911,843.84
Idle Funds in Reserve Portfolio	0.00	1,092,789.48
Total	\$491,913.69	\$457,633,280.35

Investment Allocation

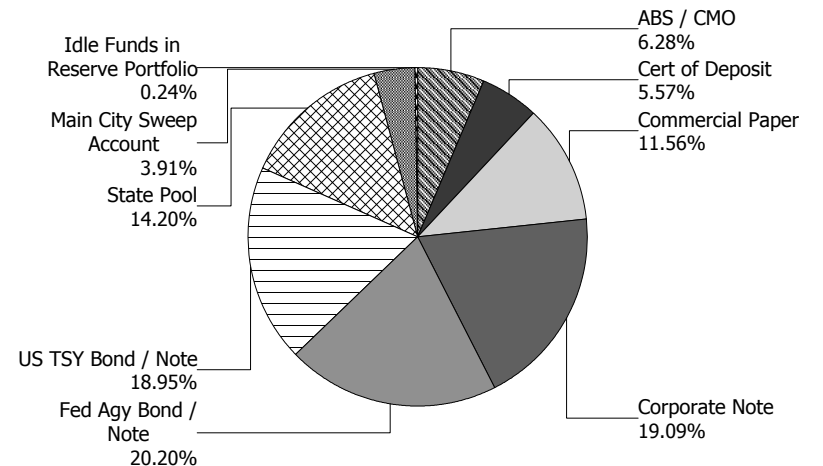
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	28,741,702.85	6.28
Certificate of Deposit	25,483,724.05	5.57
Commercial Paper	52,887,617.00	11.56
Corporate Note	87,364,144.68	19.09
Federal Agency Bond / Note	92,442,256.66	20.20
U.S. Treasury Bond / Note	86,710,198.09	18.95
State Pool	64,999,003.70	14.20
Main City Sweep Account	17,911,843.84	3.91
Idle Funds in Reserve Portfolio	1,092,789.48	0.24
Total	\$457,633,280.35	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	84,003,637.02	18.35
31 to 60 days	40,943,297.00	8.95
61 to 90 days	0.00	0.00
91 to 180 days	11,944,320.00	2.61
181 days to 1 year	1,632,777.91	0.36
1 to 2 years	41,801,862.55	9.13
2 to 3 years	86,666,785.32	18.94
3 to 4 years	102,125,500.51	22.32
4 to 5 years	88,515,100.04	19.34
Over 5 years	0.00	0.00
Total	\$457,633,280.35	100.00%

Weighted Average Days to Maturity 827

Sector Allocation





Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$375,361,822.56
Maturities/Calls	(1,796,416.94)
Principal Dispositions	(32,250,040.75)
Principal Acquisitions	33,777,735.01
Unsettled Trades	0.00
Change in Current Value	(1,463,456.55)
Closing Market Value	\$373,629,643.33

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	32,345,610.09
Coupon/Interest/Dividend Income	397,157.27
Principal Payments	1,796,416.94
Security Purchases	(33,862,040.58)
Net Cash Contribution	(49,263.87)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	492,726.61
Less Purchased Interest Related to Interest/Coupons	(84,305.57)
Plus Net Realized Gains/Losses	83,492.65
Total Cash Basis Earnings	\$491,913.69

Cash Balance

Closing Cash Balance **\$1,092,789.48**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	376,021,949.35
Ending Accrued Interest	1,229,861.98
Plus Proceeds from Sales	32,345,610.09
Plus Proceeds of Maturities/Calls/Principal Payments	1,796,416.94
Plus Coupons/Dividends Received	397,157.27
Less Cost of New Purchases	(33,862,040.58)
Less Beginning Amortized Value of Securities	(376,329,846.90)
Less Beginning Accrued Interest	(1,172,535.36)
Total Accrual Basis Earnings	\$426,572.79



Portfolio Summary and Statistics

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

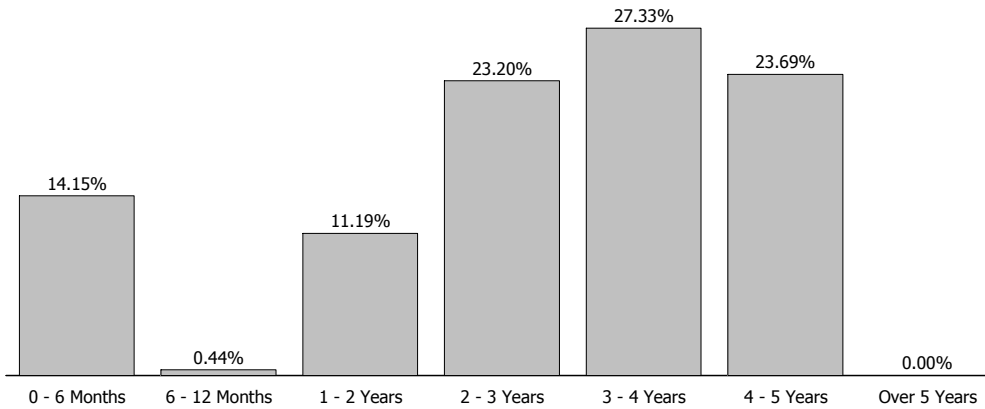
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

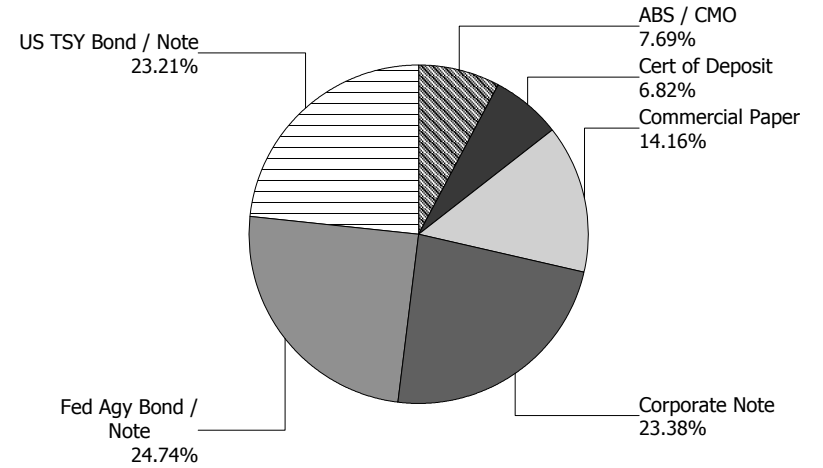
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	88,185,000.00	86,710,198.09	23.21
Federal Agency Bond / Note	93,640,000.00	92,442,256.66	24.74
Corporate Note	87,631,000.00	87,364,144.68	23.38
Commercial Paper	53,000,000.00	52,887,617.00	14.16
Certificate of Deposit	25,550,000.00	25,483,724.05	6.82
Asset-Backed Security / Collateralized Mortgage Obligation	28,803,044.90	28,741,702.85	7.69
Managed Account Sub-Total	376,809,044.90	373,629,643.33	100.00%
Accrued Interest		1,229,861.98	
Total Portfolio	376,809,044.90	374,859,505.31	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.79%
Yield to Maturity at Market	1.97%
Duration to Worst	2.57
Weighted Average Days to Maturity	1012



Managed Account Issuer Summary

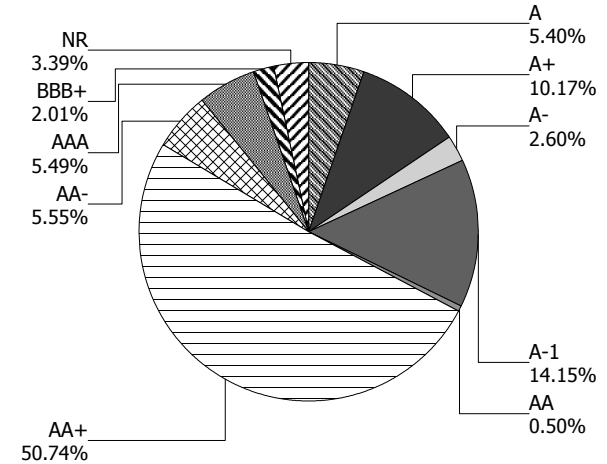
For the Month Ending **November 30, 2017**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,925,148.51	0.78
AMERICAN EXPRESS CO	2,010,072.00	0.54
AMERICAN HONDA FINANCE	3,968,864.00	1.06
APPLE INC	5,963,976.00	1.60
BANK OF AMERICA CO	3,754,542.26	1.00
BANK OF MONTREAL	11,982,852.00	3.21
BB&T CORPORATION	1,928,566.70	0.52
BERKSHIRE HATHAWAY INC	1,883,509.70	0.50
BNP PARIBAS	6,991,061.00	1.87
CISCO SYSTEMS INC	2,399,457.11	0.64
CITIGROUP INC	3,766,309.05	1.01
CREDIT AGRICOLE SA	11,984,124.00	3.21
DEERE & COMPANY	4,919,689.13	1.32
EXXON MOBIL CORP	4,494,774.74	1.20
FANNIE MAE	50,359,992.64	13.49
FEDERAL HOME LOAN BANKS	7,960,187.86	2.13
FREDDIE MAC	34,122,076.16	9.13
GOLDMAN SACHS GROUP INC	3,737,726.08	1.00
HOME DEPOT INC	3,801,466.00	1.02
HONDA AUTO RECEIVABLES	8,275,217.14	2.21
HYUNDAI AUTO RECEIVABLES	4,159,651.46	1.11
IBM CORP	3,118,352.98	0.83
INTEL CORPORATION	3,977,584.00	1.06
JOHN DEERE OWNER TRUST	4,909,915.60	1.31
JP MORGAN CHASE & CO	11,988,616.00	3.21
MICROSOFT CORP	4,414,971.89	1.18
MINITUBISHI UFJ FINANCIAL GROUP INC	15,696,946.64	4.20
NISSAN AUTO RECEIVABLES	2,326,790.20	0.62
ORACLE CORP	4,038,463.10	1.08
PACCAR FINANCIAL CORP	1,683,552.96	0.45
SKANDINAVISKA ENSKILDA BANKEN AB	7,448,292.53	1.99
STATE STREET CORPORATION	2,333,461.48	0.62

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
SWEDBANK AB	7,536,550.69	2.02
THE BANK OF NEW YORK MELLON CORPORATION	3,987,696.15	1.07
THE WALT DISNEY CORPORATION	3,993,360.00	1.07
TOYOTA MOTOR CORP	6,144,979.94	1.64
UNITED PARCEL SERVICE INC	3,988,244.00	1.07
UNITED STATES TREASURY	86,710,198.09	23.22
US BANCORP	6,051,164.95	1.62
WELLS FARGO & COMPANY	5,144,984.40	1.38
WESTPAC BANKING CORP	6,746,254.19	1.81
Total	\$373,629,643.33	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	2,576.24	1,093,718.66	1,088,140.90
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	5,656.01	2,416,263.19	2,388,963.89
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	5,737.98	2,462,254.68	2,423,586.55
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	733.84	210,037.93	207,145.26
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	3,145.03	902,627.47	887,765.40
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	AA+	Aaa	10/23/15	10/23/15	2,098,530.46	1.39	7,338.40	2,099,162.69	2,071,452.60
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	470.99	403,921.40	393,922.00
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	7,064.92	5,943,596.16	5,908,830.00
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	6,204.31	1,329,027.75	1,325,899.80
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	2,650,000.00	AA+	Aaa	03/09/16	03/09/16	2,647,420.99	1.40	12,178.84	2,648,319.32	2,602,692.20
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	29,226.52	5,859,417.27	5,756,739.00
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	18,512.78	6,384,735.13	6,303,768.63
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	13,839.29	6,382,378.99	6,346,892.50
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	AA+	Aaa	07/03/17	07/06/17	5,790,192.19	1.78	222.12	5,799,240.02	5,755,508.64



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 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	358.86	9,405,821.47	9,298,866.00
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	10,528.53	2,731,259.13	2,711,626.40
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	9,293.61	4,785,288.92	4,685,745.05
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	AA+	Aaa	03/13/17	03/13/17	6,775,230.15	2.14	30,687.85	6,792,524.84	6,809,706.60
US TREASURY N/B 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	33,841.71	5,367,201.86	5,337,986.40
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	60,163.04	9,108,365.22	8,950,428.00
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	16,558.17	5,509,095.87	5,454,532.27
Security Type Sub-Total		88,185,000.00					87,553,951.10	1.70	274,339.04	87,634,257.97	86,710,198.09
Federal Agency Bond / Note											
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	1,500,000.00	AA+	Aaa	06/29/15	06/29/15	1,510,047.00	1.58	5,760.42	1,504,342.25	1,497,526.50
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	1,575,000.00	AA+	Aaa	10/29/14	10/29/14	1,578,575.25	1.70	6,048.44	1,576,345.48	1,572,402.83
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	2,048.61	992,386.07	989,338.00
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	2,253.47	1,093,235.11	1,088,271.80
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	6,657.99	3,219,817.28	3,215,348.50
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	7,500,000.00	AA+	Aaa	03/23/17	03/23/17	7,479,450.00	1.60	41,875.00	7,484,433.38	7,436,917.50



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note												
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	14,666.88	3,777,102.11	3,751,563.31
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	3,445.14	2,179,956.83	2,173,776.00
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	10,178.82	6,470,159.74	6,422,520.00
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	20,000.00	3,999,788.12	3,953,268.00
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	36,675.00	7,315,196.89	7,249,305.20
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	8,397.81	3,479,618.30	3,433,999.46
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	11,068.75	4,573,459.06	4,526,188.40
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020		3135G0F73	400,000.00	AA+	Aaa	02/23/16	02/23/16	402,044.00	1.39	16.67	401,301.84	394,674.80
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	250.00	5,930,157.72	5,920,122.00
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021		3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	23,222.22	6,392,284.99	6,279,808.00
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021		3137EAEC9	2,330,000.00	AA+	Aaa	09/26/16	09/26/16	2,312,851.20	1.28	7,936.56	2,316,911.46	2,250,947.76
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	14,391.41	4,193,795.38	4,081,654.20
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	23,472.22	6,473,026.69	6,308,646.50
FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022		3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	51,911.11	6,395,886.34	6,368,518.40



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FREDDIE MAC GLOBAL NOTES DTD 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	58,266.67	6,485,525.82	6,463,302.40
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	20,854.17	7,149,077.29	7,064,157.10
Security Type Sub-Total		93,640,000.00					93,272,583.25	1.65	369,397.36	93,403,808.15	92,442,256.66
Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	AA-	A1	06/11/14	06/11/14	201,016.00	2.01	1,062.50	200,278.91	200,372.20
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	AA-	A1	03/07/14	03/07/14	259,560.60	2.16	1,381.25	259,885.43	260,483.86
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	02/27/14	03/03/14	649,824.60	1.97	3,426.56	646,251.40	646,200.35
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	03/04/14	03/04/14	648,379.80	2.01	3,426.56	645,877.87	646,200.35
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	03/06/14	03/06/14	645,999.75	2.09	3,426.56	645,260.38	646,200.35
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	132.00	60,128.81	60,160.68
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	1,265.00	576,109.18	576,539.85
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	1,276.00	579,690.58	581,553.24
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	1,782.00	809,634.07	812,169.18



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	4,400.00	2,012,854.02	2,005,356.00
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	7,291.92	1,903,940.69	1,883,509.70
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	1,022.22	200,499.71	200,638.80
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	1,533.33	299,995.23	300,958.20
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	1,788.89	351,800.59	351,117.90
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	3,833.33	753,094.42	752,395.50
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	4,037.78	790,439.00	792,523.26
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	8,101.11	1,584,889.00	1,590,062.49
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	3,613.19	500,000.00	498,545.00
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	3,613.19	497,232.30	498,545.00
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	4,877.81	671,079.78	673,035.75



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	10,839.58	1,501,479.80	1,495,635.00
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	14,344.38	1,983,794.19	1,979,223.65
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	15,840.00	1,799,122.30	1,788,948.00
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A2	07/17/17	07/20/17	844,146.55	1.98	5,995.98	844,247.53	838,422.52
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	22,387.35	3,156,621.01	3,130,441.48
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	2,356.67	1,514,277.01	1,510,562.57
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	4,065.59	1,944,121.62	1,928,566.70
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	19,909.13	3,138,233.12	3,118,352.98
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	7,860.33	1,415,000.00	1,415,558.93
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	12,750.00	2,009,242.92	2,003,356.00
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	17,098.29	3,114,822.24	3,079,215.81
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	11,469.06	3,772,445.12	3,754,542.26



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
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	9,817.50	3,758,369.72	3,737,726.08
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	97.50	150,110.17	147,066.90
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	1,449.50	2,229,184.09	2,186,394.58
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	4,159.81	854,025.80	833,312.07
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	10,338.72	2,123,338.46	2,071,097.25
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	8,722.08	1,674,123.35	1,683,552.96
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	16,445.56	4,026,653.42	4,038,463.10
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	52,190.74	3,770,442.14	3,766,309.05
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	9,339.41	876,789.23	883,021.13
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	10,673.61	1,002,812.16	1,009,167.00
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	32,020.83	3,009,476.34	3,027,501.00
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	18,520.83	1,997,115.46	2,015,386.00
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	13,200.00	2,017,803.88	2,010,072.00



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note												
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	23,683.33	4,044,331.44	3,993,360.00
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	5,222.22	4,002,349.24	3,977,584.00
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	7,666.67	5,992,705.32	5,963,976.00
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	3,916.67	4,011,948.44	3,988,244.00
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	26,250.00	2,027,176.72	2,012,518.00
Security Type Sub-Total			87,631,000.00					87,772,188.01	2.22	459,922.54	87,751,103.61	87,364,144.68
Commercial Paper												
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018		09659CA81	7,000,000.00	A-1	P-1	07/10/17	07/11/17	6,949,671.94	1.44	0.00	6,989,433.85	6,991,061.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018		22533UA86	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,916,740.00	1.39	0.00	11,982,519.96	11,984,124.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018		06366HA80	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,917,313.71	1.38	0.00	11,982,640.44	11,982,852.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018		46640QA92	10,000,000.00	A-1	P-1	07/12/17	07/13/17	9,928,500.00	1.44	0.00	9,984,508.30	9,985,260.00
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	11,945,366.64	11,944,320.00
Security Type Sub-Total			53,000,000.00					52,593,025.65	1.43	0.00	52,884,469.19	52,887,617.00
Certificate of Deposit												



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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
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	A+	Aa3	08/03/17	08/04/17	7,497,075.00	1.85	45,616.67	7,497,553.13	7,448,292.53
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	14,053.00	3,760,000.00	3,752,626.64
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	43,721.38	6,735,000.00	6,746,254.19
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	6,669.39	7,555,000.00	7,536,550.69
Security Type Sub-Total			25,550,000.00					25,547,075.00	2.07	110,060.44	25,547,553.13	25,483,724.05
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018		43814TAB8	1,558,007.99	NR	Aaa	03/21/17	03/28/17	1,557,970.75	1.42	614.55	1,557,987.53	1,556,480.52
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	11,222.45	NR	Aaa	05/08/15	05/08/15	11,244.37	0.96	5.34	11,230.09	11,220.20
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	21,447.35	NR	Aaa	07/28/15	07/28/15	21,432.27	1.11	10.20	21,441.88	21,443.06
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018		477877AD6	43,642.87	NR	Aaa	08/26/14	09/03/14	43,633.34	1.08	20.75	43,640.08	43,634.13
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	142,044.45	AAA	Aaa	11/17/15	11/17/15	141,755.92	1.24	70.71	141,932.00	141,933.71
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	339,012.75	AAA	Aaa	02/24/15	03/04/15	338,961.49	1.13	168.75	338,996.40	338,748.46
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019		47788NAB4	991,921.77	NR	Aaa	07/19/16	07/27/16	991,861.27	1.09	480.53	991,896.34	991,311.94
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	66,310.67	AAA	NR	06/25/15	06/25/15	65,984.29	1.22	19.16	66,219.34	66,238.77



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	77,362.45	AAA	NR	12/01/15	12/01/15	77,005.85	1.23	22.35	77,246.34	77,278.57
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	544,852.70	AAA	NR	05/13/15	05/20/15	544,769.06	1.05	157.40	544,830.07	544,261.92
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019		43814RAB2	2,165,583.37	AAA	NR	10/18/16	10/25/16	2,165,522.95	1.04	813.30	2,165,552.68	2,161,850.34
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019		65478WAB1	847,127.40	NR	Aaa	08/02/16	08/10/16	847,094.02	1.07	402.86	847,111.58	846,408.10
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019		89231LAB3	1,384,185.20	AAA	Aaa	10/04/16	10/12/16	1,384,074.47	1.06	652.11	1,384,128.84	1,382,509.51
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	1,949,017.31	AAA	Aaa	03/07/17	03/15/17	1,948,829.23	1.43	1,230.05	1,948,880.78	1,947,257.54
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	1,435,000.00	NR	Aaa	02/22/17	03/02/17	1,434,994.26	1.50	956.67	1,434,996.10	1,433,814.98
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	1,482,509.35	NR	Aaa	03/21/17	03/28/17	1,482,501.79	1.47	968.57	1,482,503.69	1,480,382.10
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814OAC2	1,770,000.00	NR	Aaa	05/24/16	05/31/16	1,769,965.66	1.39	1,093.47	1,769,980.87	1,764,403.61
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	2,413,796.82	NR	Aaa	02/23/16	03/02/16	2,413,416.89	1.37	1,459.01	2,413,600.02	2,408,491.29
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	239.74	2,104,703.72	2,104,703.41
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	2,339,784.25	2,334,530.72
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	4,184,320.90	4,159,651.46
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	1,457.68	2,929,773.80	2,925,148.51



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Security Type Sub-Total		28,803,044.90					28,799,552.91	1.57	16,142.60	28,800,757.30	28,741,702.85
Managed Account Sub-Total		376,809,044.90					375,538,375.92	1.79	1,229,861.98	376,021,949.35	373,629,643.33
Securities Sub-Total		\$376,809,044.90					\$375,538,375.92	1.79%	\$1,229,861.98	\$376,021,949.35	\$373,629,643.33
Accrued Interest											\$1,229,861.98
Total Investments											\$374,859,505.31



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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 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		98.92	1,088,140.90	(304.19)	(5,577.76)	2.28	2.28	1.85
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		98.92	2,388,963.89	(28,402.59)	(27,299.30)	2.28	2.28	1.85
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		98.92	2,423,586.55	(47,763.45)	(38,668.13)	2.28	2.28	1.85
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	NEW ACCT		98.64	207,145.26	(2,921.07)	(2,892.67)	2.67	2.67	1.88
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		98.64	887,765.40	(16,491.52)	(14,862.07)	2.67	2.67	1.88
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		98.64	2,071,452.60	(27,077.86)	(27,710.09)	2.67	2.67	1.88
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		98.48	393,922.00	(11,766.84)	(9,999.40)	2.84	2.84	1.91
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		98.48	5,908,830.00	2,794.27	(34,766.16)	2.84	2.84	1.91
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		98.21	1,325,899.80	2,789.81	(3,127.95)	3.07	3.07	1.96
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	2,650,000.00	NEW ACCT		98.21	2,602,692.20	(44,728.79)	(45,627.12)	3.07	3.07	1.96
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		100.12	5,756,739.00	(154,774.42)	(102,678.27)	3.12	3.12	1.96
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		97.36	6,303,768.63	(73,853.44)	(80,966.50)	3.16	3.16	1.97
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828O37	6,500,000.00	NEW ACCT		97.64	6,346,892.50	(2,562.89)	(35,486.49)	3.23	3.23	1.98
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		97.88	5,755,508.64	(34,683.55)	(43,731.38)	3.39	3.39	2.00
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		97.88	9,298,866.00	(98,341.03)	(106,955.47)	3.39	3.39	2.00
US TREASURY NOTES	DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		96.84	2,711,626.40	(12,576.73)	(19,632.73)	3.55	3.55	2.02
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		96.61	4,685,745.05	(82,238.01)	(99,543.87)	3.72	3.72	2.05



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U.S. Treasury Bond / Note												
US TREASURY NOTES		912828J43	6,900,000.00	NEW ACCT		98.69	6,809,706.60	34,476.45	17,181.76	4.05	4.05	2.07
DTD 03/02/2015 1.750% 02/28/2022												
US TREASURY N/B NOTES		9128282P4	5,400,000.00	GOLDMAN		98.85	5,337,986.40	(28,685.48)	(29,215.46)	4.42	4.42	2.13
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		912828X08	9,000,000.00	MORGAN_S		99.45	8,950,428.00	(163,478.25)	(157,937.22)	4.40	4.40	2.12
DTD 07/31/2015 2.000% 07/31/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		98.19	5,454,532.27	(53,163.43)	(54,563.60)	4.59	4.59	2.15
DTD 09/30/2015 1.750% 09/30/2022												

Security Type Sub-Total **88,185,000.00** **86,710,198.09** **(843,753.01)** **(924,059.88)** **3.51** **3.51** **2.01**

Federal Agency Bond / Note												
FNMA NOTES		3135G0ZG1	1,500,000.00	NEW ACCT		99.84	1,497,526.50	(12,520.50)	(6,815.75)	1.74	1.74	1.84
DTD 07/28/2014 1.750% 09/12/2019												
FNMA NOTES		3135G0ZG1	1,575,000.00	NEW ACCT		99.84	1,572,402.83	(6,172.42)	(3,942.65)	1.74	1.74	1.84
DTD 07/28/2014 1.750% 09/12/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,000,000.00	NEW ACCT		98.93	989,338.00	6,690.00	(3,048.07)	1.80	1.80	1.84
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,100,000.00	NEW ACCT		98.93	1,088,271.80	4,776.20	(4,963.31)	1.80	1.80	1.84
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	3,250,000.00	NEW ACCT		98.93	3,215,348.50	42,113.50	(4,468.78)	1.80	1.80	1.84
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC NOTES		3137EAE5	7,500,000.00	NEW ACCT		99.16	7,436,917.50	(42,532.50)	(47,515.88)	2.07	2.07	1.90
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0T29	3,785,000.00	NOMURA		99.12	3,751,563.31	(24,163.44)	(25,538.80)	2.19	2.19	1.90
DTD 02/28/2017 1.500% 02/28/2020												
FHLMC AGENCY NOTES		3137EAEF2	2,200,000.00	JEFFERIE		98.81	2,173,776.00	(5,676.00)	(6,180.83)	2.33	2.33	1.89
DTD 04/20/2017 1.375% 04/20/2020												
FHLMC AGENCY NOTES		3137EAEF2	6,500,000.00	NEW ACCT		98.81	6,422,520.00	(40,300.00)	(47,639.74)	2.33	2.33	1.89
DTD 04/20/2017 1.375% 04/20/2020												
FNMA NOTES		3135G0T60	4,000,000.00	NOMURA		98.83	3,953,268.00	(46,492.00)	(46,520.12)	2.59	2.59	1.95
DTD 08/01/2017 1.500% 07/30/2020												
FNMA NOTES		3135G0T60	7,335,000.00	BARCLAYS		98.83	7,249,305.20	(63,469.75)	(65,891.69)	2.59	2.59	1.95
DTD 08/01/2017 1.500% 07/30/2020												



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Federal Agency Bond / Note												
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		98.40	3,433,999.46	(44,797.64)	(45,618.84)	2.75	2.75	1.96
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		98.40	4,526,188.40	(45,337.60)	(47,270.66)	2.75	2.75	1.96
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		98.67	394,674.80	(7,369.20)	(6,627.04)	2.92	2.92	1.96
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		98.67	5,920,122.00	33,522.00	(10,035.72)	2.92	2.92	1.96
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		98.12	6,279,808.00	(108,416.00)	(112,476.99)	3.14	3.14	1.98
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		96.61	2,250,947.76	(61,903.44)	(65,963.70)	3.58	3.58	2.08
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		96.61	4,081,654.20	(101,898.55)	(112,141.18)	3.58	3.58	2.08
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		97.06	6,308,646.50	(156,208.00)	(164,380.19)	3.59	3.59	2.08
FANNIE MAE AGENCY NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		99.51	6,368,518.40	(26,521.60)	(27,367.94)	3.88	3.88	2.13
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		100.99	6,463,302.40	(38,886.40)	(22,223.42)	3.87	3.87	2.12
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		98.80	7,064,157.10	(84,763.25)	(84,920.19)	4.14	4.14	2.17
Security Type Sub-Total			93,640,000.00				92,442,256.66	(830,326.59)	(961,551.49)	2.94	2.94	1.99
Corporate Note												
CISCO SYSTEMS INC GLOBAL NOTES	DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	NEW ACCT		100.19	200,372.20	(643.80)	93.29	1.23	1.23	1.97
CISCO SYSTEMS INC GLOBAL NOTES	DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	NEW ACCT		100.19	260,483.86	923.26	598.43	1.23	1.23	1.97
CISCO SYSTEMS INC GLOBAL NOTES	DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.19	646,200.35	(3,624.25)	(51.05)	1.23	1.23	1.97
CISCO SYSTEMS INC GLOBAL NOTES	DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.19	646,200.35	(2,179.45)	322.48	1.23	1.23	1.97



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Corporate Note											
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.19	646,200.35	200.60	939.97	1.23	1.23	1.97
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	100.27	60,160.68	(276.72)	31.87	1.32	1.29	2.00
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	100.27	576,539.85	(2,341.40)	430.67	1.32	1.29	2.00
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	100.27	581,553.24	2,614.64	1,862.66	1.32	1.29	2.00
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	100.27	812,169.18	3,424.68	2,535.11	1.32	1.29	2.00
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	100.27	2,005,356.00	(24,244.00)	(7,498.02)	1.32	1.29	2.00
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		98.87	1,883,509.70	(19,642.45)	(20,430.99)	1.67	1.67	1.97
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	NEW ACCT	08/11/19	100.32	200,638.80	(547.20)	139.09	1.69	1.65	2.12
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	NEW ACCT	08/11/19	100.32	300,958.20	973.20	962.97	1.69	1.65	2.12
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	NEW ACCT	08/11/19	100.32	351,117.90	(1,402.10)	(682.69)	1.69	1.65	2.12
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	NEW ACCT	08/11/19	100.32	752,395.50	(5,449.50)	(698.92)	1.69	1.65	2.12



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Corporate Note												
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	NEW ACCT	08/11/19	100.32	792,523.26	1,306.66	2,084.26	1.69	1.65	2.12	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	NEW ACCT	08/11/19	100.32	1,590,062.49	5,363.64	5,173.49	1.69	1.65	2.12	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.71	498,545.00	(1,455.00)	(1,455.00)	2.09	2.09	2.29	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.71	498,545.00	4,190.00	1,312.70	2.09	2.09	2.29	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		99.71	673,035.75	6,135.75	1,955.97	2.09	2.09	2.29	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		99.71	1,495,635.00	(6,285.00)	(5,844.80)	2.09	2.09	2.29	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		99.71	1,979,223.65	(3,076.75)	(4,570.54)	2.09	2.09	2.29	
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	NEW ACCT		99.39	1,788,948.00	(10,008.00)	(10,174.30)	2.42	2.42	2.05	
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		99.22	838,422.52	(5,724.03)	(5,825.01)	2.54	2.54	2.26	
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		99.22	3,130,441.48	(26,388.42)	(26,179.53)	2.54	2.54	2.26	
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	99.71	1,510,562.57	(3,225.43)	(3,714.44)	2.80	2.82	2.10	
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	99.16	1,928,566.70	(15,538.60)	(15,554.92)	3.03	3.04	2.43	
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		99.85	3,118,352.98	(21,542.45)	(19,880.14)	3.07	3.07	2.30	
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.04	1,415,558.93	558.93	558.93	3.08	3.03	2.21	



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Corporate Note												
JP MORGAN CHASE & CO CORP NT (CALLABLE)		46625HOJ2	2,000,000.00	NOMURA	02/01/21	100.17	2,003,356.00	(6,944.00)	(5,886.92)	3.06	3.01	2.50
DTD 03/01/2016 2.550% 03/01/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.04	3,079,215.81	(52,741.53)	(35,606.43)	3.08	3.03	2.21
DTD 03/03/2016 2.222% 03/01/2021												
BANK OF AMERICA CORP NOTE		06051GFW4	3,745,000.00	MERRILL		100.25	3,754,542.26	(18,507.79)	(17,902.86)	3.21	3.21	2.55
DTD 04/19/2016 2.625% 04/19/2021												
GOLDMAN SACHS GRP INC CORP NT (CALLABLE)		38141GVU5	3,740,000.00	CSFB	03/25/21	99.94	3,737,726.08	(20,996.36)	(20,643.64)	3.21	3.23	2.64
DTD 04/25/2016 2.625% 04/25/2021												
STATE STREET CORP NOTES		857477AV5	150,000.00	NEW ACCT		98.04	147,066.90	(3,075.60)	(3,043.27)	3.33	3.33	2.54
DTD 05/19/2016 1.950% 05/19/2021												
STATE STREET CORP NOTES		857477AV5	2,230,000.00	NEW ACCT		98.04	2,186,394.58	(42,445.82)	(42,789.51)	3.33	3.33	2.54
DTD 05/19/2016 1.950% 05/19/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	855,000.00	NEW ACCT	07/08/21	97.46	833,312.07	(20,379.78)	(20,713.73)	3.54	3.54	2.27
DTD 08/08/2016 1.550% 08/08/2021												
MICROSOFT CORP (CALLABLE) NOTES		594918BP8	2,125,000.00	NEW ACCT	07/08/21	97.46	2,071,097.25	(51,671.50)	(52,241.21)	3.54	3.54	2.27
DTD 08/08/2016 1.550% 08/08/2021												
PACCAR FINANCIAL CORP		69371RN44	1,730,000.00	NEW ACCT		97.32	1,683,552.96	21,576.56	9,429.61	3.54	3.54	2.41
DTD 08/11/2016 1.650% 08/11/2021												
ORACLE CORP (CALLABLE) NOTES		68389XBK0	4,100,000.00	NEW ACCT	08/15/21	98.50	4,038,463.10	30,262.10	11,809.68	3.62	3.62	2.32
DTD 07/07/2016 1.900% 09/15/2021												
CITIGROUP INC CORP (CALLABLE) NOTE		172967LC3	3,745,000.00	MORGAN_S	11/08/21	100.57	3,766,309.05	(4,269.30)	(4,133.09)	3.71	3.65	2.75
DTD 12/08/2016 2.900% 12/08/2021												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	875,000.00	NEW ACCT		100.92	883,021.13	5,964.88	6,231.90	3.83	3.83	2.41
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	1,000,000.00	NEW ACCT		100.92	1,009,167.00	5,927.00	6,354.84	3.83	3.83	2.41
DTD 01/06/2017 2.650% 01/06/2022												
JOHN DEERE CAPITAL CORP NOTES		24422ETL3	3,000,000.00	NEW ACCT		100.92	3,027,501.00	16,581.00	18,024.66	3.83	3.83	2.41
DTD 01/06/2017 2.650% 01/06/2022												
US BANCORP (CALLABLE) NOTES		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	100.77	2,015,386.00	18,826.00	18,270.54	3.86	3.80	2.43
DTD 01/24/2017 2.625% 01/24/2022												



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Corporate Note												
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	100.50	2,010,072.00	(9,248.00)	(7,731.88)	3.95	3.90	2.57	
DTD 03/03/2017 2.700% 03/03/2022												
WALT DISNEY COMPANY CORP NOTES	25468PDO6	4,000,000.00	WELLS_FA		99.83	3,993,360.00	(54,560.00)	(50,971.44)	4.00	4.00	2.49	
DTD 03/06/2017 2.450% 03/04/2022												
INTEL CORP (CALLABLE) NOTES	458140BB5	4,000,000.00	US_BANCO	04/11/22	99.44	3,977,584.00	(24,896.00)	(24,765.24)	4.18	4.19	2.48	
DTD 05/11/2017 2.350% 05/11/2022												
APPLE INC CORP (CALLABLE) NOTE	037833CQ1	6,000,000.00	CSFB	04/11/22	99.40	5,963,976.00	(28,044.00)	(28,729.32)	4.18	4.20	2.44	
DTD 05/11/2017 2.300% 05/11/2022												
UNITED PARCEL SERVICE (CALLABLE) NOTES	911312BC9	4,000,000.00	HSBC	04/16/22	99.71	3,988,244.00	(24,636.00)	(23,704.44)	4.19	4.21	2.42	
DTD 05/16/2017 2.350% 05/16/2022												
HOME DEPOT INC CORP (CALLABLE) NOTES	437076BG6	2,000,000.00	US_BANCO	05/01/22	100.63	2,012,518.00	(16,862.00)	(14,658.72)	4.21	4.10	2.48	
DTD 06/02/2015 2.625% 06/01/2022												
Security Type Sub-Total		87,631,000.00				87,364,144.68	(408,043.33)	(386,958.93)	3.17	3.16	2.36	
Commercial Paper												
BNP PARIBAS NY BRANCH COMM PAPER	09659CA81	7,000,000.00	BNP_PARI		99.87	6,991,061.00	41,389.06	1,627.15	0.11	0.11	1.18	
DTD 07/10/2017 0.000% 01/08/2018												
CREDIT AGRICOLE CIB NY COMM PAPER	22533UA86	12,000,000.00	CREDAG		99.87	11,984,124.00	67,384.00	1,604.04	0.11	0.11	1.22	
DTD 07/06/2017 0.000% 01/08/2018												
BANK OF MONTREAL CHICAGO COMM PAPER	06366HA80	12,000,000.00	BMO		99.86	11,982,852.00	65,538.29	211.56	0.11	0.11	1.32	
DTD 07/10/2017 0.000% 01/08/2018												
JP MORGAN SECURITIES LLC COMM PAPER	46640QA92	10,000,000.00	JPM_CHAS		99.85	9,985,260.00	56,760.00	751.70	0.11	0.11	1.33	
DTD 07/12/2017 0.000% 01/09/2018												
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER	06538CCM1	12,000,000.00	BTM		99.54	11,944,320.00	63,520.00	(1,046.64)	0.30	0.30	1.51	
DTD 07/24/2017 0.000% 03/21/2018												
Security Type Sub-Total		53,000,000.00				52,887,617.00	294,591.35	3,147.81	0.15	0.15	1.32	



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Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	BARCLAYS		99.31	7,448,292.53	(48,782.47)	(49,260.60)	1.64	1.64	1.89
BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.80	3,752,626.64	(7,373.36)	(7,373.36)	1.80	1.80	1.96
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		100.17	6,746,254.19	11,254.19	11,254.19	2.65	2.65	1.93
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		99.76	7,536,550.69	(18,449.31)	(18,449.31)	2.85	2.85	2.39
Security Type Sub-Total		25,550,000.00				25,483,724.05	(63,350.95)	(63,829.08)	2.29	2.29	2.06

Asset-Backed Security / Collateralized Mortgage Obligation											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,558,007.99	NEW ACCT		99.90	1,556,480.52	(1,490.23)	(1,507.01)	0.46	0.39	1.67
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	11,222.45	NEW ACCT		99.98	11,220.20	(24.17)	(9.89)	0.05	0.47	1.11
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	21,447.35	NEW ACCT		99.98	21,443.06	10.79	1.18	0.05	0.47	1.11
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	43,642.87	NEW ACCT		99.98	43,634.13	0.79	(5.95)	0.05	0.47	1.11
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	142,044.45	NEW ACCT		99.92	141,933.71	177.79	1.71	0.23	0.62	1.25
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	339,012.75	NEW ACCT		99.92	338,748.46	(213.03)	(247.94)	0.23	0.62	1.25
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	991,921.77	NEW ACCT		99.94	991,311.94	(549.33)	(584.40)	0.15	0.75	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	66,310.67	NEW ACCT		99.89	66,238.77	254.48	19.43	0.22	0.77	1.18
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	77,362.45	NEW ACCT		99.89	77,278.57	272.72	32.23	0.22	0.77	1.18
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	544,852.70	NEW ACCT		99.89	544,261.92	(507.14)	(568.15)	0.22	0.77	1.18



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Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA ABS 2016-4 A2	DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	2,165,583.37	NEW ACCT		99.83	2,161,850.34	(3,672.61)	(3,702.34)	0.33	0.87	1.24
NISSAN ABS 2016-C A2A	DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	847,127.40	NEW ACCT		99.92	846,408.10	(685.92)	(703.48)	0.23	0.92	1.16
TOYOTA ABS 2016-D A2A	DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,384,185.20	NEW ACCT		99.88	1,382,509.51	(1,564.96)	(1,619.33)	0.27	0.94	1.19
TOYOTA ABS 2017-A A2A	DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,949,017.31	NEW ACCT		99.91	1,947,257.54	(1,571.69)	(1,623.24)	0.47	0.91	1.52
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	NEW ACCT		99.92	1,433,814.98	(1,179.28)	(1,181.12)	0.39	0.95	1.59
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,482,509.35	NEW ACCT		99.86	1,480,382.10	(2,119.69)	(2,121.59)	0.47	1.08	1.60
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,770,000.00	NEW ACCT		99.68	1,764,403.61	(5,562.05)	(5,577.26)	0.71	1.54	1.59
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,413,796.82	NEW ACCT		99.78	2,408,491.29	(4,925.60)	(5,108.73)	0.57	1.61	1.50
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		99.99	2,104,703.41	0.00	(0.31)	1.94	1.99	2.06
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		99.77	2,334,530.72	(5,253.53)	(5,253.53)	2.05	2.05	2.04
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		99.39	4,159,651.46	(24,623.28)	(24,669.44)	1.91	2.05	2.07
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		99.83	2,925,148.51	(4,624.12)	(4,625.29)	2.07	2.13	2.07
Security Type Sub-Total			28,803,044.90				28,741,702.85	(57,850.06)	(59,054.45)	1.05	1.44	1.68
Managed Account Sub-Total			376,809,044.90				373,629,643.33	(1,908,732.59)	(2,392,306.02)	2.54	2.57	1.97
Securities Sub-Total			\$376,809,044.90				\$373,629,643.33	(\$1,908,732.59)	(\$2,392,306.02)	2.54	2.57	1.97%
Accrued Interest							\$1,229,861.98					
Total Investments							\$374,859,505.31					



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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											
	11/01/17	11/03/17	BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	(3,773,050.05)	(3,823.02)	(3,776,873.07)			
	11/01/17	11/03/17	US TREASURY N/B NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	(5,366,671.88)	(26,137.91)	(5,392,809.79)			
	11/03/17	11/07/17	GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	(3,758,722.44)	(3,272.50)	(3,761,994.94)			
	11/07/17	11/15/17	TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	(2,339,784.25)	0.00	(2,339,784.25)			
	11/08/17	11/09/17	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	(2,179,452.00)	(1,596.53)	(2,181,048.53)			
	11/14/17	11/22/17	ALLYA 2017-5 A3 DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	(2,929,772.63)	0.00	(2,929,772.63)			
	11/16/17	11/17/17	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	(7,555,000.00)	0.00	(7,555,000.00)			
	11/20/17	11/22/17	CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	(3,770,578.35)	(49,475.61)	(3,820,053.96)			
	11/22/17	11/29/17	HAROT 2017-4 A3 DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	(2,104,703.41)	0.00	(2,104,703.41)			
Transaction Type Sub-Total					33,760,000.00	(33,777,735.01)	(84,305.57)	(33,862,040.58)			

INTEREST											
	11/01/17	11/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	636.63	636.63			
	11/01/17	11/01/17	FREDDIE MAC GLOBAL NOTES DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	0.00	15,125.00	15,125.00			
	11/03/17	11/03/17	MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	0.00	15,150.00	15,150.00			
	11/11/17	11/11/17	APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	0.00	69,000.00	69,000.00			
	11/11/17	11/11/17	INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	0.00	47,000.00	47,000.00			
	11/15/17	11/15/17	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	0.00	1,825.25	1,825.25			



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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									
INTEREST										
11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	120,233.44	0.00	107.21	107.21			
11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	59,086.15	0.00	52.69	52.69			
11/15/17	11/15/17	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	0.00	1,793.75	1,793.75			
11/15/17	11/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	1,306,180.16	0.00	1,186.45	1,186.45			
11/15/17	11/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	998,466.90	0.00	890.30	890.30			
11/15/17	11/15/17	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	0.00	2,776.67	2,776.67			
11/15/17	11/15/17	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,770,000.00	0.00	2,050.25	2,050.25			
11/15/17	11/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	421,208.86	0.00	393.13	393.13			
11/15/17	11/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	176,484.16	0.00	164.72	164.72			
11/15/17	11/15/17	HYUNDAI ABS 2017-B A3 DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	0.00	6,172.88	6,172.88			
11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	30,917.17	0.00	27.57	27.57			
11/15/17	11/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,599,544.77	0.00	1,412.93	1,412.93			
11/15/17	11/15/17	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	0.00	2,526.42	2,526.42			
11/16/17	11/16/17	UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	0.00	47,000.00	47,000.00			
11/18/17	11/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	2,472,740.57	0.00	2,143.04	2,143.04			
11/19/17	11/19/17	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	0.00	21,742.50	21,742.50			



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Transaction Type	Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
INTEREST											
	11/19/17	11/19/17	STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	0.00	1,462.50	1,462.50			
	11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	666,572.68	0.00	577.70	577.70			
	11/21/17	11/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,732,257.28	0.00	2,049.84	2,049.84			
	11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	94,645.21	0.00	82.03	82.03			
	11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	81,124.46	0.00	70.31	70.31			
	11/30/17	11/30/17	FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	0.00	45,000.00	45,000.00			
	11/30/17	11/30/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	0.00	65,312.50	65,312.50			
	11/30/17	11/30/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	0.00	40,425.00	40,425.00			
	11/30/17	11/30/17	FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	0.00	3,000.00	3,000.00			
Transaction Type Sub-Total					65,099,461.81	0.00	397,157.27	397,157.27			
PAYDOWNS											
	11/15/17	11/15/17	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	36,203.18	36,203.18	0.00	36,203.18	5.70	0.00	
	11/15/17	11/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	215,359.57	215,359.57	0.00	215,359.57	17.23	0.00	
	11/15/17	11/15/17	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	185,982.69	185,982.69	0.00	185,982.69	17.95	0.00	
	11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	37,638.80	37,638.80	0.00	37,638.80	26.47	0.00	
	11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	19,694.72	19,694.72	0.00	19,694.72	(38.46)	0.00	
	11/15/17	11/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	76,590.57	76,590.57	0.00	76,590.57	16.73	0.00	



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
PAYDOWNS										
11/15/17	11/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	151,339.50	151,339.50	0.00	151,339.50	5.96	0.00	
11/15/17	11/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	314,258.39	314,258.39	0.00	314,258.39	19.17	0.00	
11/15/17	11/15/17	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	7,490.65	7,490.65	0.00	7,490.65	0.04	0.00	
11/15/17	11/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	82,196.11	82,196.11	0.00	82,196.11	12.43	0.00	
11/15/17	11/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	34,439.71	34,439.71	0.00	34,439.71	69.95	0.00	
11/18/17	11/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	307,157.23	307,157.23	0.00	307,157.23	8.57	0.00	
11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	17,282.76	17,282.76	0.00	17,282.76	79.66	0.00	
11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	14,813.79	14,813.79	0.00	14,813.79	72.91	0.00	
11/21/17	11/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	121,719.98	121,719.98	0.00	121,719.98	18.69	0.00	
11/21/17	11/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	174,249.29	174,249.29	0.00	174,249.29	4.16	0.00	
Transaction Type Sub-Total				1,796,416.94	1,796,416.94	0.00	1,796,416.94	337.16	0.00	
SELL										
11/01/17	11/03/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	495,000.00	491,757.75	1,581.25	493,339.00	3,085.33	(686.56)	FIFO
11/01/17	11/03/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	3,228,712.50	10,381.94	3,239,094.44	67,372.50	11,120.82	FIFO
11/02/17	11/03/17	BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	5,000,000.00	4,987,075.00	0.00	4,987,075.00	23,023.61	183.35	FIFO
11/03/17	11/07/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	605,000.00	600,946.50	2,016.67	602,963.17	3,680.22	(949.51)	FIFO
11/03/17	11/07/17	FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	1,042,965.00	3,500.00	1,046,465.00	7,903.35	(598.95)	FIFO



Managed Account Security Transactions & Interest

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
SELL										
11/03/17	11/07/17	FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	2,150,000.00	2,139,293.00	8,868.75	2,148,161.75	(7,546.50)	(8,002.45)	FIFO
11/07/17	11/15/17	FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	2,340,000.00	2,328,721.20	10,367.50	2,339,088.70	(7,839.00)	(8,372.01)	FIFO
11/08/17	11/09/17	FREDDIE MAC GLOBAL NOTES DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	2,181,542.00	672.22	2,182,214.22	(488.40)	(8,790.61)	FIFO
11/14/17	11/22/17	FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	705,000.00	700,755.90	3,312.03	704,067.93	(3,207.75)	(3,378.02)	FIFO
11/14/17	11/22/17	FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	2,225,000.00	2,225,623.00	7,571.18	2,233,194.18	(4,427.75)	(1,304.07)	FIFO
11/16/17	11/17/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	985,703.12	4,644.81	990,347.93	12,184.15	(1,892.85)	FIFO
11/16/17	11/17/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	600,000.00	591,421.87	2,786.89	594,208.76	6,044.86	(2,168.81)	FIFO
11/16/17	11/17/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,875,000.00	3,819,599.61	17,998.64	3,837,598.25	67,345.43	(3,711.73)	FIFO
11/16/17	11/17/17	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	985,703.13	4,644.80	990,347.93	(11,175.22)	(12,596.53)	FIFO
11/16/17	11/17/17	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,100,000.00	1,082,984.38	4,479.96	1,087,464.34	(15,945.09)	(16,309.79)	FIFO
11/20/17	11/22/17	US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	1,700,000.00	1,645,746.09	2,784.68	1,648,530.77	(25,505.70)	(31,429.17)	FIFO
11/20/17	11/22/17	FANNIE MAE BENCHMARK NOTES DTD 10/07/2016 1.375% 10/07/2021	3135G0O89	1,150,000.00	1,122,825.50	1,976.56	1,124,802.06	(20,171.00)	(21,644.96)	FIFO
11/22/17	11/29/17	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	2,105,000.00	2,088,665.20	7,981.46	2,096,646.66	(11,177.55)	(11,931.75)	FIFO
Transaction Type Sub-Total				32,550,000.00	32,250,040.75	95,569.34	32,345,610.09	83,155.49	(122,463.60)	
Managed Account Sub-Total					268,722.68	408,421.04	677,143.72	83,492.65	(122,463.60)	
Total Security Transactions					\$268,722.68	\$408,421.04	\$677,143.72	\$83,492.65	(\$122,463.60)	