



Account Statement

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

Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	472,523.87	423,645,287.27
State Pool	0.00	30,000,000.00
BoW Main City Sweep Account	0.00	4,968,742.89
Idle Funds in Reserve Portfolio	0.00	1,500,245.26
BoW Main Account	0.00	25,124,595.62
Total	\$472,523.87	\$485,238,871.04

Investment Allocation

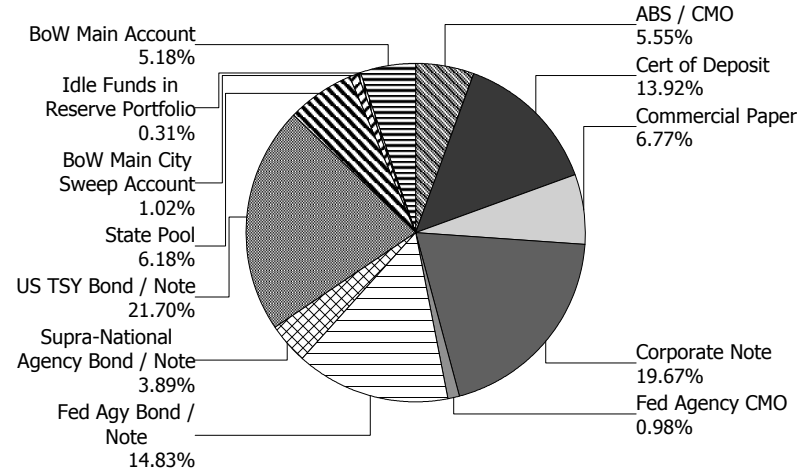
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	26,922,336.49	5.55
Certificate of Deposit	67,532,094.38	13.92
Commercial Paper	32,873,574.00	6.77
Corporate Note	95,435,858.93	19.67
Federal Agency Collateralized Mortgage Obligatio	4,751,574.60	0.98
Federal Agency Bond / Note	71,966,239.97	14.83
Supra-National Agency Bond / Note	18,863,401.95	3.89
U.S. Treasury Bond / Note	105,300,206.95	21.70
State Pool	30,000,000.00	6.18
BoW Main City Sweep Account	4,968,742.89	1.02
Idle Funds in Reserve Portfolio	1,500,245.26	0.31
BoW Main Account	25,124,595.62	5.18

Total **\$485,238,871.04** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	63,591,447.77	13.12
31 to 60 days	20,957,950.00	4.32
61 to 90 days	0.00	0.00
91 to 180 days	9,917,760.00	2.04
181 days to 1 year	9,469,427.25	1.95
1 to 2 years	70,770,270.89	14.58
2 to 3 years	125,893,178.08	25.94
3 to 4 years	135,098,958.66	27.84
4 to 5 years	49,539,878.39	10.21
Over 5 years	0.00	0.00
Total	\$485,238,871.04	100.00%

Sector Allocation



Weighted Average Days to Maturity 848



Managed Account Summary Statement

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$422,015,778.44
Maturities/Calls	(855,205.46)
Principal Dispositions	(12,999,588.31)
Principal Acquisitions	14,350,625.00
Unsettled Trades	0.00
Change in Current Value	1,133,677.60
Closing Market Value	\$423,645,287.27

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	13,004,336.50
Coupon/Interest/Dividend Income	621,312.65
Principal Payments	855,205.46
Security Purchases	(14,399,293.03)
Net Cash Contribution	(19,520.14)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	626,060.84
Less Purchased Interest Related to Interest/Coupons	(48,668.03)
Plus Net Realized Gains/Losses	(104,868.94)
Total Cash Basis Earnings	\$472,523.87

Cash Balance

Closing Cash Balance **\$1,500,245.26**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	429,121,116.02
Ending Accrued Interest	2,115,596.91
Plus Proceeds from Sales	13,004,336.50
Plus Proceeds of Maturities/Calls/Principal Payments	855,205.46
Plus Coupons/Dividends Received	621,312.65
Less Cost of New Purchases	(14,399,293.03)
Less Beginning Amortized Value of Securities	(428,687,776.61)
Less Beginning Accrued Interest	(1,970,126.85)
Total Accrual Basis Earnings	\$660,371.05



Portfolio Summary and Statistics

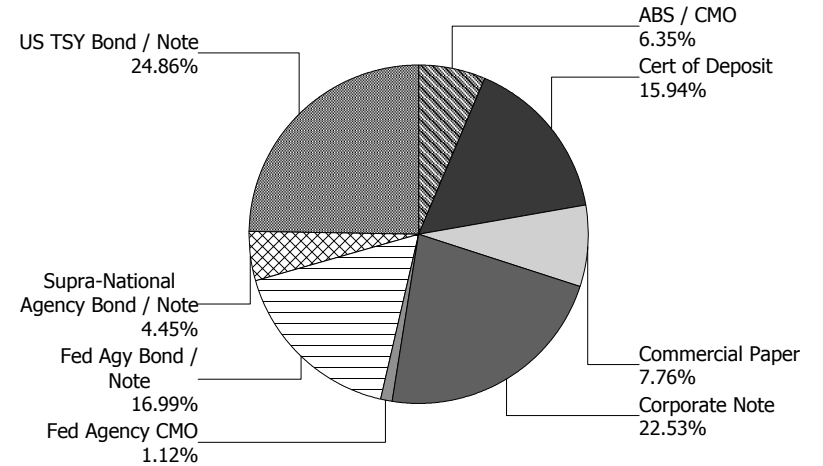
For the Month Ending **August 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	108,565,000.00	105,300,206.95	24.86
Supra-National Agency Bond / Note	18,970,000.00	18,863,401.95	4.45
Federal Agency Collateralized Mortgage Obligation	4,713,139.71	4,751,574.60	1.12
Federal Agency Bond / Note	73,655,000.00	71,966,239.97	16.99
Corporate Note	97,221,000.00	95,435,858.93	22.53
Commercial Paper	33,000,000.00	32,873,574.00	7.76
Certificate of Deposit	67,750,000.00	67,532,094.38	15.94
Asset-Backed Security / Collateralized Mortgage Obligation	27,108,280.27	26,922,336.49	6.35
Managed Account Sub-Total	430,982,419.98	423,645,287.27	100.00%
Accrued Interest		2,115,596.91	
Total Portfolio	430,982,419.98	425,760,884.18	

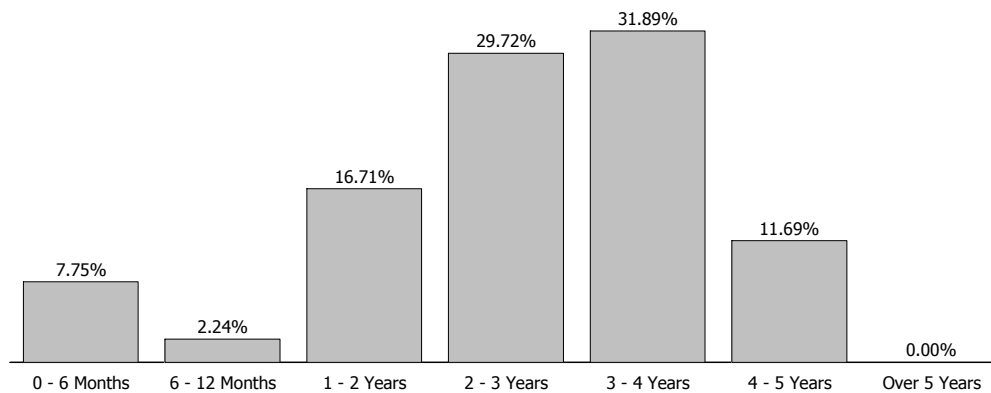
Sector Allocation



Unsettled Trades

0.00 0.00

Maturity Distribution



Characteristics

Yield to Maturity at Cost	2.28%
Yield to Maturity at Market	2.75%
Duration to Worst	2.41
Weighted Average Days to Maturity	971



Managed Account Issuer Summary

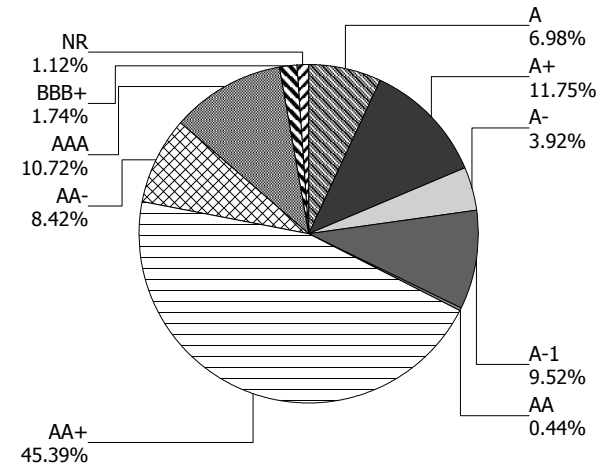
For the Month Ending **August 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,844,550.01	1.62
AMERICAN EXPRESS CO	3,938,116.00	0.93
AMERICAN HONDA FINANCE	3,923,012.01	0.93
APPLE INC	5,857,134.00	1.38
BANK OF AMERICA CO	3,686,465.65	0.87
BANK OF MONTREAL	16,980,678.00	4.01
BANK OF NOVA SCOTIA	7,043,687.00	1.66
BB&T CORPORATION	1,899,630.93	0.45
BERKSHIRE HATHAWAY INC	1,882,193.34	0.44
CANADIAN IMPERIAL BANK OF COMMERCE	4,065,733.59	0.96
CISCO SYSTEMS INC	3,873,376.00	0.91
CITIGROUP INC	3,689,566.51	0.87
CREDIT AGRICOLE SA	13,983,019.15	3.30
CREDIT SUISSE GROUP	4,032,357.55	0.95
DEERE & COMPANY	4,821,194.63	1.14
EXXON MOBIL CORP	4,423,407.93	1.04
FANNIE MAE	36,938,411.97	8.73
FEDERAL HOME LOAN BANKS	17,621,631.81	4.16
FREDDIE MAC	22,157,770.79	5.23
GOLDMAN SACHS GROUP INC	3,672,268.60	0.87
HOME DEPOT INC	3,742,231.80	0.88
HONDA AUTO RECEIVABLES	3,009,497.30	0.71
HYUNDAI AUTO RECEIVABLES	5,447,351.43	1.29
IBM CORP	3,065,449.36	0.72
INTEL CORPORATION	3,897,808.00	0.92
INTER-AMERICAN DEVELOPMENT BANK	4,806,767.70	1.13
INTERNATIONAL FINANCE CORPORATION	8,216,766.45	1.94
INTL BANK OF RECONSTRUCTION AND DEV	5,839,867.80	1.38
JOHN DEERE OWNER TRUST	1,255,676.33	0.30
JP MORGAN CHASE & CO	12,947,292.00	3.06
MERCEDES-BENZ AUTO RECEIVABLES	2,715,629.48	0.64
MICROSOFT CORP	4,365,156.07	1.03

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MITSUBISHI UFJ FINANCIAL GROUP INC	5,727,062.08	1.35
NISSAN AUTO RECEIVABLES	3,021,751.03	0.71
NORDEA BANK AB	6,036,172.08	1.42
ORACLE CORP	3,968,742.60	0.94
PACCAR FINANCIAL CORP	1,654,812.47	0.39
ROYAL BANK OF CANADA	4,029,672.00	0.95
SKANDINAVISKA ENSKILDA BANKEN AB	7,450,237.50	1.76
STATE STREET CORPORATION	2,309,766.20	0.55
SWEDBANK AB	7,414,061.48	1.75
THE BANK OF NEW YORK MELLON CORPORATION	6,876,917.40	1.62
THE WALT DISNEY CORPORATION	3,904,724.00	0.92
TOYOTA MOTOR CORP	8,321,912.81	1.96
UBS AG	6,021,786.00	1.42
UNITED PARCEL SERVICE INC	3,887,888.00	0.92
UNITED STATES TREASURY	105,300,206.95	24.87
US BANCORP	1,962,154.00	0.46
VISA INC	3,365,643.80	0.79
WELLS FARGO & COMPANY	5,104,875.73	1.20
WESTPAC BANKING CORP	6,643,201.95	1.57
Total	\$423,645,287.27	100.00%



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note												
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020		912828L32	275,000.00	AA+	Aaa	10/23/15	10/23/15	274,807.56	1.39	10.45	274,919.82	268,307.60
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	34.19	901,920.39	878,097.60
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	1,853.26	402,921.51	389,343.60
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020		912828L99	1,890,000.00	AA+	Aaa	11/23/15	11/23/15	1,860,401.25	1.71	8,756.66	1,876,730.78	1,839,648.51
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	1,614.13	1,333,901.76	1,309,447.35
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	1,823.37	1,524,258.93	1,479,190.53
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	317.68	5,834,629.48	5,656,786.75
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	201.23	6,405,139.80	6,234,971.75
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021		912828R77	4,340,000.00	AA+	Aaa	08/02/17	08/03/17	4,293,039.84	1.67	15,163.32	4,306,015.24	4,190,304.72
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	22,957.99	4,797,680.72	4,625,498.35
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021		912828F96	10,000,000.00	AA+	Aaa	03/01/18	03/05/18	9,834,765.63	2.48	67,391.30	9,856,282.70	9,787,110.00
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022		912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	232.04	4,737,923.18	4,646,625.60
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	51,044.06	6,419,621.54	6,283,987.50
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022		912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	59,959.02	7,355,816.86	7,381,500.00



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	AA+	Aaa	01/03/18	01/04/18	9,877,734.38	2.18	78,893.44	9,896,087.70	9,712,500.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	8,804.35	5,372,326.46	5,229,349.20
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	15,652.17	9,091,484.73	8,757,774.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	35,086.54	4,580,670.64	4,585,569.16
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	36,816.94	4,804,456.75	4,811,720.00
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	40,903.62	5,515,955.52	5,345,820.92
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	AA+	Aaa	05/02/18	05/04/18	7,225,638.67	2.80	50,375.00	7,242,769.32	7,260,093.75
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	AA+	Aaa	06/04/18	06/06/18	4,614,141.80	2.77	17,261.87	4,620,608.88	4,626,560.06
Security Type Sub-Total		108,565,000.00					107,021,917.19	2.14	515,152.63	107,152,122.71	105,300,206.95
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	4,983.75	2,209,755.04	2,187,268.20
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLO7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	73,368.28	6,071,105.68	6,029,498.25
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	46,488.75	4,820,629.56	4,806,767.70



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	16,087.50	5,836,751.21	5,839,867.80
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	140,928.28	18,938,241.49	18,863,401.95
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,613,139.71	AA+	Aaa	04/11/18	04/30/18	2,665,117.67	2.27	7,752.31	2,660,806.72	2,649,065.94
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,116,075.16	2,102,508.66
Security Type Sub-Total		4,713,139.71					4,783,000.48	2.42	13,159.81	4,776,881.88	4,751,574.60
Federal Agency Bond / Note											
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	AA+	Aaa	11/08/17	11/09/17	1,550,382.90	1.77	7,830.43	1,555,163.66	1,533,956.66
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	20,394.69	3,482,332.12	3,399,640.41
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	26,881.25	4,580,389.60	4,480,901.40
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	58,437.50	9,862,909.20	9,741,090.00
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	1,516.67	400,980.94	389,787.60
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	22,750.00	5,947,278.00	5,846,814.00
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	1,222.22	6,394,041.15	6,196,051.20
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	AA+	Aaa	04/12/18	04/13/18	2,476,304.80	2.55	23,766.67	2,476,762.14	2,466,213.68



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	AA+	Aaa	09/26/16	09/26/16	441,724.80	1.28	264.22	442,997.74	425,185.04
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	3,159.72	6,478,367.16	6,230,380.00
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	19,911.11	6,396,615.04	6,234,259.20
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	20,266.67	6,470,467.90	6,321,152.00
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	54,369.79	7,149,231.30	6,925,840.35
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	27,500.00	4,969,554.40	4,978,845.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	37,537.50	6,803,099.19	6,796,123.43
Security Type Sub-Total		73,655,000.00					73,297,848.25	1.98	325,808.44	73,410,189.54	71,966,239.97
Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	1,100.67	1,904,403.49	1,882,193.34
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	2,172.22	200,281.57	199,254.00
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	3,258.33	299,997.22	298,881.00
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	3,801.39	351,012.49	348,694.50



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	8,145.83	751,741.03	747,202.50
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	8,580.28	790,249.93	787,053.30
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	17,214.86	1,584,935.25	1,579,087.95
BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	A	A1	04/03/18	04/05/18	2,939,148.00	2.78	16,751.67	2,919,249.04	2,916,744.15
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	925.69	500,000.00	494,658.50
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	925.69	498,175.35	494,658.50
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	1,249.69	672,415.40	667,788.98
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	2,777.08	1,500,974.46	1,483,975.50
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	3,675.01	1,984,205.72	1,963,794.25
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	7,740.00	1,799,380.46	1,770,481.80
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	1,876.60	844,457.67	828,736.29
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	7,006.73	3,156,168.74	3,094,275.72
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	A-	A2	04/03/18	04/05/18	1,978,360.00	3.06	24,122.22	1,981,861.36	1,984,142.00



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Corporate Note											
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	9,931.67	1,514,458.61	1,493,547.60
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	A+	A1	04/03/18	04/05/18	1,439,049.00	2.76	6,870.11	1,442,136.35	1,439,457.80
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	3,484.79	1,944,310.79	1,899,630.93
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	2,342.25	3,134,773.49	3,065,449.36
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	15,720.65	1,415,000.00	1,393,083.07
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	25,500.00	2,007,122.90	1,969,292.00
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	34,196.58	3,106,302.30	3,030,324.86
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	AA-	Aa3	04/10/18	04/13/18	3,698,520.00	2.96	41,840.83	3,698,702.23	3,694,031.90
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	36,045.63	3,766,561.99	3,686,465.65
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	34,361.25	3,754,365.23	3,672,268.60
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	828.75	150,086.94	145,573.50
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	12,320.75	2,229,356.07	2,164,192.70



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Corporate Note											
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	846.69	854,219.42	823,901.09
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	2,104.34	2,123,668.73	2,047,707.38
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	1,585.83	1,685,039.81	1,654,812.47
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	35,920.56	4,040,644.51	3,968,742.60
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	33,094.44	3,860,288.64	3,873,376.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	Baa1	11/20/17	11/22/17	3,770,578.35	2.72	25,039.49	3,765,815.16	3,689,566.51
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	3,542.53	876,475.57	865,342.63
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	4,048.61	1,002,319.02	988,963.00
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	12,145.83	3,007,814.34	2,966,889.00
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	5,395.83	1,997,613.96	1,962,154.00
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	26,700.00	2,014,738.94	1,953,974.00
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	48,183.33	4,036,822.16	3,904,724.00
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	28,722.22	4,001,968.00	3,897,808.00



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Corporate Note											
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	42,166.67	5,993,884.98	5,857,134.00
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	27,416.67	4,009,988.04	3,887,888.00
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	13,125.00	2,022,752.26	1,971,750.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	A+	A1	06/20/18	06/22/18	1,917,180.00	3.20	19,827.78	1,920,731.94	1,926,186.00
Security Type Sub-Total		97,221,000.00					97,134,942.51	2.36	664,633.04	97,117,471.56	95,435,858.93
Commercial Paper											
MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	2,000,000.00	A-1	P-1	03/21/18	03/21/18	1,975,430.00	2.46	0.00	1,997,570.00	1,997,864.00
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	9,982,055.60	9,979,950.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640OK59	11,000,000.00	A-1	P-1	01/09/18	01/09/18	10,835,611.11	2.03	0.00	10,979,222.21	10,978,000.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019	22533UN74	10,000,000.00	A-1	P-1	07/09/18	07/09/18	9,878,666.67	2.43	0.00	9,914,666.60	9,917,760.00
Security Type Sub-Total		33,000,000.00					32,547,207.78	2.15	0.00	32,873,514.41	32,873,574.00
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A-1	P-1	08/03/17	08/04/17	7,497,075.00	1.85	11,500.00	7,498,654.05	7,450,237.50
MUFG BANK LTD/NY CERT DEPOS 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	73,291.80	3,760,000.00	3,729,198.08



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Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	A	A1	02/07/18	02/08/18	4,030,000.00	2.67	60,675.01	4,030,000.00	4,032,357.55
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	AA-	Aa3	02/20/18	02/22/18	6,060,000.00	2.72	5,036.53	6,060,000.00	6,036,172.08
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa2	03/02/18	03/06/18	6,000,000.00	2.93	86,516.67	6,000,000.00	6,021,786.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	4,055,000.00	A	A1	04/06/18	04/10/18	4,055,000.00	2.85	16,724.21	4,055,000.00	4,065,259.15
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	4,055,000.00	A+	Aa2	04/06/18	04/10/18	4,055,000.00	2.78	16,306.32	4,055,000.00	4,065,733.59
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	A+	Aa2	06/05/18	06/07/18	6,997,340.00	3.10	50,306.67	6,997,640.86	7,043,687.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	AA-	Aa3	08/03/17	08/07/17	6,735,000.00	2.05	9,204.50	6,735,000.00	6,643,201.95
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	A+	Aa2	08/01/18	08/03/18	7,000,000.00	3.23	17,988.06	7,000,000.00	7,000,728.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa2	11/16/17	11/17/17	7,555,000.00	2.30	51,449.55	7,555,000.00	7,414,061.48
ROYAL BANK OF CANADA NY CD DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	29,880.00	4,000,000.00	4,029,672.00
Security Type Sub-Total		67,750,000.00					67,744,415.00	2.63	428,879.32	67,746,294.91	67,532,094.38
Asset-Backed Security / Collateralized Mortgage Obligation											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 07/21/2019	43814TAB8	137,084.25	NR	Aaa	03/21/17	03/28/17	137,080.97	1.42	54.07	137,084.25	136,996.41
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	394,442.00	AAA	Aaa	03/07/17	03/15/17	394,403.94	1.43	248.94	394,425.41	394,101.44



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Asset-Backed Security / Collateralized Mortgage Obligation												
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	305,450.68	NR	Aaa	02/22/17	03/02/17	305,449.46	1.50	203.63	305,450.17	305,149.05
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	481,146.79	NR	Aaa	03/21/17	03/28/17	481,144.34	1.47	314.35	481,145.58	480,323.55
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814QAC2	796,306.72	NR	Aaa	05/24/16	05/31/16	796,291.27	1.39	491.94	796,301.12	792,802.57
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	953,849.83	NR	Aaa	02/23/16	03/02/16	953,699.70	1.37	576.55	953,799.62	950,527.28
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	2,104,757.17	2,079,698.32
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	2,339,824.13	2,302,888.30
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	4,184,440.76	4,121,844.17
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	2,929,812.01	2,892,646.90
TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022		89238BAD4	1,950,000.00	AAA	Aaa	01/23/18	01/31/18	1,949,977.58	2.35	2,036.67	1,949,981.49	1,930,891.17
HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022		44891KAD7	1,330,000.00	AAA	Aaa	04/10/18	04/18/18	1,329,799.70	2.80	1,649.20	1,329,816.46	1,325,507.26
MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023		58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	3,649.47	2,709,899.49	2,715,629.48
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023		02007JAC1	3,950,000.00	AAA	Aaa	06/19/18	06/27/18	3,949,729.82	3.09	5,266.67	3,949,741.08	3,951,903.11
NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023		65479GAD1	2,540,000.00	AAA	Aaa	07/17/18	07/25/18	2,539,917.70	3.06	3,454.40	2,539,920.78	2,541,427.48
Security Type Sub-Total			27,108,280.27					27,105,925.45	2.35	27,035.39	27,106,399.52	26,922,336.49



Managed Account Detail of Securities Held

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		430,982,419.98					428,569,873.31	2.28	2,115,596.91	429,121,116.02	423,645,287.27
Securities Sub-Total		\$430,982,419.98					\$428,569,873.31	2.28%	\$2,115,596.91	\$429,121,116.02	\$423,645,287.27
Accrued Interest											\$2,115,596.91
Total Investments											\$425,760,884.18



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	NEW ACCT		97.57	268,307.60	(6,499.96)	(6,612.22)	1.95	1.95	2.63
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.57	878,097.60	(26,159.32)	(23,822.79)	1.95	1.95	2.63
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.34	389,343.60	(16,345.24)	(13,577.91)	2.10	2.10	2.65
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	NEW ACCT		97.34	1,839,648.51	(20,752.74)	(37,082.27)	2.10	2.10	2.65
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.00	1,309,447.35	(13,662.64)	(24,454.41)	2.35	2.35	2.67
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.00	1,479,190.53	(44,325.32)	(45,068.40)	2.35	2.35	2.67
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		98.38	5,656,786.75	(254,726.67)	(177,842.73)	2.42	2.42	2.67
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.29	6,234,971.75	(142,650.32)	(170,168.05)	2.44	2.44	2.67
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	TD		96.55	4,190,304.72	(102,735.12)	(115,710.52)	2.66	2.66	2.68
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		95.37	4,625,498.35	(142,484.71)	(172,182.37)	2.98	2.98	2.70
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN		97.87	9,787,110.00	(47,655.63)	(69,172.70)	3.02	3.02	2.71
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		96.80	4,646,625.60	(66,577.98)	(91,297.58)	3.36	3.36	2.71
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	BNP_PARI		97.13	6,283,987.50	(125,608.98)	(135,634.04)	3.41	3.41	2.72
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		97.13	7,381,500.00	30,875.00	25,683.14	3.41	3.41	2.72
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		97.13	9,712,500.00	(165,234.38)	(183,587.70)	3.41	3.41	2.72
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		96.84	5,229,349.20	(137,322.68)	(142,977.26)	3.73	3.73	2.73
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	MORGAN_S		97.31	8,757,774.00	(356,132.25)	(333,710.73)	3.73	3.73	2.73



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES		912828L57	4,765,000.00	RBS		96.23	4,585,569.16	15,077.95	4,898.52	3.87	3.87	2.73
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY NOTES		912828L57	5,000,000.00	TD		96.23	4,811,720.00	16,212.19	7,263.25	3.87	3.87	2.73
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		96.23	5,345,820.92	(161,874.78)	(170,134.60)	3.87	3.87	2.73
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY N/B NOTES		9128283C2	7,475,000.00	MERRILL		97.13	7,260,093.75	34,455.08	17,324.43	3.93	3.93	2.73
DTD 10/31/2017 2.000% 10/31/2022												
US TREASURY NOTES		912828N30	4,745,000.00	BNP_PARI		97.50	4,626,560.06	12,418.26	5,951.18	4.09	4.09	2.74
DTD 12/31/2015 2.125% 12/31/2022												
Security Type Sub-Total			108,565,000.00				105,300,206.95	(1,721,710.24)	(1,851,915.76)	3.31	3.31	2.71
Supra-National Agency Bond / Note												
INTERNATIONAL FINANCE CORPORATION		45950KCM0	2,215,000.00	JPM_CHAS		98.75	2,187,268.20	(21,219.70)	(22,486.84)	2.32	2.32	2.79
NOTE												
DTD 01/25/2018 2.250% 01/25/2021												
INTERNATIONAL FINANCE CORPORATION		45950VLO7	6,075,000.00	HSBC		99.25	6,029,498.25	(40,945.50)	(41,607.43)	2.39	2.39	2.95
NOTE												
DTD 03/16/2018 2.635% 03/09/2021												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DB1	4,830,000.00	CITIGRP		99.52	4,806,767.70	(12,606.30)	(13,861.86)	2.51	2.51	2.81
NOTE												
DTD 04/19/2018 2.625% 04/19/2021												
INTL BANK OF RECONSTRUCTION AND		459058GH0	5,850,000.00	MORGAN_S		99.83	5,839,867.80	3,556.80	3,116.59	2.76	2.76	2.81
DEV NOTE												
DTD 07/25/2018 2.750% 07/23/2021												
Security Type Sub-Total			18,970,000.00				18,863,401.95	(71,214.70)	(74,839.54)	2.52	2.52	2.85
Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2		3136B1XP4	2,613,139.71	JPM_CHAS		101.37	2,649,065.94	(16,051.73)	(11,740.78)	2.36	1.54	2.52
DTD 04/01/2018 3.560% 09/25/2021												



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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Collateralized Mortgage Obligation												
FHLMC MULTIFAMILY STRUCTURED P POOL	DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	CITIGRP		100.12	2,102,508.66	(15,374.15)	(13,566.50)	3.53	1.98	2.93
Security Type Sub-Total			4,713,139.71				4,751,574.60	(31,425.88)	(25,307.28)	2.88	1.74	2.70
Federal Agency Bond / Note												
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	JEFFERIE		98.02	1,533,956.66	(16,426.24)	(21,207.00)	1.59	1.59	2.62
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.41	3,399,640.41	(79,156.69)	(82,691.71)	2.01	2.01	2.67
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.41	4,480,901.40	(90,624.60)	(99,488.20)	2.01	2.01	2.67
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.41	9,741,090.00	(79,410.00)	(121,819.20)	2.01	2.01	2.67
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.45	389,787.60	(12,256.40)	(11,193.34)	2.18	2.18	2.68
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.45	5,846,814.00	(39,786.00)	(100,464.00)	2.18	2.18	2.68
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.81	6,196,051.20	(192,172.80)	(197,989.95)	2.42	2.42	2.71
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		99.44	2,466,213.68	(10,091.12)	(10,548.46)	2.49	2.49	2.72
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	NEW ACCT		95.55	425,185.04	(16,539.76)	(17,812.70)	2.87	2.87	2.71
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.85	6,230,380.00	(234,474.50)	(247,987.16)	2.87	2.87	2.72
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		97.41	6,234,259.20	(160,780.80)	(162,355.84)	3.20	3.20	2.82
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		98.77	6,321,152.00	(181,036.80)	(149,315.90)	3.20	3.20	2.76
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		96.86	6,925,840.35	(223,080.00)	(223,390.95)	3.42	3.42	2.80



Managed Account Fair Market Value & Analytics

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

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Federal Agency Bond / Note												
FREDDIE MAC NOTES		3137EAEN5	5,000,000.00	TD		99.58	4,978,845.00	10,445.00	9,290.60	4.44	4.44	2.84
DTD 06/11/2018 2.750% 06/19/2023												
FREDDIE MAC NOTES		3137EAEN5	6,825,000.00	TD		99.58	6,796,123.43	(6,217.57)	(6,975.76)	4.44	4.44	2.84
DTD 06/11/2018 2.750% 06/19/2023												
Security Type Sub-Total			73,655,000.00				71,966,239.97	(1,331,608.28)	(1,443,949.57)	2.89	2.89	2.74
Corporate Note												
BERKSHIRE HATHAWAY INC CORPORATE NOTES		084664CK5	1,905,000.00	NEW ACCT		98.80	1,882,193.34	(20,958.81)	(22,210.15)	0.94	0.94	2.58
DTD 08/15/2016 1.300% 08/15/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	200,000.00	NEW ACCT	08/11/19	99.63	199,254.00	(1,932.00)	(1,027.57)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	300,000.00	NEW ACCT	08/11/19	99.63	298,881.00	(1,104.00)	(1,116.22)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	350,000.00	NEW ACCT	08/11/19	99.63	348,694.50	(3,825.50)	(2,317.99)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	750,000.00	NEW ACCT	08/11/19	99.63	747,202.50	(10,642.50)	(4,538.53)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	790,000.00	NEW ACCT	08/11/19	99.63	787,053.30	(4,163.30)	(3,196.63)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	1,585,000.00	NEW ACCT	08/11/19	99.63	1,579,087.95	(5,610.90)	(5,847.30)	0.98	1.00	2.67
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NY MELLON CORP NOTE		06406HBP3	2,850,000.00	WELLS_FA		102.34	2,916,744.15	(22,403.85)	(2,504.89)	1.32	1.32	2.85
DTD 11/16/2009 4.600% 01/15/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.93	494,658.50	(5,341.50)	(5,341.50)	1.38	1.38	2.92
DTD 02/02/2015 2.150% 01/30/2020												



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Corporate Note												
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	500,000.00	NEW ACCT		98.93	494,658.50	303.50	(3,516.85)	1.38	1.38	2.92
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	675,000.00	NEW ACCT		98.93	667,788.98	888.98	(4,626.42)	1.38	1.38	2.92
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,500,000.00	NEW ACCT		98.93	1,483,975.50	(17,944.50)	(16,998.96)	1.38	1.38	2.92
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,985,000.00	NEW ACCT		98.93	1,963,794.25	(18,506.15)	(20,411.47)	1.38	1.38	2.92
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020		437076BO4	1,800,000.00	NEW ACCT		98.36	1,770,481.80	(28,474.20)	(28,898.66)	1.71	1.71	2.76
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	845,000.00	BARCLAYS		98.08	828,736.29	(15,410.26)	(15,721.38)	1.83	1.83	3.01
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	3,155,000.00	MKTX		98.08	3,094,275.72	(62,554.18)	(61,893.02)	1.83	1.83	3.01
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020		0258M0DX4	2,000,000.00	MKTX	08/14/20	99.21	1,984,142.00	5,782.00	2,280.64	1.92	1.94	3.00
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.58	1,493,547.60	(20,240.40)	(20,911.01)	2.08	2.09	2.67
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020		92826CAB8	1,460,000.00	WELLS_FA	11/14/20	98.59	1,439,457.80	408.80	(2,678.55)	2.18	2.20	2.84
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.67	1,899,630.93	(44,474.37)	(44,679.86)	2.32	2.33	3.16
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	TD		98.16	3,065,449.36	(74,446.07)	(69,324.13)	2.38	2.38	3.03
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.45	1,393,083.07	(21,916.93)	(21,916.93)	2.38	2.38	2.87
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HOJ2	2,000,000.00	NOMURA	02/01/21	98.46	1,969,292.00	(41,008.00)	(37,830.90)	2.37	2.37	3.19



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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
Corporate Note												
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.45	3,030,324.86	(101,632.48)	(75,977.44)	2.38	2.38	2.87
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		99.84	3,694,031.90	(4,488.10)	(4,670.33)	2.47	2.47	3.01
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.44	3,686,465.65	(86,584.40)	(80,096.34)	2.50	2.50	3.25
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	98.19	3,672,268.60	(86,453.84)	(82,096.63)	2.49	2.51	3.34
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		97.05	145,573.50	(4,569.00)	(4,513.44)	2.60	2.60	3.09
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		97.05	2,164,192.70	(64,647.70)	(65,163.37)	2.60	2.60	3.09
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	96.36	823,901.09	(29,790.76)	(30,318.33)	2.83	2.84	2.85
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	96.36	2,047,707.38	(75,061.37)	(75,961.35)	2.83	2.84	2.85
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		95.65	1,654,812.47	(7,163.93)	(30,227.34)	2.84	2.84	3.21
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.80	3,968,742.60	(39,458.40)	(71,901.91)	2.88	2.90	3.01
CISCO SYSTEMS INC CORP (CALLABLE) NOTES	DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	96.83	3,873,376.00	21,496.00	13,087.36	2.90	2.91	2.94
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	98.52	3,689,566.51	(81,011.84)	(76,248.65)	3.04	3.07	3.38
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		98.90	865,342.63	(11,713.62)	(11,132.94)	3.16	3.16	3.00
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		98.90	988,963.00	(14,277.00)	(13,356.02)	3.16	3.16	3.00
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		98.90	2,966,889.00	(44,031.00)	(40,925.34)	3.16	3.16	3.00



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Corporate Note												
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022		91159HHP8	2,000,000.00	NEW ACCT	12/23/21	98.11	1,962,154.00	(34,406.00)	(35,459.96)	3.19	3.21	3.22
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022		0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	97.70	1,953,974.00	(65,346.00)	(60,764.94)	3.28	3.27	3.40
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022		25468PDO6	4,000,000.00	WELLS_FA		97.62	3,904,724.00	(143,196.00)	(132,098.16)	3.29	3.29	3.17
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	4,000,000.00	US_BANCO	04/11/22	97.45	3,897,808.00	(104,672.00)	(104,160.00)	3.46	3.48	3.09
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CO1	6,000,000.00	CSFB	04/11/22	97.62	5,857,134.00	(134,886.00)	(136,750.98)	3.46	3.48	2.98
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	97.20	3,887,888.00	(124,992.00)	(122,100.04)	3.47	3.49	3.16
HOME DEPOT INC CORP (CALLABLE) NOTES DTD 06/02/2015 2.625% 06/01/2022		437076BG6	2,000,000.00	US_BANCO	05/01/22	98.59	1,971,750.00	(57,630.00)	(51,002.26)	3.49	3.52	3.03
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022		92826CAG7	2,000,000.00	US_BANCO	08/15/22	96.31	1,926,186.00	9,006.00	5,454.06	3.77	3.79	3.13
Security Type Sub-Total			97,221,000.00				95,435,858.93	(1,699,083.58)	(1,681,612.63)	2.58	2.59	3.03
Commercial Paper												
MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018		06538CJK8	2,000,000.00	BTM		99.89	1,997,864.00	22,434.00	294.00	0.05	0.05	2.03
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		06366HK55	10,000,000.00	BMO		99.80	9,979,950.00	122,450.00	(2,105.60)	0.09	0.09	2.07
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		466400K59	11,000,000.00	JPM_CHAS		99.80	10,978,000.00	142,388.89	(1,222.21)	0.09	0.09	2.06
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/09/2018 0.000% 01/07/2019		22533UN74	10,000,000.00	CREDAG		99.18	9,917,760.00	39,093.33	3,093.40	0.35	0.35	2.31
Security Type Sub-Total			33,000,000.00				32,873,574.00	326,366.22	59.59	0.17	0.17	2.14



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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		99.34	7,450,237.50	(46,837.50)	(48,416.55)	0.90	0.90	2.52
MUFG BANK LTD/NY CERT DEPOS	DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.18	3,729,198.08	(30,801.92)	(30,801.92)	1.06	1.06	0.89
CREDIT SUISSE NEW YORK CERT DEPOS	DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	CSFB		100.06	4,032,357.55	2,357.55	2,357.55	1.37	1.37	2.62
NORDEA BANK AB NY CD	DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	GOLDMAN		99.61	6,036,172.08	(23,827.92)	(23,827.92)	1.43	1.43	3.00
UBS AG STAMFORD CT LT CD	DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.36	6,021,786.00	21,786.00	21,786.00	1.44	1.44	2.69
CREDIT AGRICOLE CIB NY FLT CERT DEPOS	DTD 04/10/2018 2.801% 04/10/2020	22532XHT8	4,055,000.00	CREDAG		100.25	4,065,259.15	10,259.15	10,259.15	0.11	1.56	2.68
CANADIAN IMP BK COMM NY FLT CERT DEPOS	DTD 04/10/2018 2.731% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.26	4,065,733.59	10,733.59	10,733.59	0.11	1.57	2.60
BANK OF NOVA SCOTIA HOUSTON CD	DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	GOLDMAN		100.62	7,043,687.00	46,347.00	46,046.14	1.69	1.69	2.71
WESTPAC BANKING CORP NY CD	DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		98.64	6,643,201.95	(91,798.05)	(91,798.05)	1.90	1.90	2.68
BANK OF MONTREAL CHICAGO CERT DEPOS	DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.01	7,000,728.00	728.00	728.00	1.86	1.86	3.20
SWEDBANK (NEW YORK) CERT DEPOS	DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		98.13	7,414,061.48	(140,938.52)	(140,938.52)	2.12	2.12	3.18
ROYAL BANK OF CANADA NY CD	DTD 06/08/2018 3.240% 06/07/2021	78012UEE1	4,000,000.00	RBC		100.74	4,029,672.00	29,672.00	29,672.00	2.61	2.61	2.96
Security Type Sub-Total			67,750,000.00				67,532,094.38	(212,320.62)	(214,200.53)	1.45	1.63	2.71
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA AUTO RECEIVABLES OWNER	2017-1 A2	43814TAB8	137,084.25	NEW ACCT		99.94	136,996.41	(84.56)	(87.84)	0.07	0.47	1.56
DTD 03/28/2017 1.420% 07/21/2019												



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Asset-Backed Security / Collateralized Mortgage Obligation												
TOYOTA ABS 2017-A A2A		89238MAB4	394,442.00	NEW ACCT		99.91	394,101.44	(302.50)	(323.97)	0.11	0.54	1.58
DTD 03/15/2017 1.420% 09/15/2019												
JOHN DEERE ABS 2017-A A2		47787XAB3	305,450.68	NEW ACCT		99.90	305,149.05	(300.41)	(301.12)	0.10	0.58	1.67
DTD 03/02/2017 1.500% 10/15/2019												
NISSAN ABS 2017-A A2A		654747AB0	481,146.79	NEW ACCT		99.83	480,323.55	(820.79)	(822.03)	0.19	0.70	1.71
DTD 03/28/2017 1.470% 01/15/2020												
HONDA ABS 2016-2 A3		43814QAC2	796,306.72	NEW ACCT		99.56	792,802.57	(3,488.70)	(3,498.55)	0.39	0.99	1.83
DTD 05/31/2016 1.390% 04/15/2020												
JOHN DEERE ABS 2016-A A3		47788MAC4	953,849.83	NEW ACCT		99.65	950,527.28	(3,172.42)	(3,272.34)	0.31	1.03	1.70
DTD 03/02/2016 1.360% 04/15/2020												
HAROT 2017-4 A3		43813FAC7	2,105,000.00	BARCLAYS		98.80	2,079,698.32	(25,005.09)	(25,058.85)	1.45	1.61	2.80
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	JPM_CHAS		98.41	2,302,888.30	(36,895.95)	(36,935.83)	1.55	1.67	2.88
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	4,185,000.00	CITIGRP		98.49	4,121,844.17	(62,430.57)	(62,596.59)	1.51	1.68	2.67
DTD 08/16/2017 1.770% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	2,930,000.00	CITIGRP		98.73	2,892,646.90	(37,125.73)	(37,165.11)	1.24	1.76	2.72
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	MITSU		99.02	1,930,891.17	(19,086.41)	(19,090.32)	1.78	1.83	2.89
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,330,000.00	BARCLAYS		99.66	1,325,507.26	(4,292.44)	(4,309.20)	2.04	1.91	2.97
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,710,000.00	BNP_PARI		100.21	2,715,629.48	5,733.54	5,729.99	2.16	2.15	2.93
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	3,950,000.00	BARCLAYS		100.05	3,951,903.11	2,173.29	2,162.03	1.86	2.15	2.98
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,540,000.00	SOCGEN		100.06	2,541,427.48	1,509.78	1,506.70	2.51	2.23	3.03
DTD 07/25/2018 3.060% 03/15/2023												
Security Type Sub-Total			27,108,280.27				26,922,336.49	(183,588.96)	(184,063.03)	1.59	1.78	2.73
Managed Account Sub-Total			430,982,419.98				423,645,287.27	(4,924,586.04)	(5,475,828.75)	2.39	2.41	2.75



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Securities Sub-Total	\$430,982,419.98	\$423,645,287.27	(\$4,924,586.04)	(\$5,475,828.75)	2.39	2.41	2.75%
Accrued Interest		\$2,115,596.91					
Total Investments		\$425,760,884.18					



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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									
BUY										
08/01/18	08/03/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	(7,000,000.00)	0.00	(7,000,000.00)			
08/01/18	08/03/18	US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	(7,350,625.00)	(48,668.03)	(7,399,293.03)			
Transaction Type Sub-Total				14,600,000.00	(14,350,625.00)	(48,668.03)	(14,399,293.03)			
INTEREST										
08/01/18	08/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	2,229.06	2,229.06			
08/01/18	08/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	0.00	20,908.75	20,908.75			
08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,690,000.00	0.00	8,252.47	8,252.47			
08/01/18	08/25/18	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
08/02/18	08/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	0.00	69,383.33	69,383.33			
08/07/18	08/07/18	WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	0.00	69,033.75	69,033.75			
08/08/18	08/08/18	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	0.00	16,468.75	16,468.75			
08/08/18	08/08/18	MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	0.00	6,626.25	6,626.25			
08/11/18	08/11/18	PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	0.00	14,272.50	14,272.50			
08/12/18	08/12/18	FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	0.00	2,503.13	2,503.13			
08/15/18	08/15/18	BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	0.00	12,382.50	12,382.50			
08/15/18	08/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	896,695.19	0.00	1,038.67	1,038.67			



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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										
08/15/18	08/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	440,659.90	0.00	550.82	550.82			
08/15/18	08/15/18	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	3,818.75	3,818.75			
08/15/18	08/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	555,743.25	0.00	657.63	657.63			
08/15/18	08/15/18	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	0.00	4,318.00	4,318.00			
08/15/18	08/15/18	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			
08/15/18	08/15/18	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			
08/15/18	08/15/18	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	0.00	4,561.83	4,561.83			
08/15/18	08/15/18	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	9,875.00	9,875.00			
08/15/18	08/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,094,040.91	0.00	1,239.91	1,239.91			
08/15/18	08/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	584,911.76	0.00	716.52	716.52			
08/15/18	08/15/18	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
08/15/18	08/15/18	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			
08/17/18	08/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	0.00	40,625.00	40,625.00			
08/19/18	08/19/18	IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	0.00	35,133.75	35,133.75			
08/20/18	08/20/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	0.00	81,500.27	81,500.27			
08/21/18	08/21/18	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			



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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											
	08/21/18	08/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 07/21/2019	43814TAB8	274,574.43	0.00	324.91	324.91			
	08/26/18	08/26/18	FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	0.00	44,000.00	44,000.00			
	08/31/18	08/31/18	US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	0.00	42,000.00	42,000.00			
	08/31/18	08/31/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	0.00	6,187.50	6,187.50			
	08/31/18	08/31/18	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	0.00	57,500.00	57,500.00			
	08/31/18	08/31/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	0.00	1,890.63	1,890.63			
	08/31/18	08/31/18	US TREASURY N/B DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	0.00	36,421.88	36,421.88			

Transaction Type Sub-Total **96,199,625.44** **0.00** **621,312.65** **621,312.65**

PAYDOWNS											
	08/01/18	08/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	76,860.29	76,860.29	0.00	76,860.29	(1,528.83)	0.00	
	08/15/18	08/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	103,764.97	103,764.97	0.00	103,764.97	0.53	0.00	
	08/15/18	08/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	161,301.25	161,301.25	0.00	161,301.25	15.57	0.00	
	08/15/18	08/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	135,209.22	135,209.22	0.00	135,209.22	0.54	0.00	
	08/15/18	08/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	140,191.08	140,191.08	0.00	140,191.08	22.06	0.00	
	08/15/18	08/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	100,388.47	100,388.47	0.00	100,388.47	1.95	0.00	
	08/21/18	08/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 07/21/2019	43814TAB8	137,490.18	137,490.18	0.00	137,490.18	3.28	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 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									
Transaction Type Sub-Total				855,205.46	855,205.46	0.00	855,205.46	(1,484.90)	0.00	
SELL										
08/01/18	08/03/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	3,907,200.00	500.00	3,907,700.00	(92,560.00)	(92,645.12)	FIFO
08/01/18	08/03/18	FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	2,510,000.00	2,451,768.00	313.75	2,452,081.75	(50,626.70)	(53,137.58)	FIFO
08/01/18	08/03/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	675,000.00	657,070.31	3,934.44	661,004.75	(17,457.34)	(17,725.25)	FIFO
08/02/18	08/03/18	MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	6,000,000.00	5,983,550.00	0.00	5,983,550.00	57,260.00	2,585.00	FIFO
Transaction Type Sub-Total				13,185,000.00	12,999,588.31	4,748.19	13,004,336.50	(103,384.04)	(160,922.95)	
Managed Account Sub-Total					(495,831.23)	577,392.81	81,561.58	(104,868.94)	(160,922.95)	
Total Security Transactions					(495,831.23)	\$577,392.81	\$81,561.58	(\$104,868.94)	(\$160,922.95)	