



**Account Statement**

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

**Consolidated Summary Statement**

CITY OF STOCKTON

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	433,508.01	396,708,909.37
State Pool	0.00	64,992,308.70
Main City Sweep Account	0.00	52,221,544.53
Idle Funds in Reserve Portfolio	0.00	1,869,719.37
<b>Total</b>	<b>\$433,508.01</b>	<b>\$515,792,481.97</b>

**Investment Allocation**

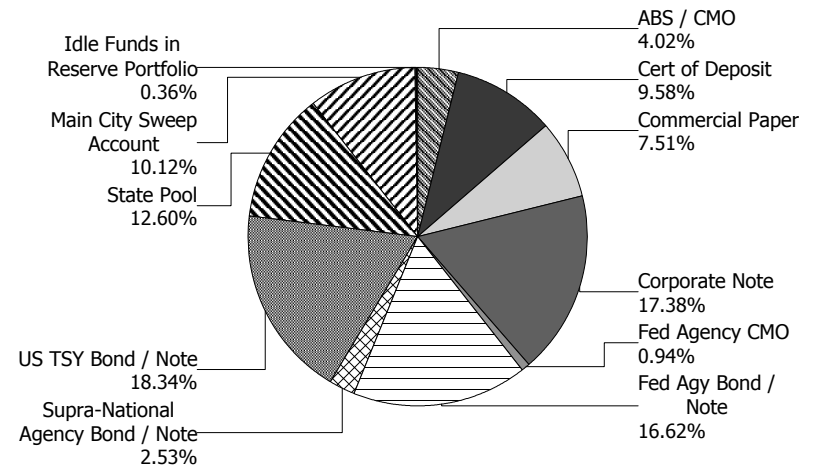
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	20,744,283.14	4.02
Certificate of Deposit	49,396,119.73	9.58
Commercial Paper	38,748,730.00	7.51
Corporate Note	89,664,483.69	17.38
Federal Agency Collateralized Mortgage Obligatio	4,848,495.13	0.94
Federal Agency Bond / Note	85,710,339.88	16.62
Supra-National Agency Bond / Note	13,046,907.01	2.53
U.S. Treasury Bond / Note	94,549,550.79	18.34
State Pool	64,992,308.70	12.60
Main City Sweep Account	52,221,544.53	10.12
Idle Funds in Reserve Portfolio	1,869,719.37	0.36
<b>Total</b>	<b>\$515,792,481.97</b>	<b>100.00%</b>

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	119,083,572.60	23.10
31 to 60 days	9,980,490.00	1.93
61 to 90 days	572,904.59	0.11
91 to 180 days	28,768,240.00	5.58
181 days to 1 year	741,286.78	0.14
1 to 2 years	69,882,841.64	13.55
2 to 3 years	128,817,245.87	24.97
3 to 4 years	125,890,951.57	24.41
4 to 5 years	32,054,948.92	6.21
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$515,792,481.97</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 737**

**Sector Allocation**





## Managed Account Summary Statement

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$394,977,779.02</b>
Maturities/Calls	(1,459,911.13)
Principal Dispositions	(5,185,772.33)
Principal Acquisitions	7,225,638.67
Unsettled Trades	0.00
Change in Current Value	1,151,175.14
<b>Closing Market Value</b>	<b>\$396,708,909.37</b>

### Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	5,189,577.89
Coupon/Interest/Dividend Income	413,808.45
Principal Payments	1,459,911.13
Security Purchases	(7,227,263.67)
Net Cash Contribution	(18,036.50)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	417,614.01
Less Purchased Interest Related to Interest/Coupons	(1,625.00)
Plus Net Realized Gains/Losses	17,519.00
<b>Total Cash Basis Earnings</b>	<b>\$433,508.01</b>

### Cash Balance

**Closing Cash Balance** **\$1,869,719.37**

### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	402,874,234.50
Ending Accrued Interest	1,580,732.97
Plus Proceeds from Sales	5,189,577.89
Plus Proceeds of Maturities/Calls/Principal Payments	1,459,911.13
Plus Coupons/Dividends Received	413,808.45
Less Cost of New Purchases	(7,227,263.67)
Less Beginning Amortized Value of Securities	(402,241,447.79)
Less Beginning Accrued Interest	(1,383,164.45)
<b>Total Accrual Basis Earnings</b>	<b>\$666,389.03</b>



## Portfolio Summary and Statistics

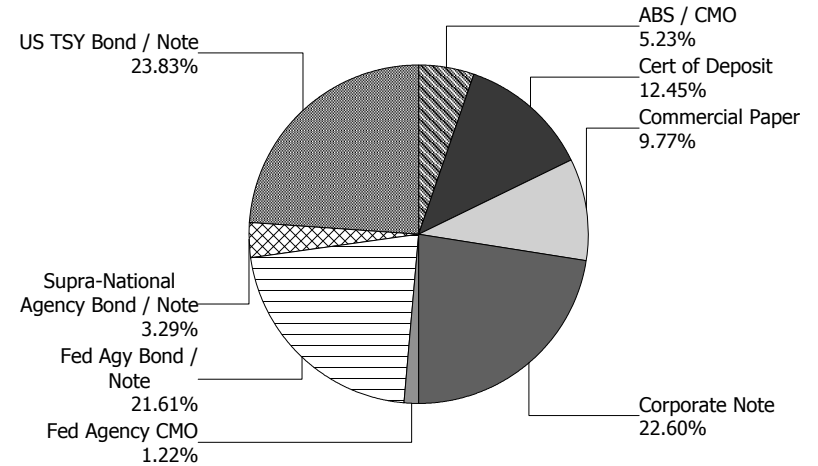
For the Month Ending **May 31, 2018**

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

#### Account Summary

Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	97,205,000.00	94,549,550.79	23.83
Supra-National Agency Bond / Note	13,120,000.00	13,046,907.01	3.29
Federal Agency Collateralized Mortgage Obligation	4,790,000.00	4,848,495.13	1.22
Federal Agency Bond / Note	87,930,000.00	85,710,339.88	21.61
Corporate Note	91,221,000.00	89,664,483.69	22.60
Commercial Paper	39,000,000.00	38,748,730.00	9.77
Certificate of Deposit	49,750,000.00	49,396,119.73	12.45
Asset-Backed Security / Collateralized Mortgage Obligation	20,939,974.47	20,744,283.14	5.23
<b>Managed Account Sub-Total</b>	<b>403,955,974.47</b>	<b>396,708,909.37</b>	<b>100.00%</b>
Accrued Interest		1,580,732.97	
<b>Total Portfolio</b>	<b>403,955,974.47</b>	<b>398,289,642.34</b>	

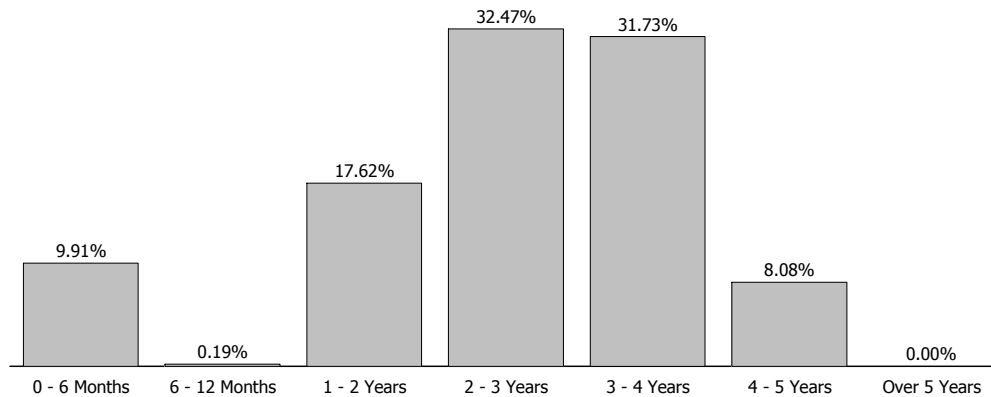
#### Sector Allocation



#### Unsettled Trades

0.00 0.00

#### Maturity Distribution



#### Characteristics

Yield to Maturity at Cost	2.07%
Yield to Maturity at Market	2.60%
Duration to Worst	2.42
Weighted Average Days to Maturity	958



## Managed Account Issuer Summary

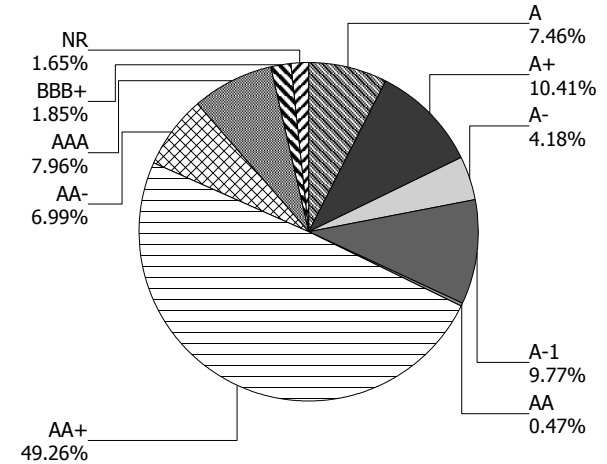
For the Month Ending **May 31, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

### Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,899,644.32	0.73
AMERICAN EXPRESS CO	3,942,500.00	0.99
AMERICAN HONDA FINANCE	3,921,372.01	0.99
APPLE INC	5,844,216.00	1.47
BANK OF AMERICA CO	3,687,431.86	0.93
BANK OF MONTREAL	9,919,140.00	2.50
BB&T CORPORATION	1,902,192.50	0.48
BERKSHIRE HATHAWAY INC	1,879,659.69	0.47
CANADIAN IMPERIAL BANK OF COMMERCE	4,054,975.67	1.02
CITIGROUP INC	3,683,514.59	0.93
CREDIT AGRICOLE SA	14,049,560.85	3.54
CREDIT SUISSE GROUP	4,032,587.26	1.02
DEERE & COMPANY	4,808,548.88	1.21
EXXON MOBIL CORP	4,429,397.09	1.12
FANNIE MAE	48,602,789.44	12.26
FEDERAL HOME LOAN BANKS	17,632,449.63	4.45
FREDDIE MAC	24,323,595.94	6.14
GOLDMAN SACHS GROUP INC	3,670,028.34	0.93
HOME DEPOT INC	3,744,238.60	0.94
HONDA AUTO RECEIVABLES	4,231,861.22	1.07
HYUNDAI AUTO RECEIVABLES	5,443,295.11	1.37
IBM CORP	3,072,082.61	0.77
INTEL CORPORATION	3,905,448.00	0.98
INTER-AMERICAN DEVELOPMENT BANK	4,818,195.48	1.21
INTERNATIONAL FINANCE CORPORATION	8,228,711.53	2.07
JOHN DEERE OWNER TRUST	1,979,243.02	0.50
JP MORGAN CHASE & CO	12,871,770.00	3.24
MICROSOFT CORP	4,360,051.26	1.10
MITSUBISHI UFJ FINANCIAL GROUP INC	11,665,859.68	2.94
NISSAN AUTO RECEIVABLES	816,367.25	0.21
NORDEA BANK AB	6,029,924.22	1.52
ORACLE CORP	3,966,782.80	1.00

### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

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

### CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
PACCAR FINANCIAL CORP	1,658,331.29	0.42
SKANDINAVISKA ENSKILDA BANKEN AB	7,435,462.50	1.87
STATE STREET CORPORATION	2,313,160.08	0.58
SWEDBANK AB	7,397,327.15	1.86
THE BANK OF NEW YORK MELLON CORPORATION	6,888,545.25	1.74
THE WALT DISNEY CORPORATION	3,919,772.00	0.99
TOYOTA MOTOR CORP	9,070,027.92	2.29
UBS AG	6,024,660.00	1.52
UNITED PARCEL SERVICE INC	3,902,524.00	0.98
UNITED STATES TREASURY	94,549,550.79	23.84
US BANCORP	1,970,430.00	0.50
VISA INC	1,437,756.90	0.36
WELLS FARGO & COMPANY	5,094,282.24	1.28
WESTPAC BANKING CORP	6,629,644.40	1.67
<b>Total</b>	<b>\$396,708,909.37</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>S&amp;P Par Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020		912828J84	1,100,000.00 AA+	Aaa	11/23/15	11/23/15	1,088,445.09	1.63	2,562.16	1,095,044.67	1,079,890.90
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	5,625.10	2,415,995.87	2,370,851.39
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	5,706.63	2,459,656.72	2,405,211.55
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	3,127.38	902,157.07	878,695.20
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020		912828L32	950,000.00 AA+	Aaa	10/23/15	10/23/15	949,335.21	1.39	3,301.12	949,688.94	927,511.60
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	478.26	403,255.16	389,656.40
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020		912828L99	6,000,000.00 AA+	Aaa	11/23/15	11/23/15	5,906,035.73	1.71	7,173.91	5,953,101.78	5,844,846.00
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	6,204.59	1,332,258.57	1,310,766.30
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	7,008.89	1,524,182.78	1,480,680.45
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	29,062.50	5,842,928.17	5,671,834.50
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	18,408.88	6,398,306.60	6,236,739.43
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	163.05	4,302,974.24	4,194,032.78
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	9,242.83	4,793,516.46	4,625,876.65
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	17,391.30	9,845,380.80	9,808,200.00



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 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	21,228.26	4,733,670.05	4,652,812.80
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	AA+	Aaa	12/01/17	12/05/17	6,409,596.48	2.10	20,550.20	6,416,226.08	6,296,371.08
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	31,762.30	9,889,094.50	9,731,640.00
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	33,843.23	5,370,613.85	5,239,474.20
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	60,165.75	9,097,180.20	8,776,053.00
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	16,467.69	5,513,650.02	5,352,548.03
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	13,000.00	7,229,635.82	7,275,858.53
<b>Security Type Sub-Total</b>		<b>97,205,000.00</b>					<b>96,388,475.07</b>	<b>1.92</b>	<b>312,474.03</b>	<b>96,468,518.35</b>	<b>94,549,550.79</b>
<b>Supra-National Agency Bond / Note</b>											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	17,443.13	2,209,225.61	2,192,433.58
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	33,349.22	6,070,744.64	6,036,277.95
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	14,791.88	4,819,773.49	4,818,195.48
<b>Security Type Sub-Total</b>		<b>13,120,000.00</b>					<b>13,098,305.65</b>	<b>2.62</b>	<b>65,584.23</b>	<b>13,099,743.74</b>	<b>13,046,907.01</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											



**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,690,000.00	AA+	Aaa	04/11/18	04/30/18	2,743,506.79	2.27	7,980.33	2,743,351.20	2,737,512.13
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	2,117,288.67	2,110,983.00
<b>Security Type Sub-Total</b>		<b>4,790,000.00</b>					<b>4,861,389.60</b>	<b>2.42</b>	<b>13,387.83</b>	<b>4,860,639.87</b>	<b>4,848,495.13</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEES	1,100,000.00	AA+	Aaa	03/23/17	03/23/17	1,096,986.00	1.60	6,141.67	1,098,246.56	1,084,013.70
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	420,000.00	AA+	Aaa	07/07/17	07/10/17	418,971.00	1.60	1,627.50	419,316.44	413,463.54
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	2,184,093.58	2,157,348.60
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	6,476,321.54	6,373,984.50
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	AA+	Aaa	08/30/17	08/31/17	3,999,760.00	1.50	20,166.67	3,999,832.00	3,918,028.00
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	36,980.63	7,318,850.24	7,184,683.85
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	3,481,424.62	3,401,727.43
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	4,578,071.52	4,483,652.20
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	24,062.50	9,846,795.00	9,747,070.00
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	16.67	401,088.40	390,360.80
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	5,941,535.40	5,855,412.00





**Managed Account Detail of Securities Held**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
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	6,393,454.34	6,206,150.40
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	8,266.67	2,476,463.87	2,472,879.92
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	2,318,645.75	2,225,143.01
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	4,197,926.92	4,034,862.33
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	6,476,582.32	6,224,263.50
FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	51,911.11	6,396,370.82	6,257,113.60
FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	AA+	Aaa	01/27/17	01/27/17	6,502,188.80	2.03	58,266.67	6,475,513.22	6,337,260.80
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	7,149,179.75	6,942,921.70
<b>Security Type Sub-Total</b>		<b>87,930,000.00</b>					<b>87,502,167.45</b>	<b>1.72</b>	<b>330,657.19</b>	<b>87,629,712.29</b>	<b>85,710,339.88</b>
<b>Corporate Note</b>											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	7,291.92	1,904,248.82	1,879,659.69
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	200,354.57	199,088.80
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	299,996.55	298,633.20



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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
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	351,276.15	348,405.40
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	752,193.86	746,583.00
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	A	A1	09/08/14	09/11/14	791,216.60	2.27	4,037.78	790,313.21	786,400.76
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	1,584,919.77	1,577,778.74
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	49,526.67	2,931,561.30	2,931,655.35
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	493,632.00
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	497,859.31	493,632.00
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	671,967.79	666,403.20
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	1,501,143.69	1,480,896.00
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	1,984,067.88	1,959,719.04
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	15,840.00	1,799,293.90	1,772,706.60
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	844,387.29	828,389.84
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	3,156,320.49	3,092,982.17



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<b>Corporate Note</b>											
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	11,122.22	1,979,702.98	1,980,422.00
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	2,356.67	1,514,397.74	1,493,905.14
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	14,900.11	1,440,238.45	1,437,756.90
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	13,939.17	1,944,241.57	1,902,192.50
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	3,135,931.22	3,072,082.61
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	1,394,969.26
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	12,750.00	2,007,832.38	1,966,062.00
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	3,109,150.90	3,034,427.83
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	14,553.33	3,698,583.38	3,696,155.70
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	3,768,540.36	3,687,431.86
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	3,755,713.87	3,670,028.34



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<b>Corporate Note</b>											
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	150,094.73	145,787.40
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	2,229,298.40	2,167,372.68
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	854,154.67	822,333.87
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	2,123,558.29	2,043,812.25
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	1,681,382.03	1,658,331.29
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	4,035,959.44	3,966,782.80
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	3,767,374.99	3,683,514.59
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	876,580.85	863,072.88
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	1,002,484.53	986,369.00
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	3,008,372.13	2,959,107.00
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	1,997,446.76	1,970,430.00
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	2,015,764.86	1,962,078.00
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	23,683.33	4,039,334.56	3,919,772.00
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	4,002,095.96	3,905,448.00



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<b>Corporate Note</b>											
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	5,993,489.04	5,844,216.00
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	4,010,646.04	3,902,524.00
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	2,024,238.34	1,971,532.00
<b>Security Type Sub-Total</b>		<b>91,221,000.00</b>					<b>91,365,882.51</b>	<b>2.31</b>	<b>538,320.02</b>	<b>91,351,513.05</b>	<b>89,664,483.69</b>
<b>Commercial Paper</b>											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,905,966.67	1.88	0.00	9,980,366.70	9,980,490.00
MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	A-1	P-1	03/21/18	03/21/18	7,901,720.00	2.46	0.00	7,940,600.00	7,943,392.00
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	9,933,500.00	9,919,140.00
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	10,923,000.00	10,905,708.00
<b>Security Type Sub-Total</b>		<b>39,000,000.00</b>					<b>38,500,797.78</b>	<b>2.05</b>	<b>0.00</b>	<b>38,777,466.70</b>	<b>38,748,730.00</b>
<b>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A+	Aa2	08/03/17	08/04/17	7,497,075.00	1.85	45,616.67	7,498,284.38	7,435,462.50
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	53,401.40	3,760,000.00	3,722,467.68
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	33,774.76	4,030,000.00	4,032,587.26



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<b>Certificate of Deposit</b>											
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	45,328.80	6,060,000.00	6,029,924.22
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa3	03/02/18	03/06/18	6,000,000.00	2.93	42,050.00	6,000,000.00	6,024,660.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 2.807% 04/10/2020	22532XHT8	4,055,000.00	A	A1	04/06/18	04/10/18	4,055,000.00	2.85	16,443.92	4,055,000.00	4,069,070.85
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 2.737% 04/10/2020	13606BVF0	4,055,000.00	A+	A1	04/06/18	04/10/18	4,055,000.00	2.78	16,033.91	4,055,000.00	4,054,975.67
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	6,629,644.40
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	7,622.16	7,555,000.00	7,397,327.15
<b>Security Type Sub-Total</b>		<b>49,750,000.00</b>					<b>49,747,075.00</b>	<b>2.42</b>	<b>303,993.00</b>	<b>49,748,284.38</b>	<b>49,396,119.73</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	573,910.31	NR	Aaa	03/21/17	03/28/17	573,896.60	1.42	226.38	573,907.45	572,904.59
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	470,873.25	AAA	NR	10/18/16	10/25/16	470,860.11	1.04	176.84	470,869.13	470,351.29
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	18,813.49	NR	Aaa	08/02/16	08/10/16	18,812.75	1.07	8.95	18,813.27	18,809.75
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	252,349.52	AAA	Aaa	10/04/16	10/12/16	252,329.33	1.06	118.88	252,343.05	252,125.74
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	884,612.06	AAA	Aaa	03/07/17	03/15/17	884,526.69	1.43	558.29	884,566.58	883,038.69
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	659,717.72	NR	Aaa	02/22/17	03/02/17	659,715.09	1.50	439.81	659,716.38	658,363.52



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**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	799,960.50	NR	Aaa	03/21/17	03/28/17	799,956.42	1.47	522.64	799,958.13	797,557.50
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,112,349.40	NR	Aaa	05/24/16	05/31/16	1,112,327.82	1.39	687.18	1,112,340.22	1,106,602.89
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,327,388.22	NR	Aaa	02/23/16	03/02/16	1,327,179.30	1.37	802.33	1,327,305.99	1,320,879.50
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	2,104,739.02	2,082,002.45
TAOT 2017-D A3 DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	AAA	Aaa	11/07/17	11/15/17	2,339,784.25	2.26	2,007.20	2,339,811.56	2,306,645.64
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	4,184,400.75	4,114,794.95
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	2,929,799.21	2,899,644.32
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	1,949,980.29	1,932,062.15
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	1,329,805.09	1,328,500.16
<b>Security Type Sub-Total</b>		<b>20,939,974.47</b>					<b>20,937,916.42</b>	<b>1.89</b>	<b>16,316.67</b>	<b>20,938,356.12</b>	<b>20,744,283.14</b>
<b>Managed Account Sub-Total</b>		<b>403,955,974.47</b>					<b>402,402,009.48</b>	<b>2.07</b>	<b>1,580,732.97</b>	<b>402,874,234.50</b>	<b>396,708,909.37</b>
<b>Securities Sub-Total</b>		<b>\$403,955,974.47</b>					<b>\$402,402,009.48</b>	<b>2.07%</b>	<b>\$1,580,732.97</b>	<b>\$402,874,234.50</b>	<b>\$396,708,909.37</b>
<b>Accrued Interest</b>											<b>\$1,580,732.97</b>
<b>Total Investments</b>											<b>\$398,289,642.34</b>



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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		98.17	1,079,890.90	(8,554.19)	(15,153.77)	1.79	1.79	2.40
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		98.17	2,370,851.39	(46,515.09)	(45,144.48)	1.79	1.79	2.40
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		98.17	2,405,211.55	(66,138.45)	(54,445.17)	1.79	1.79	2.40
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.63	878,695.20	(25,561.72)	(23,461.87)	2.19	2.19	2.46
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	950,000.00	NEW ACCT		97.63	927,511.60	(21,823.61)	(22,177.34)	2.19	2.19	2.46
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.41	389,656.40	(16,032.44)	(13,598.76)	2.35	2.35	2.48
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		97.41	5,844,846.00	(61,189.73)	(108,255.78)	2.35	2.35	2.48
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.09	1,310,766.30	(12,343.69)	(21,492.27)	2.58	2.58	2.51
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.09	1,480,680.45	(42,835.40)	(43,502.33)	2.58	2.58	2.51
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		98.64	5,671,834.50	(239,678.92)	(171,093.67)	2.64	2.64	2.51
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.32	6,236,739.43	(140,882.64)	(161,567.17)	2.67	2.67	2.52
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	TD		96.64	4,194,032.78	(99,007.06)	(108,941.46)	2.91	2.91	2.55
US TREASURY N/B	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		95.38	4,625,876.65	(142,106.41)	(167,639.81)	3.23	3.23	2.58
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN		98.08	9,808,200.00	(26,565.63)	(37,180.80)	3.27	3.27	2.59
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		96.93	4,652,812.80	(60,390.78)	(80,857.25)	3.58	3.58	2.61
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	BNP_PARI		97.32	6,296,371.08	(113,225.40)	(119,855.00)	3.66	3.66	2.61
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		97.32	9,731,640.00	(146,094.38)	(157,454.50)	3.66	3.66	2.61





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<b>U.S. Treasury Bond / Note</b>												
US TREASURY NOTES		9128282P4	5,400,000.00	GOLDMAN		97.03	5,239,474.20	(127,197.68)	(131,139.65)	3.95	3.95	2.63
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		912828XQ8	9,000,000.00	MORGAN_S		97.51	8,776,053.00	(337,853.25)	(321,127.20)	3.94	3.94	2.63
DTD 07/31/2015 2.000% 07/31/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		96.36	5,352,548.03	(155,147.67)	(161,101.99)	4.12	4.12	2.65
DTD 09/30/2015 1.750% 09/30/2022												
US TREASURY N/B NOTES		9128283C2	7,475,000.00	MERRILL		97.34	7,275,858.53	50,219.86	46,222.71	4.18	4.18	2.64
DTD 10/31/2017 2.000% 10/31/2022												
<b>Security Type Sub-Total</b>			<b>97,205,000.00</b>				<b>94,549,550.79</b>	<b>(1,838,924.28)</b>	<b>(1,918,967.56)</b>	<b>3.28</b>	<b>3.28</b>	<b>2.57</b>
<b>Supra-National Agency Bond / Note</b>												
INTERNATIONAL FINANCE CORPORATION		45950KCM0	2,215,000.00	JPM_CHAS		98.98	2,192,433.58	(16,054.32)	(16,792.03)	2.54	2.54	2.65
NOTE												
DTD 01/25/2018 2.250% 01/25/2021												
INTERNATIONAL FINANCE CORPORATION		45950VLQ7	6,075,000.00	HSBC		99.36	6,036,277.95	(34,165.80)	(34,466.69)	2.64	2.64	2.88
NOTE												
DTD 03/16/2018 2.635% 03/09/2021												
INTER-AMERICAN DEVELOPMENT BANK		4581X0DB1	4,830,000.00	CITIGRP		99.76	4,818,195.48	(1,178.52)	(1,578.01)	2.75	2.75	2.71
NOTE												
DTD 04/19/2018 2.625% 04/19/2021												
<b>Security Type Sub-Total</b>			<b>13,120,000.00</b>				<b>13,046,907.01</b>	<b>(51,398.64)</b>	<b>(52,836.73)</b>	<b>2.66</b>	<b>2.66</b>	<b>2.78</b>
<b>Federal Agency Collateralized Mortgage Obligation</b>												
FNA 2018-M5 A2		3136B1XP4	2,690,000.00	JPM_CHAS		101.77	2,737,512.13	(5,994.66)	(5,839.07)	2.69	1.67	2.37
DTD 04/01/2018 3.560% 09/25/2021												
FHLMC MULTIFAMILY STRUCTURED P		3137BM6P6	2,100,000.00	CITIGRP		100.52	2,110,983.00	(6,899.81)	(6,305.67)	3.76	2.10	2.74
POOL												
DTD 12/01/2015 3.090% 08/25/2022												
<b>Security Type Sub-Total</b>			<b>4,790,000.00</b>				<b>4,848,495.13</b>	<b>(12,894.47)</b>	<b>(12,144.74)</b>	<b>3.16</b>	<b>1.86</b>	<b>2.53</b>
<b>Federal Agency Bond / Note</b>												



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<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES	DTD 01/17/2017 1.500% 01/17/2020	3137EAEES	1,100,000.00	NEW ACCT		98.55	1,084,013.70	(12,972.30)	(14,232.86)	1.59	1.59	2.42
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	420,000.00	NOMURA		98.44	413,463.54	(5,507.46)	(5,852.90)	1.70	1.70	2.42
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	JEFFERIE		98.06	2,157,348.60	(22,103.40)	(26,744.98)	1.84	1.84	2.43
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		98.06	6,373,984.50	(88,835.50)	(102,337.04)	1.84	1.84	2.43
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		97.95	3,918,028.00	(81,732.00)	(81,804.00)	2.10	2.10	2.48
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	BARCLAYS		97.95	7,184,683.85	(128,091.10)	(134,166.39)	2.10	2.10	2.48
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.47	3,401,727.43	(77,069.67)	(79,697.19)	2.26	2.26	2.50
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.47	4,483,652.20	(87,873.80)	(94,419.32)	2.26	2.26	2.50
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.47	9,747,070.00	(73,430.00)	(99,725.00)	2.26	2.26	2.50
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.59	390,360.80	(11,683.20)	(10,727.60)	2.43	2.43	2.50
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.59	5,855,412.00	(31,188.00)	(86,123.40)	2.43	2.43	2.50
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.97	6,206,150.40	(182,073.60)	(187,303.94)	2.65	2.65	2.53
FANNIE MAE NOTES	DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	NOMURA		99.71	2,472,879.92	(3,424.88)	(3,583.95)	2.74	2.74	2.60
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		95.50	2,225,143.01	(87,708.19)	(93,502.74)	3.10	3.10	2.60
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		95.50	4,034,862.33	(148,690.42)	(163,064.59)	3.10	3.10	2.60
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.76	6,224,263.50	(240,591.00)	(252,318.82)	3.10	3.10	2.64
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		97.77	6,257,113.60	(137,926.40)	(139,257.22)	3.41	3.41	2.66



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<b>Federal Agency Bond / Note</b>												
FREDDIE MAC GLOBAL NOTES		3137EADB2	6,400,000.00	NEW ACCT		99.02	6,337,260.80	(164,928.00)	(138,252.42)	3.41	3.41	2.66
DTD 01/13/2012 2.375% 01/13/2022												
FANNIE MAE NOTES		3135G0T45	7,150,000.00	NEW ACCT		97.10	6,942,921.70	(205,998.65)	(206,258.05)	3.67	3.67	2.67
DTD 04/10/2017 1.875% 04/05/2022												
<b>Security Type Sub-Total</b>			<b>87,930,000.00</b>				<b>85,710,339.88</b>	<b>(1,791,827.57)</b>	<b>(1,919,372.41)</b>	<b>2.65</b>	<b>2.65</b>	<b>2.55</b>
<b>Corporate Note</b>												
BERKSHIRE HATHAWAY INC CORPORATE NOTES		084664CK5	1,905,000.00	NEW ACCT		98.67	1,879,659.69	(23,492.46)	(24,589.13)	1.18	1.18	2.43
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	99.54	199,088.80	(2,097.20)	(1,265.77)	1.23	1.24	2.66
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	99.54	298,633.20	(1,351.80)	(1,363.35)	1.23	1.24	2.66
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	99.54	348,405.40	(4,114.60)	(2,870.75)	1.23	1.24	2.66
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	99.54	746,583.00	(11,262.00)	(5,610.86)	1.23	1.24	2.66
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	99.54	786,400.76	(4,815.84)	(3,912.45)	1.23	1.24	2.66
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	99.54	1,577,778.74	(6,920.11)	(7,141.03)	1.23	1.24	2.66
DTD 09/11/2014 2.300% 09/11/2019												
BANK OF NY MELLON CORP NOTE		06406HBP3	2,850,000.00	WELLS_FA		102.87	2,931,655.35	(7,492.65)	94.05	1.54	1.54	2.78
DTD 11/16/2009 4.600% 01/15/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.73	493,632.00	(6,368.00)	(6,368.00)	1.61	1.61	2.94
DTD 02/02/2015 2.150% 01/30/2020												



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<b>Corporate Note</b>											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		98.73	493,632.00	(723.00)	(4,227.31)	1.61	1.61	2.94
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		98.73	666,403.20	(496.80)	(5,564.59)	1.61	1.61	2.94
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		98.73	1,480,896.00	(21,024.00)	(20,247.69)	1.61	1.61	2.94
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		98.73	1,959,719.04	(22,581.36)	(24,348.84)	1.61	1.61	2.94
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	NEW ACCT		98.48	1,772,706.60	(26,249.40)	(26,587.30)	1.94	1.94	2.58
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		98.03	828,389.84	(15,756.71)	(15,997.45)	2.06	2.06	2.91
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		98.03	3,092,982.17	(63,847.73)	(63,338.32)	2.06	2.06	2.91
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	MKTX	08/14/20	99.02	1,980,422.00	2,062.00	719.02	2.18	2.19	3.05
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.61	1,493,905.14	(19,882.86)	(20,492.60)	2.33	2.34	2.60
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	WELLS_FA	11/14/20	98.48	1,437,756.90	(1,292.10)	(2,481.55)	2.41	2.42	2.83
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.80	1,902,192.50	(41,912.80)	(42,049.07)	2.55	2.55	3.01
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	TD		98.37	3,072,082.61	(67,812.82)	(63,848.61)	2.60	2.60	2.88
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.58	1,394,969.26	(20,030.74)	(20,030.74)	2.61	2.63	2.76
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	98.30	1,966,062.00	(44,238.00)	(41,770.38)	2.60	2.61	3.20



**Managed Account Fair Market Value & Analytics**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>												
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.58	3,034,427.83	(97,529.51)	(74,723.07)	2.61	2.63	2.76
TOYOTA MOTOR CREDIT CORP CORP NOTES	DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	JPM_CHAS		99.90	3,696,155.70	(2,364.30)	(2,427.68)	2.72	2.72	2.99
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.46	3,687,431.86	(85,618.19)	(81,108.50)	2.74	2.74	3.19
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	98.13	3,670,028.34	(88,694.10)	(85,685.53)	2.75	2.76	3.31
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		97.19	145,787.40	(4,355.10)	(4,307.33)	2.85	2.85	2.95
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		97.19	2,167,372.68	(61,467.72)	(61,925.72)	2.85	2.85	2.95
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	96.18	822,333.87	(31,357.98)	(31,820.80)	3.06	3.06	2.81
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	96.18	2,043,812.25	(78,956.50)	(79,746.04)	3.06	3.06	2.81
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		95.86	1,658,331.29	(3,645.11)	(23,050.74)	3.06	3.06	3.02
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.75	3,966,782.80	(41,418.20)	(69,176.64)	3.14	3.14	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	98.36	3,683,514.59	(87,063.76)	(83,860.40)	3.25	3.27	3.40
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		98.64	863,072.88	(13,983.37)	(13,507.97)	3.37	3.37	3.05
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		98.64	986,369.00	(16,871.00)	(16,115.53)	3.37	3.37	3.05
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		98.64	2,959,107.00	(51,813.00)	(49,265.13)	3.37	3.37	3.05
US BANCORP (CALLABLE) NOTES	DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	98.52	1,970,430.00	(26,130.00)	(27,016.76)	3.40	3.42	3.06



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<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Corporate Note</b>											
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	98.10	1,962,078.00	(57,242.00)	(53,686.86)	3.50	3.51	3.24
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		97.99	3,919,772.00	(128,148.00)	(119,562.56)	3.54	3.54	3.02
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	97.64	3,905,448.00	(97,032.00)	(96,647.96)	3.71	3.73	2.99
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	97.40	5,844,216.00	(147,804.00)	(149,273.04)	3.72	3.73	3.00
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	97.56	3,902,524.00	(110,356.00)	(108,122.04)	3.73	3.74	3.01
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	98.58	1,971,532.00	(57,848.00)	(52,706.34)	3.75	3.72	3.01
<b>Security Type Sub-Total</b>		<b>91,221,000.00</b>				<b>89,664,483.69</b>	<b>(1,701,398.82)</b>	<b>(1,687,029.36)</b>	<b>2.78</b>	<b>2.78</b>	<b>2.97</b>
<b>Commercial Paper</b>											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	CREDAG		99.80	9,980,490.00	74,523.33	123.30	0.11	0.11	1.80
MUFG BANK LTD/NY COMM PAPER DTD 03/19/2018 0.000% 09/19/2018	06538CJK8	8,000,000.00	BTM		99.29	7,943,392.00	41,672.00	2,792.00	0.30	0.30	2.31
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	06366HK55	10,000,000.00	BMO		99.19	9,919,140.00	61,640.00	(14,360.00)	0.34	0.34	2.31
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640QK59	11,000,000.00	JPM_CHAS		99.14	10,905,708.00	70,096.89	(17,292.00)	0.34	0.34	2.45
<b>Security Type Sub-Total</b>		<b>39,000,000.00</b>				<b>38,748,730.00</b>	<b>247,932.22</b>	<b>(28,736.70)</b>	<b>0.27</b>	<b>0.27</b>	<b>2.22</b>
<b>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	BARCLAYS		99.14	7,435,462.50	(61,612.50)	(62,821.88)	1.16	1.16	0.99



**Managed Account Fair Market Value & Analytics**

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<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Certificate of Deposit</b>												
MUFG BANK LTD/NY CERT DEPOS	06539RGM3	3,760,000.00	MITSU			99.00	3,722,467.68	(37,532.32)	(37,532.32)	1.31	1.31	1.25
DTD 09/27/2017 2.070% 09/25/2019												
CREDIT SUISSE NEW YORK CERT DEPOS	22549LFR1	4,030,000.00	CSFB			100.06	4,032,587.26	2,587.26	2,587.26	1.62	1.62	2.63
DTD 02/08/2018 2.670% 02/07/2020												
NORDEA BANK AB NY CD	65590ASN7	6,060,000.00	GOLDMAN			99.50	6,029,924.22	(30,075.78)	(30,075.78)	1.65	1.65	3.02
DTD 02/22/2018 2.720% 02/20/2020												
UBS AG STAMFORD CT LT CD	90275DHG8	6,000,000.00	UBS			100.41	6,024,660.00	24,660.00	24,660.00	1.70	1.70	2.69
DTD 03/06/2018 2.900% 03/02/2020												
CREDIT AGRICOLE CIB NY FLT CERT DEPOS	22532XHT8	4,055,000.00	CREDAG			100.35	4,069,070.85	14,070.85	14,070.85	0.25	1.80	2.66
DTD 04/10/2018 2.807% 04/10/2020												
CANADIAN IMP BK COMM NY FLT CERT DEPOS	13606BVF0	4,055,000.00	MERRILL			100.00	4,054,975.67	(24.33)	(24.33)	0.25	1.80	2.78
DTD 04/10/2018 2.737% 04/10/2020												
WESTPAC BANKING CORP NY CD	96121T4A3	6,735,000.00	JPM_CHAS			98.44	6,629,644.40	(105,355.60)	(105,355.60)	2.15	2.15	2.71
DTD 08/07/2017 2.050% 08/03/2020												
SWEDBANK (NEW YORK) CERT DEPOS	87019U6D6	7,555,000.00	MERRILL			97.91	7,397,327.15	(157,672.85)	(157,672.85)	2.37	2.37	3.18
DTD 11/17/2017 2.270% 11/16/2020												
<b>Security Type Sub-Total</b>		<b>49,750,000.00</b>					<b>49,396,119.73</b>	<b>(350,955.27)</b>	<b>(352,164.65)</b>	<b>1.50</b>	<b>1.75</b>	<b>2.44</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
HONDA AUTO RECEIVABLES OWNER 2017-1 A2	43814TAB8	573,910.31	NEW ACCT			99.82	572,904.59	(992.01)	(1,002.86)	0.19	0.14	2.69
DTD 03/28/2017 1.420% 08/21/2018												
HONDA ABS 2016-4 A2	43814RAB2	470,873.25	NEW ACCT			99.89	470,351.29	(508.82)	(517.84)	0.10	0.53	1.25
DTD 10/25/2016 1.040% 04/18/2019												
NISSAN ABS 2016-C A2A	65478WAB1	18,813.49	NEW ACCT			99.98	18,809.75	(3.00)	(3.52)	0.06	0.57	1.10
DTD 08/10/2016 1.070% 05/15/2019												
TOYOTA ABS 2016-D A2A	89231LAB3	252,349.52	NEW ACCT			99.91	252,125.74	(203.59)	(217.31)	0.08	0.59	1.21
DTD 10/12/2016 1.060% 05/15/2019												
TOYOTA ABS 2017-A A2A	89238MAB4	884,612.06	NEW ACCT			99.82	883,038.69	(1,488.00)	(1,527.89)	0.23	0.66	1.69
DTD 03/15/2017 1.420% 09/15/2019												



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<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>												
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	659,717.72	NEW ACCT		99.79	658,363.52	(1,351.57)	(1,352.86)	0.21	0.70	1.79
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	799,960.50	NEW ACCT		99.70	797,557.50	(2,398.92)	(2,400.63)	0.29	0.83	1.83
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,112,349.40	NEW ACCT		99.48	1,106,602.89	(5,724.93)	(5,737.33)	0.47	1.17	1.83
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,327,388.22	NEW ACCT		99.51	1,320,879.50	(6,299.80)	(6,426.49)	0.42	1.22	1.76
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		98.91	2,082,002.45	(22,700.96)	(22,736.57)	1.73	1.73	2.68
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		98.57	2,306,645.64	(33,138.61)	(33,165.92)	1.84	1.80	2.73
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		98.32	4,114,794.95	(69,479.79)	(69,605.80)	1.67	1.80	2.71
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		98.96	2,899,644.32	(30,128.31)	(30,154.89)	1.40	1.88	2.54
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		99.08	1,932,062.15	(17,915.43)	(17,918.14)	2.00	1.96	2.82
HART 2018-A A3	DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	BARCLAYS		99.89	1,328,500.16	(1,299.54)	(1,304.93)	2.22	2.03	2.85
<b>Security Type Sub-Total</b>			<b>20,939,974.47</b>				<b>20,744,283.14</b>	<b>(193,633.28)</b>	<b>(194,072.98)</b>	<b>1.32</b>	<b>1.55</b>	<b>2.44</b>
<b>Managed Account Sub-Total</b>			<b>403,955,974.47</b>				<b>396,708,909.37</b>	<b>(5,693,100.11)</b>	<b>(6,165,325.13)</b>	<b>2.39</b>	<b>2.42</b>	<b>2.60</b>
<b>Securities Sub-Total</b>			<b>\$403,955,974.47</b>				<b>\$396,708,909.37</b>	<b>(\$5,693,100.11)</b>	<b>(\$6,165,325.13)</b>	<b>2.39</b>	<b>2.42</b>	<b>2.60%</b>
<b>Accrued Interest</b>							<b>\$1,580,732.97</b>					
<b>Total Investments</b>							<b>\$398,289,642.34</b>					





**Managed Account Security Transactions & Interest**

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Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>BUY</b>										
05/02/18	05/04/18	US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	(7,225,638.67)	(1,625.00)	(7,227,263.67)			
<b>Transaction Type Sub-Total</b>				<b>7,475,000.00</b>	<b>(7,225,638.67)</b>	<b>(1,625.00)</b>	<b>(7,227,263.67)</b>			
<b>INTEREST</b>										
05/01/18	05/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,960.54	1,960.54			
05/01/18	05/25/18	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,690,000.00	0.00	7,980.33	7,980.33			
05/01/18	05/25/18	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			
05/03/18	05/03/18	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			
05/11/18	05/11/18	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			
05/11/18	05/11/18	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			
05/15/18	05/15/18	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	2,783.03	2,783.03			
05/15/18	05/15/18	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			
05/15/18	05/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	910,048.10	0.00	1,114.81	1,114.81			
05/15/18	05/15/18	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			
05/15/18	05/15/18	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			
05/15/18	05/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,503,566.59	0.00	1,704.04	1,704.04			
05/15/18	05/15/18	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			
05/15/18	05/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,226,499.14	0.00	1,420.69	1,420.69			



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
05/15/18	05/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	817,250.08	0.00	1,021.56	1,021.56			
05/15/18	05/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,053,761.60	0.00	1,246.95	1,246.95			
05/15/18	05/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	150,762.36	0.00	134.43	134.43			
05/15/18	05/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	433,494.34	0.00	382.92	382.92			
05/16/18	05/16/18	SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	0.00	85,749.25	85,749.25			
05/16/18	05/16/18	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			
05/18/18	05/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	736,088.69	0.00	637.94	637.94			
05/19/18	05/19/18	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			
05/19/18	05/19/18	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			
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	26.42	0.00	0.02	0.02			
05/21/18	05/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	728,140.33	0.00	861.63	861.63			
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	217.12	0.00	0.19	0.19			
05/21/18	05/21/18	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			
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	30.83	0.00	0.03	0.03			
05/30/18	05/30/18	FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	0.00	3,000.00	3,000.00			
05/30/18	05/30/18	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			



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>INTEREST</b>										
05/31/18	05/31/18	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	0.00	29,837.50	29,837.50			
<b>Transaction Type Sub-Total</b>				<b>63,379,885.60</b>	<b>0.00</b>	<b>413,808.45</b>	<b>413,808.45</b>			
<b>PAYDOWNS</b>										
05/15/18	05/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	131,948.87	131,948.87	0.00	131,948.87	5.20	0.00	
05/15/18	05/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	181,144.82	181,144.82	0.00	181,144.82	14.49	0.00	
05/15/18	05/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	114,149.74	114,149.74	0.00	114,149.74	2.21	0.00	
05/15/18	05/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	176,178.37	176,178.37	0.00	176,178.37	27.73	0.00	
05/15/18	05/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	157,532.36	157,532.36	0.00	157,532.36	0.63	0.00	
05/15/18	05/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	169,149.54	169,149.54	0.00	169,149.54	16.32	0.00	
05/15/18	05/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	110,087.60	110,087.60	0.00	110,087.60	0.56	0.00	
05/18/18	05/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	265,215.44	265,215.44	0.00	265,215.44	7.40	0.00	
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	26.42	26.42	0.00	26.42	0.13	0.00	
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	217.12	217.12	0.00	217.12	0.03	0.00	
05/21/18	05/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	30.83	30.83	0.00	30.83	0.14	0.00	
05/21/18	05/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	154,230.02	154,230.02	0.00	154,230.02	3.69	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,459,911.13</b>	<b>1,459,911.13</b>	<b>0.00</b>	<b>1,459,911.13</b>	<b>78.53</b>	<b>0.00</b>	

**SELL**



**Managed Account Security Transactions & Interest**

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

**CITY OF STOCKTON RESERVE PORTFOLIO - 81140000**

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
<b>SELL</b>										
05/02/18	05/04/18	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	1,081,575.00	1,222.22	1,082,797.22	(1,920.60)	(13,208.34)	FIFO
05/02/18	05/04/18	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	983,250.00	1,111.12	984,361.12	602.00	(10,877.60)	FIFO
05/02/18	05/04/18	FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,325,000.00	1,302,806.25	1,472.22	1,304,278.47	9,102.75	(12,701.20)	FIFO
05/03/18	05/04/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	09659CG93	1,825,000.00	1,818,141.08	0.00	1,818,141.08	9,656.32	(869.87)	FIFO
<b>Transaction Type Sub-Total</b>				<b>5,250,000.00</b>	<b>5,185,772.33</b>	<b>3,805.56</b>	<b>5,189,577.89</b>	<b>17,440.47</b>	<b>(37,657.01)</b>	
<b>Managed Account Sub-Total</b>					<b>(579,955.21)</b>	<b>415,989.01</b>	<b>(163,966.20)</b>	<b>17,519.00</b>	<b>(37,657.01)</b>	
<b>Total Security Transactions</b>					<b>(579,955.21)</b>	<b>\$415,989.01</b>	<b>(\$163,966.20)</b>	<b>\$17,519.00</b>	<b>(\$37,657.01)</b>	