



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	490,285.45	393,811,052.97
State Pool	0.00	45,168,628.75
Main City Sweep Account	0.00	33,839,282.84
Idle Funds in Reserve Portfolio	0.00	2,922,088.20
Total	\$490,285.45	\$475,741,052.76

Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	24,354,321.08	5.12
Certificate of Deposit	35,268,644.23	7.41
Commercial Paper	52,552,490.00	11.05
Corporate Note	83,617,597.01	17.58
Federal Agency Bond / Note	88,478,910.46	18.60
Supra-National Agency Bond / Note	2,194,316.33	0.46
U.S. Treasury Bond / Note	107,344,773.86	22.57
State Pool	45,168,628.75	9.49
Main City Sweep Account	33,839,282.84	7.11
Idle Funds in Reserve Portfolio	2,922,088.20	0.61

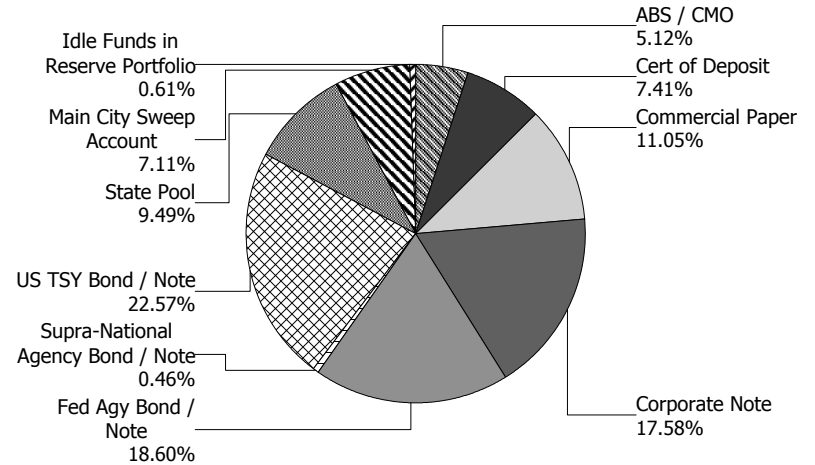
Total **\$475,741,052.76** **100.00%**

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	93,918,803.79	19.75
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	20,902,374.58	4.39
181 days to 1 year	28,262,759.08	5.94
1 to 2 years	48,920,324.57	10.28
2 to 3 years	99,485,927.56	20.91
3 to 4 years	108,923,966.19	22.90
4 to 5 years	75,326,896.99	15.83
Over 5 years	0.00	0.00
Total	\$475,741,052.76	100.00%

Weighted Average Days to Maturity 806

Sector Allocation





Managed Account Summary Statement

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$396,933,916.59
Maturities/Calls	(2,227,117.46)
Principal Dispositions	(9,626,975.70)
Principal Acquisitions	10,090,000.00
Unsettled Trades	0.00
Change in Current Value	(1,358,770.46)
Closing Market Value	\$393,811,052.97

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	9,658,742.36
Coupon/Interest/Dividend Income	570,428.07
Principal Payments	2,227,117.46
Security Purchases	(10,090,000.00)
Net Cash Contribution	(18,357.98)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	602,194.73
Less Purchased Interest Related to Interest/Coupons	0.00
Plus Net Realized Gains/Losses	(111,909.28)
Total Cash Basis Earnings	\$490,285.45

Cash Balance

Closing Cash Balance **\$2,922,088.20**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	400,614,787.83
Ending Accrued Interest	1,400,901.75
Plus Proceeds from Sales	9,658,742.36
Plus Proceeds of Maturities/Calls/Principal Payments	2,227,117.46
Plus Coupons/Dividends Received	570,428.07
Less Cost of New Purchases	(10,090,000.00)
Less Beginning Amortized Value of Securities	(402,397,218.26)
Less Beginning Accrued Interest	(1,492,253.89)
Total Accrual Basis Earnings	\$492,505.32



Portfolio Summary and Statistics

For the Month Ending **February 28, 2018**

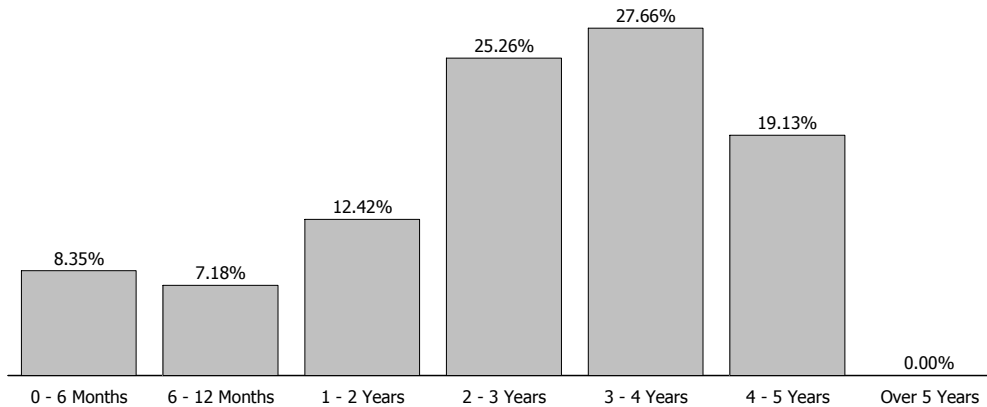
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

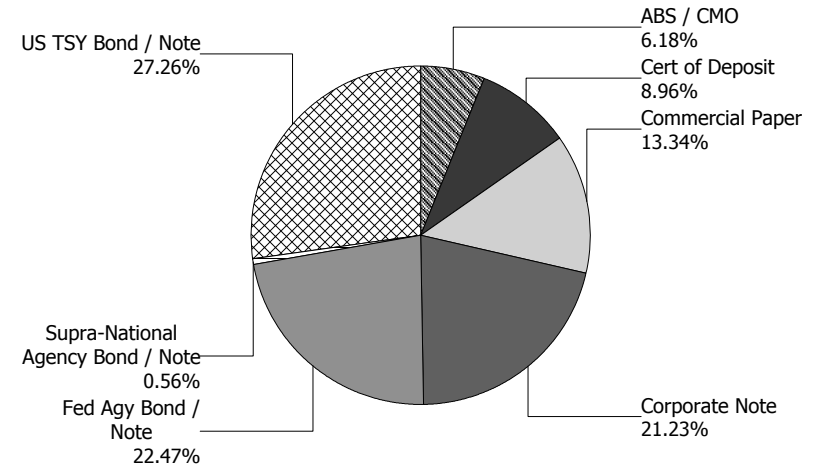
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	110,530,000.00	107,344,773.86	27.26
Supra-National Agency Bond / Note	2,215,000.00	2,194,316.33	0.56
Federal Agency Bond / Note	90,800,000.00	88,478,910.46	22.47
Corporate Note	85,236,000.00	83,617,597.01	21.23
Commercial Paper	53,000,000.00	52,552,490.00	13.34
Certificate of Deposit	35,640,000.00	35,268,644.23	8.96
Asset-Backed Security / Collateralized Mortgage Obligation	24,560,136.79	24,354,321.08	6.18
Managed Account Sub-Total	401,981,136.79	393,811,052.97	100.00%
Accrued Interest		1,400,901.75	
Total Portfolio	401,981,136.79	395,211,954.72	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	1.90%
Yield to Maturity at Market	2.49%
Duration to Worst	2.48
Weighted Average Days to Maturity	973



Managed Account Issuer Summary

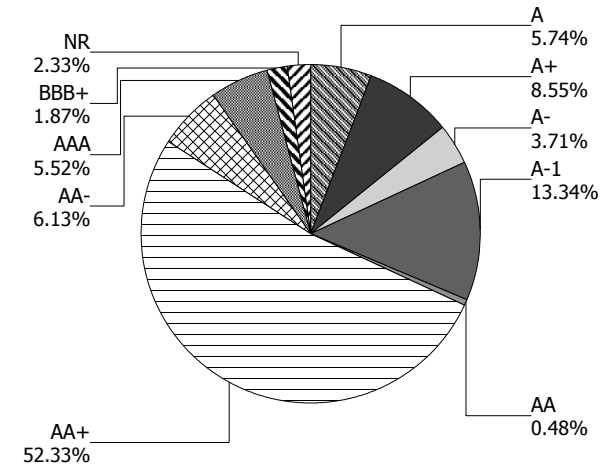
For the Month Ending February 28, 2018

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	2,893,336.62	0.73
AMERICAN EXPRESS CO	1,961,130.00	0.50
AMERICAN HONDA FINANCE	3,924,956.01	1.00
APPLE INC	5,830,890.00	1.48
BANK OF AMERICA CO	3,690,281.81	0.94
BANK OF MONTREAL	9,862,880.00	2.50
BB&T CORPORATION	1,904,450.64	0.48
BERKSHIRE HATHAWAY INC	1,876,564.07	0.48
BNP PARIBAS	9,924,170.00	2.52
CITIGROUP INC	3,696,625.84	0.94
CREDIT AGRICOLE SA	9,926,060.00	2.52
CREDIT SUISSE GROUP	4,053,305.49	1.03
DEERE & COMPANY	4,815,500.63	1.22
EXXON MOBIL CORP	4,415,540.68	1.12
FANNIE MAE	43,375,116.02	11.01
FEDERAL HOME LOAN BANKS	17,626,841.73	4.48
FREDDIE MAC	27,476,952.71	6.98
GOLDMAN SACHS GROUP INC	3,677,414.84	0.93
HOME DEPOT INC	3,746,566.60	0.95
HONDA AUTO RECEIVABLES	6,150,111.61	1.56
HYUNDAI AUTO RECEIVABLES	4,112,550.54	1.04
IBM CORP	3,073,291.21	0.78
INTEL CORPORATION	3,911,836.00	0.99
INTERNATIONAL FINANCE CORPORATION	2,194,316.33	0.56
JOHN DEERE OWNER TRUST	3,024,089.69	0.77
JP MORGAN CHASE & CO	12,824,688.00	3.26
MICROSOFT CORP	4,347,246.82	1.10
MITSUBISHI UFJ FINANCIAL GROUP INC	15,718,175.04	3.99
NISSAN AUTO RECEIVABLES	1,548,426.81	0.39
NORDEA BANK AB	6,054,745.98	1.54
ORACLE CORP	3,963,080.50	1.01
PACCAR FINANCIAL CORP	1,657,376.33	0.42

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
SKANDINAVISKA ENSKILDA BANKEN AB	7,295,572.73	1.85
STATE STREET CORPORATION	2,312,367.54	0.59
SWEDBANK AB	7,460,199.86	1.89
THE BANK OF NEW YORK MELLON CORPORATION	3,949,206.23	1.00
THE WALT DISNEY CORPORATION	3,929,052.00	1.00
TOYOTA MOTOR CORP	6,625,805.81	1.68
UNITED PARCEL SERVICE INC	3,895,348.00	0.99
UNITED STATES TREASURY	107,344,773.86	27.27
US BANCORP	5,977,840.33	1.52
WELLS FARGO & COMPANY	5,086,918.93	1.29
WESTPAC BANKING CORP	6,675,449.13	1.70
Total	\$393,811,052.97	100.00%



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	AA+	Aaa	01/03/18	01/04/18	6,978,398.44	1.82	17,403.31	6,981,762.97	6,967,464.00
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	AA+	Aaa	11/23/15	11/23/15	1,088,445.09	1.63	6,315.93	1,094,373.79	1,079,160.50
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	13,866.35	2,416,131.07	2,369,247.83
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	14,067.31	2,460,970.10	2,403,584.75
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	AA+	Aaa	09/29/15	09/29/15	210,066.33	1.37	7.85	210,034.56	204,987.93
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	33.63	902,393.68	878,519.70
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	AA+	Aaa	10/23/15	10/23/15	2,098,530.46	1.39	78.46	2,099,237.07	2,049,879.30
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	1,838.40	403,591.30	389,609.20
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	27,575.97	5,948,303.28	5,844,138.00
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	1,487.05	1,330,611.34	1,310,027.85
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	1,679.82	1,524,106.38	1,479,846.28
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	312.50	5,851,224.67	5,677,452.25
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	197.94	6,391,475.28	6,229,150.73
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	6,500,000.00	AA+	Aaa	12/13/16	12/13/16	6,349,455.39	1.81	33,928.57	6,390,866.95	6,268,184.00



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	AA+	Aaa	07/03/17	07/06/17	5,790,192.19	1.78	20,212.50	5,804,798.80	5,677,416.36
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	AA+	Aaa	08/02/17	08/03/17	9,397,207.03	1.67	32,656.25	9,412,314.91	9,172,696.50
US TREASURY NOTES DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	AA+	Aaa	07/10/17	07/11/17	2,724,203.13	1.82	2,523.48	2,735,725.30	2,674,000.00
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	22,784.34	4,789,354.82	4,617,917.80
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	AA+	Aaa	03/13/17	03/13/17	6,775,230.15	2.14	328.13	6,798,538.54	6,684,375.00
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	50,657.97	6,412,815.03	6,291,822.67
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	78,296.70	9,882,062.90	9,724,610.00
US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	8,111.19	5,368,897.46	5,232,303.00
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	14,419.89	9,102,891.06	8,774,298.00
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	40,594.23	5,511,346.20	5,344,082.21
Security Type Sub-Total		110,530,000.00					109,695,775.26	1.77	389,377.77	109,823,827.46	107,344,773.86
Supra-National Agency Bond / Note											
INTL FINANCE CORP NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	4,983.75	2,208,698.68	2,194,316.33
Security Type Sub-Total		2,215,000.00					2,208,487.90	2.35	4,983.75	2,208,698.68	2,194,316.33
Federal Agency Bond / Note											



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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											
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	982,648.00	1.67	5,173.61	993,408.71	984,560.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	AA+	Aaa	03/05/15	03/05/15	1,083,495.60	1.59	5,690.97	1,094,144.32	1,083,016.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	3,250,000.00	AA+	Aaa	12/18/14	12/18/14	3,173,235.00	1.77	16,814.24	3,223,868.08	3,199,820.00
FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	1,100,000.00	AA+	Aaa	03/23/17	03/23/17	1,096,986.00	1.60	2,016.67	1,097,981.19	1,084,452.60
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	52.50	419,219.66	413,180.88
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	11,007.64	2,182,022.08	2,157,258.40
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	32,522.57	6,473,235.15	6,373,718.00
FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	AA+	Aaa	08/30/17	08/31/17	3,999,760.00	1.50	5,166.67	3,999,812.92	3,918,324.00
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	9,474.38	7,317,018.61	7,185,226.64
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	3,480,519.14	3,400,645.53
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	4,575,758.92	4,482,226.20
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	58,437.50	9,830,688.80	9,743,970.00
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	401,195.12	390,269.60
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	5,935,846.26	5,854,044.00



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	1,222.22	6,392,867.71	6,193,830.40
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	AA+	Aaa	09/26/16	09/26/16	2,312,851.20	1.28	1,383.44	2,317,776.42	2,221,354.43
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	2,508.59	4,195,855.74	4,027,992.48
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	6,474,799.44	6,224,907.00
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	6,396,128.13	6,255,014.40
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	6,480,531.33	6,344,780.80
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	54,369.79	7,149,128.42	6,940,319.10
Security Type Sub-Total		90,800,000.00					90,265,241.25	1.70	320,720.90	90,431,806.15	88,478,910.46
Corporate Note											
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	A+	A1	08/04/14	08/04/14	60,437.40	2.04	462.00	60,104.68	59,751.18
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	A+	A1	06/10/14	06/10/14	578,881.25	2.05	4,427.50	575,901.54	572,615.48
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	A+	A1	04/28/14	04/28/14	578,938.60	2.24	4,466.00	579,745.18	577,594.74
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	A+	A1	04/28/14	04/28/14	808,744.50	2.23	6,237.00	809,698.64	806,640.93



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Corporate Note											
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	A+	A1	02/26/16	02/26/16	2,029,600.00	1.72	15,400.00	2,010,436.22	1,991,706.00
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	AA	Aa2	08/08/16	08/15/16	1,903,152.15	1.33	1,100.67	1,904,094.32	1,876,564.07
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	200,427.48	198,702.20
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	299,995.88	298,053.30
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	351,539.53	347,728.85
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	752,646.18	745,133.25
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	790,376.42	784,873.69
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	1,584,904.30	1,574,714.94
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	492,918.50
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	497,544.57	492,918.50
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	671,522.03	665,439.98



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Corporate Note											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A-	A2	03/23/17	03/23/17	1,501,920.00	2.10	2,777.08	1,501,312.32	1,478,755.50
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	1,983,930.54	1,956,886.45
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	1,799,208.09	1,772,004.60
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	1,876.60	844,317.22	829,146.96
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	3,156,471.59	3,095,809.05
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	1,514,337.28	1,490,872.11
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	1,944,172.60	1,904,450.64
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	3,137,087.35	3,073,291.21
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	1,390,605.40
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HQJ2	2,000,000.00	A-	A3	07/06/17	07/11/17	2,010,300.00	2.40	25,500.00	2,008,541.86	1,974,112.00
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	3,111,999.50	3,024,935.28
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	3,770,500.64	3,690,281.81



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market		
Dated Date/Coupon/Maturity	Par	Rating	Rating	Date	Date	Cost	at Cost	Cost	Value		
CUSIP											
Corporate Note											
GOLDMAN SACHS GRP INC CORP NT (CALLABLE) DTD 04/25/2016 2.625% 04/25/2021	38141GVU5	3,740,000.00	BBB+	A3	11/03/17	11/07/17	3,758,722.44	2.47	34,361.25	3,757,046.99	3,677,414.84
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	150,102.46	145,737.45
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	2,229,241.22	2,166,630.09
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	854,090.05	819,530.33
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	2,123,448.05	2,036,844.38
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	1,677,734.68	1,657,376.33
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	4,031,282.98	3,963,080.50
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	3,768,915.50	3,696,625.84
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	876,685.30	864,320.63
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	1,002,648.75	987,795.00
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	3,008,925.60	2,963,385.00
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	1,997,280.46	1,969,532.00
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	2,016,790.50	1,961,130.00



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Corporate Note											
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	A+	A2	07/14/17	07/19/17	4,047,920.00	2.18	48,183.33	4,041,846.08	3,929,052.00
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	4,002,222.76	3,911,836.00
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	42,166.67	5,993,096.70	5,830,890.00
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	4,011,297.84	3,895,348.00
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	2,025,707.52	1,974,562.00
Security Type Sub-Total		85,236,000.00					85,367,407.26	2.23	553,118.49	85,344,179.40	83,617,597.01
Commercial Paper											
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	A-1	P-1	07/24/17	07/24/17	11,880,800.00	1.51	0.00	11,990,066.64	11,988,804.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	22533UG98	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,905,966.67	1.88	0.00	9,932,833.30	9,926,060.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018	09659CG93	10,000,000.00	A-1	P-1	01/08/18	01/08/18	9,909,505.56	1.81	0.00	9,935,361.10	9,924,170.00
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	9,884,944.40	9,862,880.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018	46640QK59	11,000,000.00	A-1	P-1	01/09/18	01/09/18	10,835,611.11	2.03	0.00	10,866,777.68	10,850,576.00
Security Type Sub-Total		53,000,000.00					52,389,383.34	1.82	0.00	52,609,983.12	52,552,490.00
Certificate of Deposit											



Managed Account Detail of Securities Held

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A+	Aa3	08/03/17	08/04/17	7,497,075.00	1.85	10,350.00	7,497,914.70	7,295,572.73
BANK OF TOKYO-MITSUBISHI NY CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	A	A1	09/25/17	09/27/17	3,760,000.00	2.07	33,511.00	3,760,000.00	3,729,371.04
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	6,874.51	4,030,000.00	4,053,305.49
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	4,120.80	6,060,000.00	6,054,745.98
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	6,675,449.13
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa3	11/16/17	11/17/17	7,555,000.00	2.30	49,544.01	7,555,000.00	7,460,199.86
Security Type Sub-Total		35,640,000.00					35,637,075.00	2.25	113,604.82	35,637,914.70	35,268,644.23
Asset-Backed Security / Collateralized Mortgage Obligation											
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,054,188.97	NR	Aaa	03/21/17	03/28/17	1,054,163.77	1.42	415.82	1,054,179.42	1,052,144.58
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	52,908.53	AAA	Aaa	11/17/15	11/17/15	52,801.06	1.24	26.34	52,874.75	52,891.67
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	126,275.01	AAA	Aaa	02/24/15	03/04/15	126,255.91	1.13	62.86	126,270.10	126,234.78
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	137,532.67	NR	Aaa	07/19/16	07/27/16	137,524.28	1.09	66.63	137,529.92	137,475.53
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	25,561.10	AAA	NR	06/25/15	06/25/15	25,435.29	1.22	7.38	25,533.57	25,544.51
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	29,821.28	AAA	NR	12/01/15	12/01/15	29,683.82	1.23	8.62	29,786.28	29,801.92



Managed Account Detail of Securities Held

For the Month Ending **February 28, 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
Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	210,027.00	AAA	NR	05/13/15	05/20/15	209,994.76	1.05	60.67	210,020.18	209,890.67
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019		43814RAB2	1,289,307.08	AAA	NR	10/18/16	10/25/16	1,289,271.10	1.04	484.21	1,289,292.41	1,286,887.44
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019		65478WAB1	419,657.13	NR	Aaa	08/02/16	08/10/16	419,640.60	1.07	199.57	419,650.76	419,483.27
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019		89231LAB3	806,059.30	AAA	Aaa	10/04/16	10/12/16	805,994.81	1.06	379.74	806,032.71	804,695.61
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	1,399,381.18	AAA	Aaa	03/07/17	03/15/17	1,399,246.14	1.43	883.17	1,399,296.20	1,395,866.35
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	1,067,798.84	NR	Aaa	02/22/17	03/02/17	1,067,794.57	1.50	711.87	1,067,796.30	1,065,426.08
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	1,132,051.70	NR	Aaa	03/21/17	03/28/17	1,132,045.93	1.47	739.61	1,132,047.86	1,128,943.54
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814OAC2	1,468,788.94	NR	Aaa	05/24/16	05/31/16	1,468,760.45	1.39	907.39	1,468,774.97	1,460,685.48
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	1,830,778.06	NR	Aaa	02/23/16	03/02/16	1,830,489.90	1.37	1,106.60	1,830,646.99	1,821,188.08
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	2,104,720.92	2,085,157.01
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	2,339,799.02	2,307,185.01
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	4,184,360.78	4,112,550.54
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	2,929,786.43	2,893,336.62
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	3,946.04	1,949,978.75	1,938,932.39



Managed Account Detail of Securities Held

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000											
Security Type/Description			S&P	Moody's	Trade	Settle	Original	YTM	Accrued	Amortized	Market
Dated Date/Coupon/Maturity	CUSIP	Par	Rating	Rating	Date	Date	Cost	at Cost	Interest	Cost	Value
Security Type Sub-Total		24,560,136.79					24,557,615.00	1.71	19,096.02	24,558,378.32	24,354,321.08
Managed Account Sub-Total		401,981,136.79					400,120,985.01	1.90	1,400,901.75	400,614,787.83	393,811,052.97
Securities Sub-Total		\$401,981,136.79					\$400,120,985.01	1.90%	\$1,400,901.75	\$400,614,787.83	\$393,811,052.97
Accrued Interest											\$1,400,901.75
Total Investments											\$395,211,954.72



Managed Account Fair Market Value & Analytics

For the Month Ending **February 28, 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 12/31/2013 1.500% 12/31/2018	912828A75	7,000,000.00	JPM_CHAS		99.54	6,967,464.00	(10,934.44)	(14,298.97)	0.82	0.82	2.06
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		98.11	1,079,160.50	(9,284.59)	(15,213.29)	2.03	2.03	2.31
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,415,000.00	NEW ACCT		98.11	2,369,247.83	(48,118.65)	(46,883.24)	2.03	2.03	2.31
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		98.11	2,403,584.75	(67,765.25)	(57,385.35)	2.03	2.03	2.31
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	NEW ACCT		97.61	204,987.93	(5,078.40)	(5,046.63)	2.44	2.44	2.36
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		97.61	878,519.70	(25,737.22)	(23,873.98)	2.44	2.44	2.36
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		97.61	2,049,879.30	(48,651.16)	(49,357.77)	2.44	2.44	2.36
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		97.40	389,609.20	(16,079.64)	(13,982.10)	2.59	2.59	2.39
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		97.40	5,844,138.00	(61,897.73)	(104,165.28)	2.59	2.59	2.39
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.04	1,310,027.85	(13,082.14)	(20,583.49)	2.84	2.84	2.43
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.04	1,479,846.28	(43,669.57)	(44,260.10)	2.84	2.84	2.43
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	5,750,000.00	NEW ACCT		98.74	5,677,452.25	(234,061.17)	(173,772.42)	2.89	2.89	2.44
US TREASURY N/B	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		96.20	6,229,150.73	(148,471.34)	(162,324.55)	2.92	2.92	2.45
US TREASURY NOTES	DTD 03/31/2016 1.250% 03/31/2021	912828Q37	6,500,000.00	NEW ACCT		96.43	6,268,184.00	(81,271.39)	(122,682.95)	2.98	2.98	2.46
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		96.55	5,677,416.36	(112,775.83)	(127,382.44)	3.14	3.14	2.48
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	9,500,000.00	TD		96.55	9,172,696.50	(224,510.53)	(239,618.41)	3.14	3.14	2.48
US TREASURY NOTES	DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		95.50	2,674,000.00	(50,203.13)	(61,725.30)	3.32	3.32	2.51



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U.S. Treasury Bond / Note												
US TREASURY N/B		912828T34	4,850,000.00	NEW ACCT		95.21	4,617,917.80	(150,065.26)	(171,437.02)	3.46	3.46	2.53
DTD 09/30/2016 1.125% 09/30/2021												
US TREASURY NOTES		912828J43	6,900,000.00	NEW ACCT		96.88	6,684,375.00	(90,855.15)	(114,163.54)	3.83	3.83	2.58
DTD 03/02/2015 1.750% 02/28/2022												
US TREASURY NOTES		912828W89	6,470,000.00	BNP_PARI		97.25	6,291,822.67	(117,773.81)	(120,992.36)	3.87	3.87	2.59
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		912828W89	10,000,000.00	GOLDMAN		97.25	9,724,610.00	(153,124.38)	(157,452.90)	3.87	3.87	2.59
DTD 03/31/2017 1.875% 03/31/2022												
US TREASURY NOTES		912828P4	5,400,000.00	GOLDMAN		96.89	5,232,303.00	(134,368.88)	(136,594.46)	4.20	4.20	2.62
DTD 07/31/2017 1.875% 07/31/2022												
US TREASURY NOTES		912828X08	9,000,000.00	MORGAN_S		97.49	8,774,298.00	(339,608.25)	(328,593.06)	4.19	4.19	2.60
DTD 07/31/2015 2.000% 07/31/2022												
US TREASURY NOTES		912828L57	5,555,000.00	HSBC		96.20	5,344,082.21	(163,613.49)	(167,263.99)	4.33	4.33	2.63
DTD 09/30/2015 1.750% 09/30/2022												
Security Type Sub-Total			110,530,000.00				107,344,773.86	(2,351,001.40)	(2,479,053.60)	3.20	3.20	2.48
Supra-National Agency Bond / Note												
INTL FINANCE CORP NOTE		45950KCM0	2,215,000.00	JPM_CHAS		99.07	2,194,316.33	(14,171.57)	(14,382.35)	2.79	2.79	2.58
DTD 01/25/2018 2.250% 01/25/2021												
Security Type Sub-Total			2,215,000.00				2,194,316.33	(14,171.57)	(14,382.35)	2.79	2.79	2.58
Federal Agency Bond / Note												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,000,000.00	NEW ACCT		98.46	984,560.00	1,912.00	(8,848.71)	1.56	1.56	2.24
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	1,100,000.00	NEW ACCT		98.46	1,083,016.00	(479.60)	(11,128.32)	1.56	1.56	2.24
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC GLOBAL NOTES		3137EADM8	3,250,000.00	NEW ACCT		98.46	3,199,820.00	26,585.00	(24,048.08)	1.56	1.56	2.24
DTD 10/02/2012 1.250% 10/02/2019												
FREDDIE MAC NOTES		3137EAEE5	1,100,000.00	NEW ACCT		98.59	1,084,452.60	(12,533.40)	(13,528.59)	1.84	1.84	2.27
DTD 01/17/2017 1.500% 01/17/2020												
FNMA NOTES		3135G0T29	420,000.00	NOMURA		98.38	413,180.88	(5,790.12)	(6,038.78)	1.95	1.95	2.34
DTD 02/28/2017 1.500% 02/28/2020												



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Federal Agency Bond / Note												
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	2,200,000.00	JEFFERIE		98.06	2,157,258.40	(22,193.60)	(24,763.68)	2.09	2.09	2.31
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		98.06	6,373,718.00	(89,102.00)	(99,517.15)	2.09	2.09	2.31
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	4,000,000.00	NOMURA		97.96	3,918,324.00	(81,436.00)	(81,488.92)	2.36	2.36	2.37
FNMA NOTES	DTD 08/01/2017 1.500% 07/30/2020	3135G0T60	7,335,000.00	BARCLAYS		97.96	7,185,226.64	(127,548.31)	(131,791.97)	2.36	2.36	2.37
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	BARCLAYS		97.44	3,400,645.53	(78,151.57)	(79,873.61)	2.50	2.50	2.40
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	4,600,000.00	DEUTSCHE		97.44	4,482,226.20	(89,299.80)	(93,532.72)	2.50	2.50	2.40
FHLB NOTES	DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	10,000,000.00	BARCLAYS		97.44	9,743,970.00	(76,530.00)	(86,718.80)	2.50	2.50	2.40
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		97.57	390,269.60	(11,774.40)	(10,925.52)	2.67	2.67	2.42
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		97.57	5,854,044.00	(32,556.00)	(81,802.26)	2.67	2.67	2.42
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		96.78	6,193,830.40	(194,393.60)	(199,037.31)	2.91	2.91	2.50
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		95.34	2,221,354.43	(91,496.77)	(96,421.99)	3.35	3.35	2.54
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		95.34	4,027,992.48	(155,560.27)	(167,863.26)	3.35	3.35	2.54
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		95.77	6,224,907.00	(239,947.50)	(249,892.44)	3.36	3.36	2.53
FANNIE MAE NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		97.73	6,255,014.40	(140,025.60)	(141,113.73)	3.67	3.67	2.62
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		99.14	6,344,780.80	(157,408.00)	(135,750.53)	3.67	3.67	2.61
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		97.07	6,940,319.10	(208,601.25)	(208,809.32)	3.88	3.88	2.63
Security Type Sub-Total			90,800,000.00				88,478,910.46	(1,786,330.79)	(1,952,895.69)	2.81	2.81	2.45



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Corporate Note												
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	99.59	59,751.18	(686.22)	(353.50)	1.11	1.13	2.56	
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	99.59	572,615.48	(6,265.77)	(3,286.06)	1.11	1.13	2.56	
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	99.59	577,594.74	(1,343.86)	(2,150.44)	1.11	1.13	2.56	
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	99.59	806,640.93	(2,103.57)	(3,057.71)	1.11	1.13	2.56	
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	99.59	1,991,706.00	(37,894.00)	(18,730.22)	1.11	1.13	2.56	
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		98.51	1,876,564.07	(26,588.08)	(27,530.25)	1.44	1.44	2.34	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	NEW ACCT	08/11/19	99.35	198,702.20	(2,483.80)	(1,725.28)	1.47	1.48	2.73	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	NEW ACCT	08/11/19	99.35	298,053.30	(1,931.70)	(1,942.58)	1.47	1.48	2.73	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	NEW ACCT	08/11/19	99.35	347,728.85	(4,791.15)	(3,810.68)	1.47	1.48	2.73	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	NEW ACCT	08/11/19	99.35	745,133.25	(12,711.75)	(7,512.93)	1.47	1.48	2.73	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	NEW ACCT	08/11/19	99.35	784,873.69	(6,342.91)	(5,502.73)	1.47	1.48	2.73	



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Corporate Note												
BANK OF NEW YORK MELLON NT (CALLABLE)		06406HCW7	1,585,000.00	NEW ACCT	08/11/19	99.35	1,574,714.94	(9,983.91)	(10,189.36)	1.47	1.48	2.73
DTD 09/11/2014 2.300% 09/11/2019												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.58	492,918.50	(7,081.50)	(7,081.50)	1.86	1.86	2.91
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	500,000.00	NEW ACCT		98.58	492,918.50	(1,436.50)	(4,626.07)	1.86	1.86	2.91
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	675,000.00	NEW ACCT		98.58	665,439.98	(1,460.02)	(6,082.05)	1.86	1.86	2.91
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	1,500,000.00	NEW ACCT		98.58	1,478,755.50	(23,164.50)	(22,556.82)	1.86	1.86	2.91
DTD 02/02/2015 2.150% 01/30/2020												
WELLS FARGO & CO CORP BONDS		94974BGF1	1,985,000.00	NEW ACCT		98.58	1,956,886.45	(25,413.95)	(27,044.09)	1.86	1.86	2.91
DTD 02/02/2015 2.150% 01/30/2020												
HOME DEPOT INC CORP NOTES		437076BO4	1,800,000.00	NEW ACCT		98.44	1,772,004.60	(26,951.40)	(27,203.49)	2.20	2.20	2.51
DTD 06/05/2017 1.800% 06/05/2020												
AMERICAN HONDA FINANCE CORP NOTES		02665WBT7	845,000.00	BARCLAYS		98.12	829,146.96	(14,999.59)	(15,170.26)	2.31	2.31	2.76
DTD 07/20/2017 1.950% 07/20/2020												
AMERICAN HONDA FINANCE CORP NOTES		02665WBT7	3,155,000.00	MKTX		98.12	3,095,809.05	(61,020.85)	(60,662.54)	2.31	2.31	2.76
DTD 07/20/2017 1.950% 07/20/2020												
MICROSOFT CORP (CALLABLE) NOTES		594918BG8	1,515,000.00	NEW ACCT	10/03/20	98.41	1,490,872.11	(22,915.89)	(23,465.17)	2.57	2.57	2.62
DTD 11/03/2015 2.000% 11/03/2020												
BRANCH BANKING & TRUST (CALLABLE) NOTES		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	97.92	1,904,450.64	(39,654.66)	(39,721.96)	2.81	2.80	2.90
DTD 10/26/2017 2.150% 02/01/2021												
IBM CORP NOTES		459200JF9	3,123,000.00	TD		98.41	3,073,291.21	(66,604.22)	(63,796.14)	2.85	2.85	2.81
DTD 02/19/2016 2.250% 02/19/2021												
EXXON MOBIL CORPORATE (CALLABLE) NOTES		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	98.28	1,390,605.40	(24,394.60)	(24,394.60)	2.88	2.85	2.82
DTD 03/03/2016 2.222% 03/01/2021												
JP MORGAN CHASE & CO CORP NT (CALLABLE)		46625HOJ2	2,000,000.00	NOMURA	02/01/21	98.71	1,974,112.00	(36,188.00)	(34,429.86)	2.86	2.84	3.00
DTD 03/01/2016 2.550% 03/01/2021												



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Corporate Note												
EXXON MOBIL CORPORATE (CALLABLE) NOTES	DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	NEW ACCT	02/01/21	98.28	3,024,935.28	(107,022.06)	(87,064.22)	2.88	2.85	2.82
BANK OF AMERICA CORP NOTE	DTD 04/19/2016 2.625% 04/19/2021	06051GFW4	3,745,000.00	MERRILL		98.54	3,690,281.81	(82,768.24)	(80,218.83)	2.96	2.96	3.12
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	98.33	3,677,414.84	(81,307.60)	(79,632.15)	2.97	2.98	3.19
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	NEW ACCT		97.16	145,737.45	(4,405.05)	(4,365.01)	3.08	3.08	2.88
STATE STREET CORP NOTES	DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	NEW ACCT		97.16	2,166,630.09	(62,210.31)	(62,611.13)	3.08	3.08	2.88
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	NEW ACCT	07/08/21	95.85	819,530.33	(34,161.52)	(34,559.72)	3.32	3.32	2.82
MICROSOFT CORP (CALLABLE) NOTES	DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	95.85	2,036,844.38	(85,924.37)	(86,603.67)	3.32	3.32	2.82
PACCAR FINANCIAL CORP	DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		95.80	1,657,376.33	(4,600.07)	(20,358.35)	3.32	3.32	2.94
ORACLE CORP (CALLABLE) NOTES	DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	96.66	3,963,080.50	(45,120.50)	(68,202.48)	3.37	3.37	2.90
CITIGROUP INC CORP (CALLABLE) NOTE	DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	98.71	3,696,625.84	(73,952.51)	(72,289.66)	3.52	3.52	3.27
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		98.78	864,320.63	(12,735.62)	(12,364.67)	3.62	3.62	2.99
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		98.78	987,795.00	(15,445.00)	(14,853.75)	3.62	3.62	2.99
JOHN DEERE CAPITAL CORP NOTES	DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		98.78	2,963,385.00	(47,535.00)	(45,540.60)	3.62	3.62	2.99
US BANCORP (CALLABLE) NOTES	DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	98.48	1,969,532.00	(27,028.00)	(27,748.46)	3.67	3.67	3.04
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES	DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	98.06	1,961,130.00	(58,190.00)	(55,660.50)	3.72	3.72	3.22



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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												
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022		25468PDO6	4,000,000.00	WELLS_FA		98.23	3,929,052.00	(118,868.00)	(112,794.08)	3.75	3.75	2.92
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022		458140BB5	4,000,000.00	US_BANCO	04/11/22	97.80	3,911,836.00	(90,644.00)	(90,386.76)	3.94	3.94	2.91
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022		037833CO1	6,000,000.00	CSFB	04/11/22	97.18	5,830,890.00	(161,130.00)	(162,206.70)	3.94	3.94	3.02
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022		911312BC9	4,000,000.00	HSBC	04/16/22	97.38	3,895,348.00	(117,532.00)	(115,949.84)	3.95	3.95	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	98.73	1,974,562.00	(54,818.00)	(51,145.52)	3.97	3.97	2.94
Security Type Sub-Total			85,236,000.00				83,617,597.01	(1,749,810.25)	(1,726,582.39)	2.99	2.99	2.91
Commercial Paper												
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 07/24/2017 0.000% 03/21/2018		06538CCM1	12,000,000.00	BTM		99.91	11,988,804.00	108,004.00	(1,262.64)	0.06	0.06	1.60
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		22533UG98	10,000,000.00	CREDAG		99.26	9,926,060.00	20,093.33	(6,773.30)	0.36	0.36	2.05
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 07/09/2018		09659CG93	10,000,000.00	BNP_PARI		99.24	9,924,170.00	14,664.44	(11,191.10)	0.36	0.36	2.10
BANK OF MONTREAL CHICAGO COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		06366HK55	10,000,000.00	BMO		98.63	9,862,880.00	5,380.00	(22,064.40)	0.59	0.59	2.29
JP MORGAN SECURITIES LLC COMM PAPER DTD 01/08/2018 0.000% 10/05/2018		46640QK59	11,000,000.00	JPM_CHAS		98.64	10,850,576.00	14,964.89	(16,201.68)	0.59	0.59	2.26
Security Type Sub-Total			53,000,000.00				52,552,490.00	163,106.66	(57,493.12)	0.38	0.38	2.04
Certificate of Deposit												
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019		83050FXT3	7,500,000.00	BARCLAYS		97.27	7,295,572.73	(201,502.27)	(202,341.97)	1.39	1.39	2.48



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Certificate of Deposit												
BANK OF TOKYO-MITSUBISHI NY CD	09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.19	3,729,371.04	(30,628.96)	(30,628.96)	1.56	1.56	2.02
CREDIT SUISSE NEW YORK CERT DEPOS	02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	CSFB		100.58	4,053,305.49	23,305.49	23,305.49	1.87	1.87	2.36
NORDEA BANK AB NY CD	02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	GOLDMAN		99.91	6,054,745.98	(5,254.02)	(5,254.02)	1.91	1.91	2.77
WESTPAC BANKING CORP NY CD	08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		99.12	6,675,449.13	(59,550.87)	(59,550.87)	2.40	2.40	2.35
SWEDBANK (NEW YORK) CERT DEPOS	11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		98.75	7,460,199.86	(94,800.14)	(94,800.14)	2.59	2.59	2.79

Security Type Sub-Total			35,640,000.00				35,268,644.23	(368,430.77)	(369,270.47)	2.00	2.00	2.51
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Asset-Backed Security / Collateralized Mortgage Obligation												
HONDA AUTO RECEIVABLES OWNER	2017-1 A2	43814TAB8	1,054,188.97	NEW ACCT		99.81	1,052,144.58	(2,019.19)	(2,034.84)	0.34	0.27	2.13
TOYOTA ABS 2015-A A3	03/04/2015 1.120% 02/15/2019	89236WAC2	52,908.53	NEW ACCT		99.97	52,891.67	90.61	16.92	0.09	0.50	1.18
TOYOTA ABS 2015-A A3	03/04/2015 1.120% 02/15/2019	89236WAC2	126,275.01	NEW ACCT		99.97	126,234.78	(21.13)	(35.32)	0.09	0.50	1.18
JOHN DEERE ABS 2016-B A2	07/27/2016 1.090% 02/15/2019	47788NAB4	137,532.67	NEW ACCT		99.96	137,475.53	(48.75)	(54.39)	0.05	0.59	1.16
HONDA ABS 2015-2 A3	05/20/2015 1.040% 02/21/2019	43813NAC0	25,561.10	NEW ACCT		99.94	25,544.51	109.22	10.94	0.11	0.60	1.15
HONDA ABS 2015-2 A3	05/20/2015 1.040% 02/21/2019	43813NAC0	29,821.28	NEW ACCT		99.94	29,801.92	118.10	15.64	0.11	0.60	1.15
HONDA ABS 2015-2 A3	05/20/2015 1.040% 02/21/2019	43813NAC0	210,027.00	NEW ACCT		99.94	209,890.67	(104.09)	(129.51)	0.11	0.60	1.15
HONDA ABS 2016-4 A2	10/25/2016 1.040% 04/18/2019	43814RAB2	1,289,307.08	NEW ACCT		99.81	1,286,887.44	(2,383.66)	(2,404.97)	0.22	0.71	1.31
NISSAN ABS 2016-C A2A	08/10/2016 1.070% 05/15/2019	65478WAB1	419,657.13	NEW ACCT		99.96	419,483.27	(157.33)	(167.49)	0.12	0.75	1.13



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Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
Asset-Backed Security / Collateralized Mortgage Obligation												
TOYOTA ABS 2016-D A2A	DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	806,059.30	NEW ACCT		99.83	804,695.61	(1,299.20)	(1,337.10)	0.17	0.77	1.28
TOYOTA ABS 2017-A A2A	DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,399,381.18	NEW ACCT		99.75	1,395,866.35	(3,379.79)	(3,429.85)	0.31	0.79	1.74
JOHN DEERE ABS 2017-A A2	DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,067,798.84	NEW ACCT		99.78	1,065,426.08	(2,368.49)	(2,370.22)	0.28	0.83	1.77
NISSAN ABS 2017-A A2A	DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,132,051.70	NEW ACCT		99.73	1,128,943.54	(3,102.39)	(3,104.32)	0.42	0.96	1.76
HONDA ABS 2016-2 A3	DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,468,788.94	NEW ACCT		99.45	1,460,685.48	(8,074.97)	(8,089.49)	0.56	1.36	1.80
JOHN DEERE ABS 2016-A A3	DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	1,830,778.06	NEW ACCT		99.48	1,821,188.08	(9,301.82)	(9,458.91)	0.44	1.42	1.73
HAROT 2017-4 A3	DTD 11/29/2017 2.050% 11/21/2021	43813FAC7	2,105,000.00	BARCLAYS		99.06	2,085,157.01	(19,546.40)	(19,563.91)	1.94	1.86	2.56
TAOT 2017-D A3	DTD 11/15/2017 1.930% 01/15/2022	89238KAD4	2,340,000.00	JPM_CHAS		98.60	2,307,185.01	(32,599.24)	(32,614.01)	2.00	1.93	2.66
HYUNDAI ABS 2017-B A3	DTD 08/16/2017 1.770% 01/15/2022	44932GAD7	4,185,000.00	CITIGRP		98.27	4,112,550.54	(71,724.20)	(71,810.24)	1.91	1.93	2.67
ALLYA 2017-5 A3	DTD 11/22/2017 1.990% 03/15/2022	02007YAC8	2,930,000.00	CITIGRP		98.75	2,893,336.62	(36,436.01)	(36,449.81)	1.62	2.01	2.62
TAOT 2018-A A3	DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	MITSU		99.43	1,938,932.39	(11,045.19)	(11,046.36)	2.09	2.09	2.62
Security Type Sub-Total			24,560,136.79				24,354,321.08	(203,293.92)	(204,057.24)	1.19	1.49	2.19
Managed Account Sub-Total			401,981,136.79				393,811,052.97	(6,309,932.04)	(6,803,734.86)	2.46	2.48	2.49
Securities Sub-Total			\$401,981,136.79				\$393,811,052.97	(\$6,309,932.04)	(\$6,803,734.86)	2.46	2.48	2.49%
Accrued Interest							\$1,400,901.75					
Total Investments							\$395,211,954.72					



Managed Account Security Transactions & Interest

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
BUY										
02/07/18	02/08/18	CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	(4,030,000.00)	0.00	(4,030,000.00)			
02/20/18	02/22/18	NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	(6,060,000.00)	0.00	(6,060,000.00)			
Transaction Type Sub-Total				10,090,000.00	(10,090,000.00)	0.00	(10,090,000.00)			
INTEREST										
02/01/18	02/01/18	BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021	05531FAZ6	1,945,000.00	0.00	11,035.17	11,035.17			
02/01/18	02/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,896.79	1,896.79			
02/02/18	02/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	0.00	69,766.67	69,766.67			
02/07/18	02/07/18	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			
02/08/18	02/08/18	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			
02/08/18	02/08/18	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			
02/11/18	02/11/18	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			
02/12/18	02/12/18	FHLMC REFERNCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	0.00	23,765.63	23,765.63			
02/12/18	02/12/18	FHLMC REFERNCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	0.00	13,106.25	13,106.25			
02/15/18	02/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	567,384.36	0.00	505.92	505.92			
02/15/18	02/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	196,074.29	0.00	183.00	183.00			
02/15/18	02/15/18	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			
02/15/18	02/15/18	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			



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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										
02/15/18	02/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	1,591,549.93	0.00	1,883.33	1,883.33			
02/15/18	02/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	82,154.03	0.00	76.68	76.68			
02/15/18	02/15/18	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			
02/15/18	02/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,251,134.91	0.00	1,532.64	1,532.64			
02/15/18	02/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	1,006,983.10	0.00	889.50	889.50			
02/15/18	02/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,059,041.91	0.00	2,333.58	2,333.58			
02/15/18	02/15/18	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			
02/15/18	02/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,596,595.77	0.00	1,849.39	1,849.39			
02/15/18	02/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,246,825.72	0.00	1,558.53	1,558.53			
02/15/18	02/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	476,722.42	0.00	433.02	433.02			
02/17/18	02/17/18	FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	0.00	40,625.00	40,625.00			
02/18/18	02/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	1,579,685.27	0.00	1,369.06	1,369.06			
02/19/18	02/19/18	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			
02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	45,145.62	0.00	39.13	39.13			
02/21/18	02/21/18	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			
02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	38,696.25	0.00	33.54	33.54			



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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											
	02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	317,954.16	0.00	275.56	275.56			
	02/21/18	02/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	1,221,306.51	0.00	1,445.21	1,445.21			
	02/26/18	02/26/18	FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	0.00	44,000.00	44,000.00			
	02/28/18	02/28/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	0.00	6,187.50	6,187.50			
	02/28/18	02/28/18	US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	0.00	60,375.00	60,375.00			
	02/28/18	02/28/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	0.00	14,437.50	14,437.50			
	02/28/18	02/28/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	420,000.00	0.00	3,150.00	3,150.00			
	02/28/18	02/28/18	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			
	02/28/18	02/28/18	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			
	02/28/18	02/28/18	US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	210,000.00	0.00	1,443.75	1,443.75			
Transaction Type Sub-Total					92,965,254.25	0.00	570,428.07	570,428.07			

PAYDOWNS											
	02/15/18	02/15/18	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	147,727.23	147,727.23	0.00	147,727.23	5.82	0.00	
	02/15/18	02/15/18	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	200,923.80	200,923.80	0.00	200,923.80	16.07	0.00	
	02/15/18	02/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	69,799.28	69,799.28	0.00	69,799.28	10.55	0.00	
	02/15/18	02/15/18	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	192,168.75	192,168.75	0.00	192,168.75	18.54	0.00	
	02/15/18	02/15/18	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	119,083.21	119,083.21	0.00	119,083.21	0.61	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 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									
PAYDOWNS										
02/15/18	02/15/18	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	29,245.50	29,245.50	0.00	29,245.50	59.41	0.00	
02/15/18	02/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	0.02	0.02	0.00	0.02	0.00	0.00	
02/15/18	02/15/18	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	228,263.83	228,263.83	0.00	228,263.83	35.93	0.00	
02/15/18	02/15/18	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	179,026.88	179,026.88	0.00	179,026.88	0.72	0.00	
02/15/18	02/15/18	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	127,806.83	127,806.83	0.00	127,806.83	2.48	0.00	
02/15/18	02/15/18	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	339,189.75	339,189.75	0.00	339,189.75	20.69	0.00	
02/18/18	02/18/18	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	290,378.19	290,378.19	0.00	290,378.19	8.10	0.00	
02/21/18	02/21/18	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	167,117.54	167,117.54	0.00	167,117.54	3.99	0.00	
02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	13,135.15	13,135.15	0.00	13,135.15	64.65	0.00	
02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	15,324.34	15,324.34	0.00	15,324.34	70.64	0.00	
02/21/18	02/21/18	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	107,927.16	107,927.16	0.00	107,927.16	16.57	0.00	
Transaction Type Sub-Total				2,227,117.46	2,227,117.46	0.00	2,227,117.46	334.77	0.00	
SELL										
02/07/18	02/08/18	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	3,365,000.00	3,318,495.70	22,433.33	3,340,929.03	(38,260.05)	(40,055.48)	FIFO
02/20/18	02/22/18	FREDDIE MAC NOTES DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	6,400,000.00	6,308,480.00	9,333.33	6,317,813.33	(73,984.00)	(79,619.78)	FIFO
Transaction Type Sub-Total				9,765,000.00	9,626,975.70	31,766.66	9,658,742.36	(112,244.05)	(119,675.26)	
Managed Account Sub-Total					1,764,093.16	602,194.73	2,366,287.89	(111,909.28)	(119,675.26)	



Managed Account Security Transactions & Interest

For the Month Ending **February 28, 2018**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Total Security Transactions	\$1,764,093.16	\$602,194.73	\$2,366,287.89	(\$111,909.28)	(\$119,675.26)
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