



**Account Statement**

For the Month Ending July 31, 2017

**Consolidated Summary Statement**

CITY OF STOCKTON

**Portfolio Summary**

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	633,542.77	374,787,660.71
State Pool	0.00	65,000,000.00
Main City Sweep Account	0.00	27,187,554.58
Idle Funds in Reserve Portfolio	0.00	1,284,892.44
<b>Total</b>	<b>\$633,542.77</b>	<b>\$468,260,107.73</b>

**Investment Allocation**

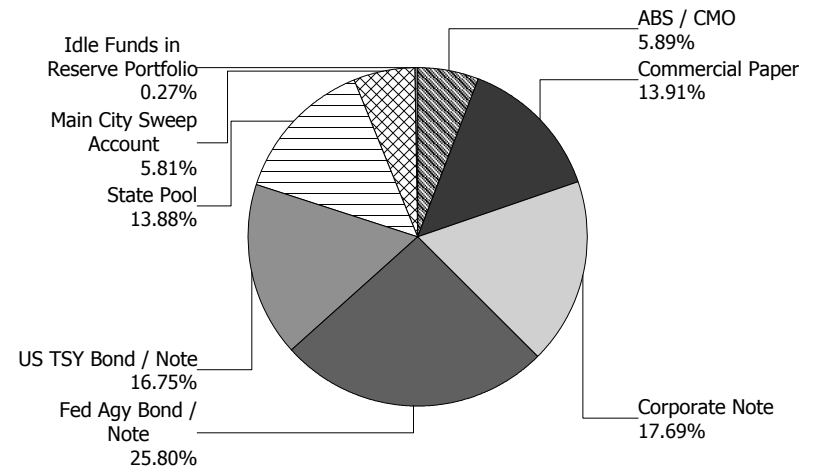
Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	27,580,164.05	5.89
Commercial Paper	65,137,254.86	13.91
Corporate Note	82,849,865.64	17.69
Federal Agency Bond / Note	120,791,367.40	25.80
U.S. Treasury Bond / Note	78,429,008.76	16.75
State Pool	65,000,000.00	13.88
Main City Sweep Account	27,187,554.58	5.81
Idle Funds in Reserve Portfolio	1,284,892.44	0.27
<b>Total</b>	<b>\$468,260,107.73</b>	<b>100.00%</b>

**Maturity Distribution (Fixed Income Holdings)**

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	93,472,447.02	19.97
31 to 60 days	4,138,460.33	0.88
61 to 90 days	0.00	0.00
91 to 180 days	56,852,471.66	12.14
181 days to 1 year	11,961,844.95	2.55
1 to 2 years	48,877,152.73	10.44
2 to 3 years	95,934,671.05	20.49
3 to 4 years	69,082,907.42	14.75
4 to 5 years	87,940,152.57	18.78
Over 5 years	0.00	0.00
<b>Total</b>	<b>\$468,260,107.73</b>	<b>100.00%</b>

**Weighted Average Days to Maturity 768**

**Sector Allocation**





## Managed Account Summary Statement

For the Month Ending **July 31, 2017**

### CITY OF STOCKTON RESERVE PORTFOLIO

#### Transaction Summary - Managed Account

<b>Opening Market Value</b>	<b>\$364,903,601.72</b>
Maturities/Calls	(25,461,715.13)
Principal Dispositions	(74,251,878.18)
Principal Acquisitions	108,389,577.09
Unsettled Trades	528,881.26
Change in Current Value	679,193.95
<b>Closing Market Value</b>	<b>\$374,787,660.71</b>

#### Cash Transactions Summary - Managed Account

Maturities/Calls	23,972,452.78
Sale Proceeds	74,529,540.37
Coupon/Interest/Dividend Income	524,572.18
Principal Payments	1,506,715.13
Security Purchases	(108,608,786.86)
Net Cash Contribution	(312.00)
Reconciling Transactions	0.00

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

Interest/Dividends/Coupons Received	819,687.15
Less Purchased Interest Related to Interest/Coupons	(219,209.77)
Plus Net Realized Gains/Losses	33,065.39
<b>Total Cash Basis Earnings</b>	<b>\$633,542.77</b>

#### Cash Balance

**Closing Cash Balance** **\$1,284,892.44**

#### Earnings Reconciliation (Accrual Basis)

	<b>Total</b>
Ending Amortized Value of Securities	374,390,243.06
Ending Accrued Interest	1,176,677.83
Plus Proceeds from Sales	81,339,873.50
Plus Proceeds of Maturities/Calls/Principal Payments	25,479,167.91
Plus Coupons/Dividends Received	524,572.18
Less Cost of New Purchases	(115,921,561.81)
Less Beginning Amortized Value of Securities	(365,181,473.43)
Less Beginning Accrued Interest	(1,367,819.16)
<b>Total Accrual Basis Earnings</b>	<b>\$439,680.08</b>



## Portfolio Summary and Statistics

For the Month Ending July 31, 2017

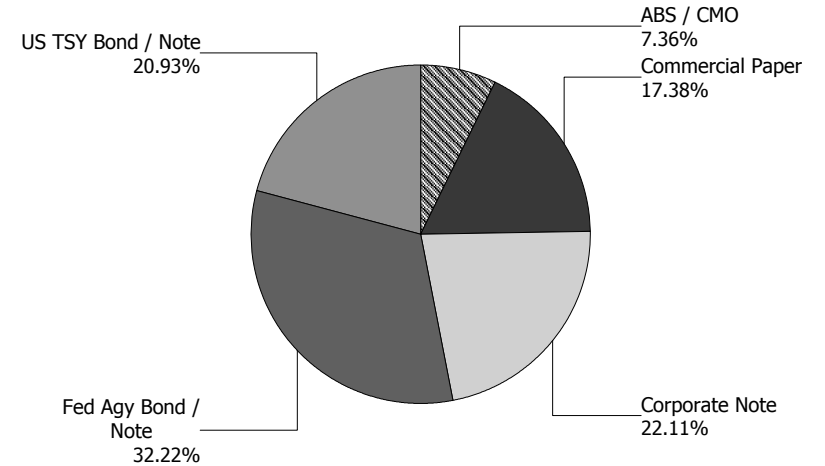
### CITY OF STOCKTON RESERVE PORTFOLIO

#### Account Summary

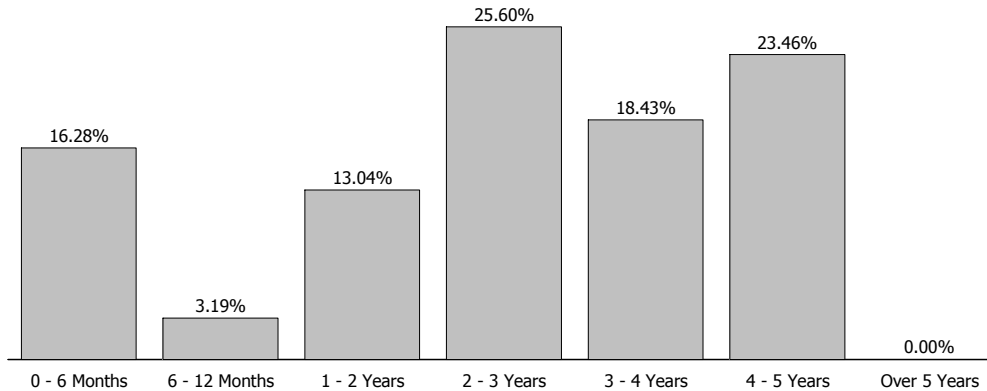
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	79,010,000.00	78,429,008.76	20.93
Federal Agency Bond / Note	121,050,000.00	120,791,367.40	32.22
Corporate Note	82,396,000.00	82,849,865.64	22.11
Commercial Paper	65,565,000.00	65,137,254.86	17.38
Asset-Backed Security / Collateralized Mortgage Obligation	27,606,223.73	27,580,164.05	7.36
<b>Managed Account Sub-Total</b>	<b>375,627,223.73</b>	<b>374,787,660.71</b>	<b>100.00%</b>
Accrued Interest		1,176,677.83	
<b>Total Portfolio</b>	<b>375,627,223.73</b>	<b>375,964,338.54</b>	

**Unsettled Trades**   **7,335,000.00**   **7,317,029.25**

#### Sector Allocation



#### Maturity Distribution



#### Characteristics

Yield to Maturity at Cost	1.66%
Yield to Maturity at Market	1.62%
Duration to Worst	2.48
Weighted Average Days to Maturity	959



## Managed Account Issuer Summary

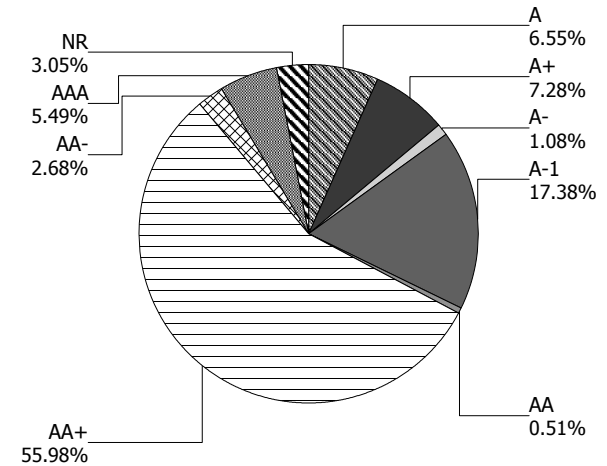
For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

#### Issuer Summary

Issuer	Market Value of Holdings	Percent
AMERICAN EXPRESS CO	2,027,588.00	0.54
AMERICAN HONDA FINANCE	4,006,436.01	1.07
APPLE INC	6,020,076.00	1.61
BANK OF MONTREAL	11,923,611.60	3.18
BERKSHIRE HATHAWAY INC	1,893,389.03	0.51
BNP PARIBAS	11,923,896.00	3.18
CHASE ISSURANCE TRUST	4,138,460.33	1.10
CISCO SYSTEMS INC	2,417,381.29	0.65
CREDIT AGRICOLE SA	11,926,632.00	3.18
DEERE & COMPANY	5,539,446.40	1.48
EXXON MOBIL CORP	4,535,953.08	1.21
FANNIE MAE	64,084,514.00	17.09
FEDERAL HOME LOAN BANKS	6,393,614.10	1.71
FREDDIE MAC	50,313,239.30	13.41
GENERAL ELECTRIC CO	3,544,903.44	0.95
HOME DEPOT INC	3,848,038.00	1.03
HONDA AUTO RECEIVABLES	8,705,714.66	2.32
HSBC HOLDINGS PLC	3,601,432.80	0.96
IBM CORP	3,147,356.28	0.84
INTEL CORPORATION	4,029,184.00	1.08
JOHN DEERE OWNER TRUST	6,442,436.18	1.72
JP MORGAN CHASE & CO	11,954,762.00	3.19
MICROSOFT CORP	4,457,585.57	1.19
MITSUBISHI UFJ FINANCIAL GROUP INC	11,886,216.00	3.17
NISSAN AUTO RECEIVABLES	2,947,236.56	0.79
ORACLE CORP	4,081,066.20	1.09
PACCAR FINANCIAL CORP	1,683,094.51	0.45
RABOBANK NEDERLAND	7,539,309.26	2.01
STATE STREET CORPORATION	2,365,636.70	0.63
THE BANK OF NEW YORK MELLON CORPORATION	4,016,006.10	1.07
THE WALT DISNEY CORPORATION	4,040,764.00	1.08
TOYOTA MOTOR CORP	5,346,316.32	1.43

#### Credit Quality (S&P Ratings)





## Managed Account Issuer Summary

For the Month Ending **July 31, 2017**

### CITY OF STOCKTON RESERVE PORTFOLIO

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
UNITED PARCEL SERVICE INC	4,032,508.00	1.08
UNITED STATES TREASURY	78,429,008.76	20.92
US BANCORP	6,357,314.47	1.70
WELLS FARGO & COMPANY	5,187,533.76	1.38
<b>Total</b>	<b>\$374,787,660.71</b>	<b>100.00%</b>



**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	550,000.00	AA+	Aaa	03/05/15	03/05/15	546,220.59	1.42	1,737.43	548,384.94	549,140.90
US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	993,753.35	1.42	3,158.97	997,122.23	998,438.00
US TREASURY NOTES DTD 04/30/2012 1.250% 04/30/2019	912828ST8	3,800,000.00	AA+	Aaa	06/10/14	06/10/14	3,724,161.16	1.68	12,004.08	3,772,194.53	3,794,064.40
US TREASURY NOTES DTD 06/15/2016 0.875% 06/15/2019	912828R85	6,500,000.00	AA+	Aaa	07/28/16	07/28/16	6,510,178.03	0.82	7,303.62	6,506,641.90	6,443,885.50
US TREASURY NOTES DTD 07/31/2012 0.875% 07/31/2019	912828TH3	1,505,000.00	AA+	Aaa	03/01/16	03/01/16	1,494,658.17	1.08	35.78	1,498,911.36	1,491,125.41
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	600,000.00	AA+	Aaa	03/05/15	03/05/15	585,377.01	1.54	1,016.39	592,678.87	594,586.20
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	973,518.97	1.62	1,693.99	985,833.20	990,977.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	AA+	Aaa	02/23/16	02/23/16	996,878.35	1.08	1,693.99	998,056.42	990,977.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,875,000.00	AA+	Aaa	12/18/14	12/18/14	3,752,254.18	1.67	6,564.21	3,815,969.99	3,840,035.88
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	AA+	Aaa	11/23/15	11/23/15	1,088,445.09	1.63	5,082.99	1,092,836.49	1,097,937.50
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	AA+	Aaa	02/23/16	02/23/16	2,471,350.00	1.16	11,321.21	2,463,986.41	2,445,406.25
US TREASURY NOTES DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,800,000.00	AA+	Aaa	10/23/15	10/23/15	2,802,743.75	1.35	12,938.52	2,801,671.01	2,794,750.00
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	AA+	Aaa	03/01/16	03/01/16	904,256.92	1.27	5,178.67	902,942.68	895,780.80
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	AA+	Aaa	10/23/15	10/23/15	2,098,530.46	1.39	12,083.56	2,099,062.43	2,090,155.20



**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	3,700,000.00	AA+	Aaa	09/29/15	09/29/15	3,701,168.65	1.37	21,290.08	3,700,748.36	3,682,654.40
US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	AA+	Aaa	07/28/16	07/28/16	405,688.84	1.03	1,389.95	404,361.76	397,531.20
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	20,849.18	5,937,332.64	5,962,968.00
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	50.44	1,326,899.03	1,338,768.00
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	AA+	Aaa	03/09/16	03/09/16	3,746,350.46	1.40	140.12	3,747,378.34	3,718,800.00
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	6,000,000.00	AA+	Aaa	04/26/16	04/26/16	6,168,535.74	1.40	50,217.39	6,125,698.14	6,078,048.00
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	6,500,000.00	AA+	Aaa	12/13/16	12/13/16	6,349,455.39	1.81	27,305.33	6,370,954.53	6,407,323.00
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	AA+	Aaa	07/03/17	07/06/17	5,790,192.19	1.78	13,695.90	5,791,781.54	5,812,932.72
US TREASURY N/B 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	85.60	2,725,254.95	2,736,890.80
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	6,550,000.00	AA+	Aaa	11/09/16	11/09/16	6,439,234.85	1.48	24,763.83	6,455,210.04	6,389,577.40
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	50,531.25	6,784,421.48	6,886,255.20
<b>Security Type Sub-Total</b>		<b>79,010,000.00</b>					<b>78,271,531.15</b>	<b>1.54</b>	<b>292,132.48</b>	<b>78,446,333.27</b>	<b>78,429,008.76</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	425,000.00	AA+	Aaa	07/31/14	07/31/14	424,002.53	1.80	1,260.24	424,613.56	427,954.60
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	500,000.00	AA+	Aaa	11/19/14	11/19/14	502,995.00	1.61	1,482.64	501,236.53	503,476.00



**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019		3137EADG1	850,000.00	AA+	Aaa	03/05/15	03/05/15	858,677.65	1.50	2,520.49	853,819.57	855,909.20
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019		3137EADG1	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	1,008,410.00	1.53	2,965.28	1,003,983.16	1,006,952.00
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019		3137EADG1	2,500,000.00	AA+	Aaa	11/24/14	11/24/14	2,509,365.00	1.66	7,413.19	2,503,880.43	2,517,380.00
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019		3135G0ZE6	1,600,000.00	AA+	Aaa	06/29/15	06/29/15	1,616,168.00	1.49	3,188.89	1,607,790.24	1,610,564.80
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019		3135G0ZE6	3,700,000.00	AA+	Aaa	12/15/14	12/15/14	3,725,345.00	1.59	7,374.31	3,710,810.88	3,724,431.10
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019		3137EADK2	1,050,000.00	AA+	Aaa	06/26/15	06/26/15	1,035,061.65	1.61	6,562.50	1,042,587.46	1,047,046.35
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019		3137EADK2	1,100,000.00	AA+	Aaa	03/05/15	03/05/15	1,085,938.70	1.55	6,875.00	1,093,499.69	1,096,905.70
FREDDIE MAC GLOBAL NOTES DTD 07/30/2012 1.250% 08/01/2019		3137EADK2	3,250,000.00	AA+	Aaa	09/04/14	09/04/14	3,161,340.00	1.83	20,312.50	3,212,918.12	3,240,857.75
FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019		3137EAEH8	5,195,000.00	AA+	Aaa	07/18/17	07/19/17	5,187,363.35	1.45	2,381.04	5,187,485.74	5,189,545.25
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019		3135G0ZG1	1,500,000.00	AA+	Aaa	06/29/15	06/29/15	1,510,047.00	1.58	10,135.42	1,505,142.23	1,509,886.50
FNMA NOTES DTD 07/28/2014 1.750% 09/12/2019		3135G0ZG1	3,800,000.00	AA+	Aaa	10/29/14	10/29/14	3,808,626.00	1.70	25,676.39	3,803,843.59	3,825,045.80
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019		3137EADM8	1,000,000.00	AA+	Aaa	06/26/15	06/26/15	982,648.00	1.67	4,131.94	991,028.30	995,580.00
FREDDIE MAC GLOBAL NOTES DTD 10/02/2012 1.250% 10/02/2019		3137EADM8	1,100,000.00	AA+	Aaa	03/05/15	03/05/15	1,083,495.60	1.59	4,545.14	1,092,027.70	1,095,138.00
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	13,428.82	3,214,440.29	3,235,635.00





**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Federal Agency Bond / Note</b>											
FREDDIE MAC AGENCY NOTE DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	7,500,000.00	AA+	Aaa	03/23/17	03/23/17	7,479,450.00	1.60	4,375.00	7,482,040.13	7,501,965.00
FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	AA+	Aaa	07/07/17	07/10/17	5,875,569.50	1.60	37,548.75	5,875,897.10	5,885,199.65
FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	AA+	Aaa	04/25/17	04/25/17	6,462,820.00	1.57	25,074.65	6,466,077.80	6,470,659.00
FREDDIE MAC GLOBAL NOTES DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	AA+	Aaa	08/26/15	08/26/15	2,182,030.40	1.56	7,562.50	2,189,294.45	2,191,147.20
FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	500,000.00	AA+	Aaa	02/23/16	02/23/16	504,315.00	1.29	812.50	502,909.50	499,721.50
FNMA BENCHMARK NOTES DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	5,900,000.00	AA+	Aaa	07/17/15	07/17/15	5,823,134.80	1.78	9,587.50	5,854,129.09	5,896,713.70
<b>FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020</b>	<b>3135G0T60</b>	<b>7,335,000.00</b>	<b>AA+</b>	<b>Aaa</b>	<b>07/28/17</b>	<b>08/01/17</b>	<b>7,312,774.95</b>	<b>1.60</b>	<b>0.00</b>	<b>7,312,774.95</b>	<b>7,317,029.25</b>
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	AA+	Aaa	02/23/16	02/23/16	402,044.00	1.39	1,016.67	401,443.15	398,484.00
FNMA BENCHMARK NOTE DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	AA+	Aaa	12/16/15	12/16/15	5,886,600.00	1.90	15,250.00	5,922,643.86	5,977,260.00
FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	1,440,000.00	AA+	Aaa	02/23/16	02/23/16	1,436,357.00	1.43	8,965.00	1,437,382.70	1,427,411.52
FHLB NOTES DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	5,010,000.00	AA+	Aaa	02/17/16	02/18/16	4,989,759.60	1.46	31,190.73	4,995,490.34	4,966,202.58
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	37,888.89	6,391,509.50	6,336,396.80
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	AA+	Aaa	09/26/16	09/26/16	2,312,851.20	1.28	12,305.31	2,315,760.39	2,272,400.07
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	AA+	Aaa	08/30/16	08/30/16	4,183,552.75	1.33	22,313.28	4,191,053.69	4,120,553.78



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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>Federal Agency Bond / Note</b>											
FNMA NOTES DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	AA+	Aaa	10/04/16	10/04/16	6,464,854.50	1.37	37,013.89	6,470,667.71	6,373,757.00
FANNIE MAE BENCHMARK NOTES DTD 10/07/2016 1.375% 10/07/2021	3135G0Q89	1,150,000.00	AA+	Aaa	10/27/16	10/27/16	1,142,996.50	1.50	5,007.29	1,144,044.17	1,131,986.40
FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	AA+	Aaa	01/11/17	01/11/17	6,395,040.00	2.02	9,244.44	6,395,565.95	6,445,849.60
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	7,600.00	6,492,149.25	6,544,134.40
FANNIE MAE NOTES DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	AA+	Aaa	06/19/17	06/20/17	7,148,920.35	1.88	41,335.94	7,148,969.26	7,152,187.90
<b>Security Type Sub-Total</b>		<b>121,050,000.00</b>					<b>120,566,201.83</b>	<b>1.64</b>	<b>434,346.13</b>	<b>120,738,910.48</b>	<b>120,791,367.40</b>
<b>Corporate Note</b>											
HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	1,500,000.00	A	A2	06/25/15	06/25/15	1,495,380.00	1.75	1,015.63	1,499,158.41	1,500,597.00
HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	2,100,000.00	A	A2	01/29/14	01/29/14	2,090,802.00	1.74	1,421.88	2,098,904.87	2,100,835.80
US BANCORP NOTES (CALLABLE) DTD 11/07/2013 1.950% 11/15/2018	91159HHE3	265,000.00	A+	A1	02/12/14	02/12/14	265,561.80	1.90	1,090.92	265,151.65	266,433.92
JOHN DEERE CAPITAL CORP NOTES DTD 12/13/2013 1.950% 12/13/2018	24422ESF7	565,000.00	A	A2	12/10/13	12/13/13	563,796.55	2.00	1,469.00	564,659.23	567,955.52
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	210,000.00	AA-	A1	09/10/15	09/10/15	212,499.00	1.93	228.08	211,106.23	212,088.24
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	490,000.00	AA-	A1	06/11/14	06/11/14	498,271.20	1.91	532.19	492,696.55	494,872.56
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	AA-	A1	03/25/15	03/25/15	511,885.00	1.65	543.06	504,630.07	504,972.00
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	AA-	A1	06/22/15	06/22/15	507,525.00	1.86	543.06	503,130.71	504,972.00



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<b>Corporate Note</b>											
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	755,000.00	AA-	A1	01/08/14	01/14/14	755,211.40	2.29	820.01	755,063.92	762,507.72
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	1,055,000.00	AA-	A1	01/08/14	01/14/14	1,053,016.60	2.34	1,145.85	1,054,399.84	1,065,490.92
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	AA-	A1	06/11/14	06/11/14	201,016.00	2.01	1,770.83	200,352.21	201,869.00
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	AA-	A1	03/07/14	03/07/14	259,560.60	2.16	2,302.08	259,855.34	262,429.70
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	02/27/14	03/03/14	649,824.60	1.97	5,710.94	646,580.39	651,027.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	03/04/14	03/04/14	648,379.80	2.01	5,710.94	646,108.59	651,027.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	AA-	A1	03/06/14	03/06/14	645,999.75	2.09	5,710.94	645,328.77	651,027.53
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	A+	A1	08/04/14	08/04/14	60,437.40	2.04	352.00	60,160.75	60,553.32
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	A+	A1	06/10/14	06/10/14	578,881.25	2.05	3,373.33	576,384.08	580,302.65
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	A+	A1	04/28/14	04/28/14	578,938.60	2.24	3,402.67	579,618.35	585,348.76
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	A+	A1	04/28/14	04/28/14	808,744.50	2.23	4,752.00	809,548.64	817,469.82
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	A+	A1	02/26/16	02/26/16	2,029,600.00	1.72	11,733.33	2,016,058.68	2,018,444.00



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<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	11,419.42	1,903,736.22	1,893,389.03
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019		06406HCW7	200,000.00	A	A1	06/19/15	06/19/15	201,186.00	2.15	1,788.89	200,595.66	202,063.20
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	2,683.33	299,994.35	303,094.80
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019		06406HCW7	350,000.00	A	A1	03/21/17	03/21/17	352,520.00	2.00	3,130.56	352,147.32	353,610.60
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019		06406HCW7	750,000.00	A	A1	03/10/15	03/10/15	757,845.00	2.06	6,708.33	753,690.05	757,737.00
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	7,066.11	790,522.11	798,149.64
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019		06406HCW7	1,585,000.00	A	A1	09/04/14	09/11/14	1,584,698.85	2.30	14,176.94	1,584,868.65	1,601,350.86
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	500,000.00	A	A2	01/26/15	02/02/15	500,000.00	2.15	29.86	500,000.00	502,668.00
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	29.86	496,817.66	502,668.00
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	40.31	670,492.55	678,601.80
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,500,000.00	A	A2	03/23/17	03/23/17	1,501,920.00	2.10	89.58	1,501,702.28	1,508,004.00



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<b>Corporate Note</b>											
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	A	A2	01/26/15	02/02/15	1,982,300.40	2.18	118.55	1,983,613.04	1,995,591.96
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	5,040.00	1,799,008.92	1,807,524.00
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A1	07/17/17	07/20/17	844,146.55	1.98	503.48	844,155.03	846,359.61
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	A+	A1	07/19/17	07/24/17	3,156,829.90	1.93	1,879.85	3,156,818.38	3,160,076.40
MICROSOFT CORP NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	7,406.67	1,514,197.26	1,526,073.14
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	A+	A1	07/13/17	07/18/17	3,139,895.43	2.09	31,620.38	3,139,742.12	3,147,356.28
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	1,415,000.00	AA+	Aaa	02/29/16	03/03/16	1,415,000.00	2.22	13,100.54	1,415,000.00	1,428,527.40
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	21,250.00	2,010,157.60	2,017,172.00
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021	30231GAV4	3,078,000.00	AA+	Aaa	05/16/16	05/16/16	3,131,957.34	1.84	28,497.15	3,118,577.37	3,107,425.68
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	150,000.00	A	A1	11/01/16	11/01/16	150,142.50	1.93	585.00	150,120.37	149,094.75
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021	857477AV5	2,230,000.00	A	A1	05/16/16	05/19/16	2,228,840.40	1.96	8,697.00	2,229,108.60	2,216,541.95
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	855,000.00	AAA	Aaa	08/02/16	08/08/16	853,691.85	1.58	6,368.56	853,940.36	841,088.30
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	AAA	Aaa	08/01/16	08/08/16	2,122,768.75	1.57	15,828.30	2,123,192.69	2,090,424.13
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	A+	A1	01/25/17	01/25/17	1,661,976.40	2.57	13,479.58	1,669,327.05	1,683,094.51



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<b>Corporate Note</b>											
ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	AA-	A1	11/29/16	11/29/16	4,008,201.00	2.40	29,428.89	4,020,507.40	4,081,066.20
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	A	A2	03/21/17	03/21/17	877,056.25	2.60	1,610.24	876,926.71	892,318.88
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	1,840.28	1,003,028.33	1,019,793.00
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	A	A2	03/22/17	03/22/17	3,010,920.00	2.57	5,520.83	3,010,204.92	3,059,379.00
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	A+	A1	01/19/17	01/24/17	1,996,560.00	2.66	1,020.83	1,996,896.66	2,028,762.00
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	A-	A2	07/10/17	07/13/17	2,019,320.00	2.48	22,200.00	2,019,134.76	2,027,588.00
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	39,472.22	4,047,603.72	4,040,764.00
INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	A+	A1	07/10/17	07/13/17	4,002,480.00	2.34	20,888.89	4,002,464.44	4,029,184.00
APPLE INC DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	AA+	Aa1	07/10/17	07/13/17	5,992,020.00	2.33	30,666.67	5,992,111.26	6,020,076.00
UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	A+	A1	07/10/17	07/13/17	4,012,880.00	2.28	19,583.33	4,012,761.52	4,032,508.00
HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	A	A2	07/10/17	07/13/17	2,029,380.00	2.30	8,750.00	2,029,097.70	2,040,514.00
<b>Security Type Sub-Total</b>		<b>82,396,000.00</b>					<b>82,479,680.42</b>	<b>2.15</b>	<b>436,149.17</b>	<b>82,461,160.34</b>	<b>82,849,865.64</b>
<b>Commercial Paper</b>											
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 02/06/2017 0.000% 11/03/2017	21687AY31	7,565,000.00	A-1	P-1	03/28/17	03/28/17	7,510,027.67	1.20	0.00	7,541,511.81	7,539,309.26



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<b>Commercial Paper</b>											
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,913,723.33	1.44	0.00	11,923,733.28	11,923,896.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,916,740.00	1.39	0.00	11,926,399.92	11,926,632.00
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	A-1	P-1	07/10/17	07/11/17	11,917,313.71	1.38	0.00	11,926,907.04	11,923,611.60
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	466400A92	10,000,000.00	A-1	P-1	07/12/17	07/13/17	9,928,500.00	1.44	0.00	9,936,047.20	9,937,590.00
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA 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	11,884,773.24	11,886,216.00
<b>Security Type Sub-Total</b>		<b>65,565,000.00</b>					<b>65,067,104.71</b>	<b>1.40</b>	<b>0.00</b>	<b>65,139,372.49</b>	<b>65,137,254.86</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017	161571HH0	4,140,000.00	AAA	NR	09/06/16	09/13/16	4,139,643.13	1.08	1,950.40	4,139,932.85	4,138,460.33
HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	75,646.34	AAA	NR	08/12/14	08/20/14	75,631.75	0.89	29.59	75,642.74	75,628.95
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	2,060,000.00	NR	Aaa	03/21/17	03/28/17	2,059,950.77	1.42	812.56	2,059,961.81	2,059,413.52
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	71,907.06	NR	Aaa	05/08/15	05/08/15	72,047.50	0.96	34.20	71,970.38	71,864.20
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	137,422.38	NR	Aaa	07/28/15	07/28/15	137,325.75	1.11	65.35	137,377.10	137,340.48
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	279,638.56	NR	Aaa	08/26/14	09/03/14	279,577.48	1.08	132.98	279,615.47	279,471.90



**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<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>												
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	285,614.67	AAA	Aaa	11/17/15	11/17/15	285,034.52	1.24	142.17	285,330.29	285,365.56
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019		89236WAC2	681,667.01	AAA	Aaa	02/24/15	03/04/15	681,563.93	1.13	339.32	681,625.67	681,072.46
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019		47788NAB4	2,075,572.06	NR	Aaa	07/19/16	07/27/16	2,075,445.46	1.09	1,005.50	2,075,502.20	2,073,923.64
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	130,404.25	AAA	NR	06/25/15	06/25/15	129,762.41	1.22	37.67	130,169.28	130,243.23
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	152,138.29	AAA	NR	12/01/15	12/01/15	151,437.02	1.23	43.95	151,839.58	151,950.43
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019		43813NAC0	1,071,488.22	AAA	NR	05/13/15	05/20/15	1,071,323.74	1.05	309.54	1,071,429.97	1,070,165.15
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019		43814RAB2	3,456,905.38	AAA	NR	10/18/16	10/25/16	3,456,808.93	1.04	1,298.26	3,456,842.81	3,451,282.38
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019		65478WAB1	1,459,265.84	NR	Aaa	08/02/16	08/10/16	1,459,208.34	1.07	693.96	1,459,231.40	1,457,443.22
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019		89231LAB3	2,248,553.67	AAA	Aaa	10/04/16	10/12/16	2,248,373.79	1.06	1,059.32	2,248,437.67	2,245,501.93
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019		89238MAB4	2,135,000.00	AAA	Aaa	03/07/17	03/15/17	2,134,793.97	1.43	1,347.42	2,134,823.95	2,134,376.37
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019		47787XAB3	1,435,000.00	NR	Aaa	02/22/17	03/02/17	1,434,994.26	1.50	956.67	1,434,995.42	1,434,699.94
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020		654747AB0	1,490,000.00	NR	Aaa	03/21/17	03/28/17	1,489,992.40	1.47	1,216.83	1,489,993.43	1,489,793.34
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020		43814OAC2	1,770,000.00	AAA	Aaa	05/24/16	05/31/16	1,769,965.66	1.39	1,093.47	1,769,977.70	1,767,031.00
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020		47788MAC4	2,450,000.00	NR	Aaa	02/23/16	03/02/16	2,449,614.37	1.37	1,480.89	2,449,766.76	2,445,136.02





**Managed Account Detail of Securities Held**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description</b>	<b>S&amp;P</b>	<b>Moody's</b>	<b>Trade</b>	<b>Settle</b>	<b>Original</b>	<b>YTM</b>	<b>Accrued</b>	<b>Amortized</b>	<b>Market</b>
<b>Dated Date/Coupon/Maturity</b>	<b>Rating</b>	<b>Rating</b>	<b>Date</b>	<b>Date</b>	<b>Cost</b>	<b>at Cost</b>	<b>Interest</b>	<b>Cost</b>	<b>Value</b>
<b>CUSIP</b>	<b>Par</b>								
<b>Security Type Sub-Total</b>					<b>27,606,223.73</b>				
						<b>27,602,495.18</b>	<b>1.22</b>	<b>14,050.05</b>	<b>27,580,164.05</b>
<b>Managed Account Sub-Total</b>					<b>375,627,223.73</b>				
						<b>373,987,013.29</b>	<b>1.66</b>	<b>1,176,677.83</b>	<b>374,787,660.71</b>
<b>Securities Sub-Total</b>					<b>\$375,627,223.73</b>				
						<b>\$373,987,013.29</b>	<b>1.66%</b>	<b>\$1,176,677.83</b>	<b>\$374,787,660.71</b>
<b>Accrued Interest</b>									<b>\$1,176,677.83</b>
<b>Total Investments</b>									<b>\$375,964,338.54</b>

Bolded items are forward settling trades.



**Managed Account Fair Market Value & Analytics**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<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 04/30/2012 1.250% 04/30/2019	912828ST8	550,000.00	NEW ACCT		99.84	549,140.90	2,920.31	755.96	1.72	1.72	1.34
US TREASURY NOTES	DTD 04/30/2012 1.250% 04/30/2019	912828ST8	1,000,000.00	NEW ACCT		99.84	998,438.00	4,684.65	1,315.77	1.72	1.72	1.34
US TREASURY NOTES	DTD 04/30/2012 1.250% 04/30/2019	912828ST8	3,800,000.00	NEW ACCT		99.84	3,794,064.40	69,903.24	21,869.87	1.72	1.72	1.34
US TREASURY NOTES	DTD 06/15/2016 0.875% 06/15/2019	912828R85	6,500,000.00	NEW ACCT		99.14	6,443,885.50	(66,292.53)	(62,756.40)	1.85	1.85	1.34
US TREASURY NOTES	DTD 07/31/2012 0.875% 07/31/2019	912828TH3	1,505,000.00	NEW ACCT		99.08	1,491,125.41	(3,532.76)	(7,785.95)	1.97	1.97	1.34
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	600,000.00	NEW ACCT		99.10	594,586.20	9,209.19	1,907.33	2.29	2.29	1.39
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		99.10	990,977.00	17,458.03	5,143.80	2.29	2.29	1.39
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	1,000,000.00	NEW ACCT		99.10	990,977.00	(5,901.35)	(7,079.42)	2.29	2.29	1.39
US TREASURY NOTES	DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,875,000.00	NEW ACCT		99.10	3,840,035.88	87,781.70	24,065.89	2.29	2.29	1.39
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	1,100,000.00	NEW ACCT		99.81	1,097,937.50	9,492.41	5,101.01	2.60	2.60	1.45
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,450,000.00	NEW ACCT		99.81	2,445,406.25	(25,943.75)	(18,580.16)	2.60	2.60	1.45
US TREASURY NOTES	DTD 03/31/2015 1.375% 03/31/2020	912828J84	2,800,000.00	NEW ACCT		99.81	2,794,750.00	(7,993.75)	(6,921.01)	2.60	2.60	1.45
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		99.53	895,780.80	(8,476.12)	(7,161.88)	2.99	2.99	1.53
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	2,100,000.00	NEW ACCT		99.53	2,090,155.20	(8,375.26)	(8,907.23)	2.99	2.99	1.53
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	3,700,000.00	NEW ACCT		99.53	3,682,654.40	(18,514.25)	(18,093.96)	2.99	2.99	1.53
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	NEW ACCT		99.38	397,531.20	(8,157.64)	(6,830.56)	3.15	3.15	1.57
US TREASURY NOTES	DTD 10/31/2015 1.375% 10/31/2020	912828L99	6,000,000.00	NEW ACCT		99.38	5,962,968.00	56,932.27	25,635.36	3.15	3.15	1.57



**Managed Account Fair Market Value & Analytics**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		99.17	1,338,768.00	15,658.01	11,868.97	3.40	3.40	1.62
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	NEW ACCT		99.17	3,718,800.00	(27,550.46)	(28,578.34)	3.40	3.40	1.62
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	6,000,000.00	NEW ACCT		101.30	6,078,048.00	(90,487.74)	(47,650.14)	3.42	3.42	1.62
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	6,500,000.00	NEW ACCT		98.57	6,407,323.00	57,867.61	36,368.47	3.55	3.55	1.65
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	MORGAN_S		98.86	5,812,932.72	22,740.53	21,151.18	3.71	3.71	1.68
US TREASURY N/B DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	BARCLAYS		97.75	2,736,890.80	12,687.67	11,635.85	3.89	3.89	1.71
US TREASURY N/B DTD 09/30/2016 1.125% 09/30/2021	912828T34	6,550,000.00	NEW ACCT		97.55	6,389,577.40	(49,657.45)	(65,632.64)	4.03	4.03	1.74
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	6,900,000.00	NEW ACCT		99.80	6,886,255.20	111,025.05	101,833.72	4.35	4.35	1.80

<b>Security Type Sub-Total</b>		<b>79,010,000.00</b>				<b>78,429,008.76</b>	<b>157,477.61</b>	<b>(17,324.51)</b>	<b>3.11</b>	<b>3.11</b>	<b>1.56</b>
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<b>Federal Agency Bond / Note</b>											
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	425,000.00	NEW ACCT		100.70	427,954.60	3,952.07	3,341.04	1.80	1.80	1.36
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	500,000.00	NEW ACCT		100.70	503,476.00	481.00	2,239.47	1.80	1.80	1.36
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	850,000.00	NEW ACCT		100.70	855,909.20	(2,768.45)	2,089.63	1.80	1.80	1.36
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	1,000,000.00	NEW ACCT		100.70	1,006,952.00	(1,458.00)	2,968.84	1.80	1.80	1.36
FREDDIE MAC NOTES DTD 04/16/2012 1.750% 05/30/2019	3137EADG1	2,500,000.00	NEW ACCT		100.70	2,517,380.00	8,015.00	13,499.57	1.80	1.80	1.36
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	1,600,000.00	NEW ACCT		100.66	1,610,564.80	(5,603.20)	2,774.56	1.85	1.85	1.39
FNMA NOTES DTD 05/12/2014 1.750% 06/20/2019	3135G0ZE6	3,700,000.00	NEW ACCT		100.66	3,724,431.10	(913.90)	13,620.22	1.85	1.85	1.39



**Managed Account Fair Market Value & Analytics**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Federal Agency Bond / Note</b>												
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,050,000.00	NEW ACCT		99.72	1,047,046.35	11,984.70	4,458.89	1.96	1.96	1.39
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	1,100,000.00	NEW ACCT		99.72	1,096,905.70	10,967.00	3,406.01	1.96	1.96	1.39
FREDDIE MAC GLOBAL NOTES	DTD 07/30/2012 1.250% 08/01/2019	3137EADK2	3,250,000.00	NEW ACCT		99.72	3,240,857.75	79,517.75	27,939.63	1.96	1.96	1.39
FREDDIE MAC NOTES	DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	5,195,000.00	NOMURA		99.90	5,189,545.25	2,181.90	2,059.51	2.00	2.00	1.43
FNMA NOTES	DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	1,500,000.00	NEW ACCT		100.66	1,509,886.50	(160.50)	4,744.27	2.06	2.06	1.43
FNMA NOTES	DTD 07/28/2014 1.750% 09/12/2019	3135G0ZG1	3,800,000.00	NEW ACCT		100.66	3,825,045.80	16,419.80	21,202.21	2.06	2.06	1.43
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,000,000.00	NEW ACCT		99.56	995,580.00	12,932.00	4,551.70	2.12	2.12	1.46
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	1,100,000.00	NEW ACCT		99.56	1,095,138.00	11,642.40	3,110.30	2.12	2.12	1.46
FREDDIE MAC GLOBAL NOTES	DTD 10/02/2012 1.250% 10/02/2019	3137EADM8	3,250,000.00	NEW ACCT		99.56	3,235,635.00	62,400.00	21,194.71	2.12	2.12	1.46
FREDDIE MAC AGENCY NOTE	DTD 01/17/2017 1.500% 01/17/2020	3137EAEE5	7,500,000.00	NEW ACCT		100.03	7,501,965.00	22,515.00	19,924.87	2.41	2.41	1.49
FNMA NOTES	DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	NOMURA		99.92	5,885,199.65	9,630.15	9,302.55	2.50	2.50	1.53
FHLMC AGENCY NOTES	DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	6,500,000.00	NEW ACCT		99.55	6,470,659.00	7,839.00	4,581.20	2.65	2.65	1.54
FREDDIE MAC GLOBAL NOTES	DTD 04/04/2013 1.375% 05/01/2020	3137EADR7	2,200,000.00	NEW ACCT		99.60	2,191,147.20	9,116.80	1,852.75	2.68	2.68	1.52
FNMA BENCHMARK NOTES	DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	500,000.00	NEW ACCT		99.94	499,721.50	(4,593.50)	(3,188.00)	2.82	2.82	1.52
FNMA BENCHMARK NOTES	DTD 04/27/2015 1.500% 06/22/2020	3135G0D75	5,900,000.00	NEW ACCT		99.94	5,896,713.70	73,578.90	42,584.61	2.82	2.82	1.52
<b>FNMA NOTES</b>	<b>DTD 08/01/2017 1.500% 07/30/2020</b>	<b>3135G0T60</b>	<b>7,335,000.00</b>	<b>BARCLAYS</b>		<b>99.76</b>	<b>7,317,029.25</b>	<b>4,254.30</b>	<b>4,254.30</b>	<b>2.92</b>	<b>2.92</b>	<b>1.58</b>



**Managed Account Fair Market Value & Analytics**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

<b>Security Type/Description</b>	<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Next Call Date</b>	<b>Market Price</b>	<b>Market Value</b>	<b>Unreal G/L On Cost</b>	<b>Unreal G/L Amort Cost</b>	<b>Effective Duration</b>	<b>Duration to Worst at Mkt</b>	<b>YTM</b>
<b>Federal Agency Bond / Note</b>												
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	400,000.00	NEW ACCT		99.62	398,484.00	(3,560.00)	(2,959.15)	3.23	3.23	1.62
FNMA BENCHMARK NOTE	DTD 10/19/2015 1.500% 11/30/2020	3135G0F73	6,000,000.00	NEW ACCT		99.62	5,977,260.00	90,660.00	54,616.14	3.23	3.23	1.62
FHLB NOTES	DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	1,440,000.00	NEW ACCT		99.13	1,427,411.52	(8,945.48)	(9,971.18)	3.42	3.42	1.63
FHLB NOTES	DTD 02/18/2016 1.375% 02/18/2021	3130A7CV5	5,010,000.00	NEW ACCT		99.13	4,966,202.58	(23,557.02)	(29,287.76)	3.42	3.42	1.63
FNMA NOTES	DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	NEW ACCT		99.01	6,336,396.80	(51,827.20)	(55,112.70)	3.45	3.45	1.66
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	2,330,000.00	NEW ACCT		97.53	2,272,400.07	(40,451.13)	(43,360.32)	3.90	3.90	1.76
FHLMC REFERENCE NOTE	DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	4,225,000.00	NEW ACCT		97.53	4,120,553.78	(62,998.97)	(70,499.91)	3.90	3.90	1.76
FNMA NOTES	DTD 08/19/2016 1.250% 08/17/2021	3135G0N82	6,500,000.00	NEW ACCT		98.06	6,373,757.00	(91,097.50)	(96,910.71)	3.90	3.90	1.75
FANNIE MAE BENCHMARK NOTES	DTD 10/07/2016 1.375% 10/07/2021	3135G0Q89	1,150,000.00	NEW ACCT		98.43	1,131,986.40	(11,010.10)	(12,057.77)	4.03	4.03	1.76
FANNIE MAE AGENCY NOTES	DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	NEW ACCT		100.72	6,445,849.60	50,809.60	50,283.65	4.22	4.22	1.83
FREDDIE MAC GLOBAL NOTES	DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	NEW ACCT		102.25	6,544,134.40	41,945.60	51,985.15	4.21	4.21	1.85
FANNIE MAE NOTES	DTD 04/10/2017 1.875% 04/05/2022	3135G0T45	7,150,000.00	NEW ACCT		100.03	7,152,187.90	3,267.55	3,218.64	4.43	4.43	1.87
<b>Security Type Sub-Total</b>			<b>121,050,000.00</b>				<b>120,791,367.40</b>	<b>225,165.57</b>	<b>52,456.92</b>	<b>3.00</b>	<b>3.00</b>	<b>1.60</b>
<b>Corporate Note</b>												
HSBC USA INC	DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	1,500,000.00	NEW ACCT		100.04	1,500,597.00	5,217.00	1,438.59	0.46	0.46	1.53
HSBC USA INC	DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	2,100,000.00	NEW ACCT		100.04	2,100,835.80	10,033.80	1,930.93	0.46	0.46	1.53
US BANCORP NOTES (CALLABLE)	DTD 11/07/2013 1.950% 11/15/2018	91159HHE3	265,000.00	NEW ACCT	10/15/18	100.54	266,433.92	872.12	1,282.27	1.20	1.18	1.52



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<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP NOTES DTD 12/13/2013 1.950% 12/13/2018	24422ESF7	565,000.00	NEW ACCT		100.52	567,955.52	4,158.97	3,296.29	1.34	1.34	1.56
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	210,000.00	NEW ACCT		100.99	212,088.24	(410.76)	982.01	1.42	1.42	1.60
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	490,000.00	NEW ACCT		100.99	494,872.56	(3,398.64)	2,176.01	1.42	1.42	1.60
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	NEW ACCT		100.99	504,972.00	(6,913.00)	341.93	1.42	1.42	1.60
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	NEW ACCT		100.99	504,972.00	(2,553.00)	1,841.29	1.42	1.42	1.60
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	755,000.00	NEW ACCT		100.99	762,507.72	7,296.32	7,443.80	1.42	1.42	1.60
GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	1,055,000.00	NEW ACCT		100.99	1,065,490.92	12,474.32	11,091.08	1.42	1.42	1.60
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	200,000.00	NEW ACCT		100.93	201,869.00	853.00	1,516.79	1.54	1.54	1.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	260,000.00	NEW ACCT		100.93	262,429.70	2,869.10	2,574.36	1.54	1.54	1.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.93	651,027.53	1,202.93	4,447.14	1.54	1.54	1.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.93	651,027.53	2,647.73	4,918.94	1.54	1.54	1.53
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	645,000.00	NEW ACCT		100.93	651,027.53	5,027.78	5,698.76	1.54	1.54	1.53
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	60,000.00	NEW ACCT	03/25/19	100.92	60,553.32	115.92	392.57	1.62	1.61	1.66
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	575,000.00	NEW ACCT	03/25/19	100.92	580,302.65	1,421.40	3,918.57	1.62	1.61	1.66
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	580,000.00	NEW ACCT	03/25/19	100.92	585,348.76	6,410.16	5,730.41	1.62	1.61	1.66



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<b>Corporate Note</b>												
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	810,000.00	NEW ACCT	03/25/19	100.92	817,469.82	8,725.32	7,921.18	1.62	1.61	1.66	
US BANCORP (CALLABLE) CORPORATE NOTES DTD 04/24/2014 2.200% 04/25/2019	91159HHH6	2,000,000.00	NEW ACCT	03/25/19	100.92	2,018,444.00	(11,156.00)	2,385.32	1.62	1.61	1.66	
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,905,000.00	NEW ACCT		99.39	1,893,389.03	(9,763.12)	(10,347.19)	1.99	1.99	1.60	
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	101.03	202,063.20	877.20	1,467.54	1.99	1.96	1.80	
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	101.03	303,094.80	3,109.80	3,100.45	1.99	1.96	1.80	
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	101.03	353,610.60	1,090.60	1,463.28	1.99	1.96	1.80	
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	101.03	757,737.00	(108.00)	4,046.95	1.99	1.96	1.80	
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	101.03	798,149.64	6,933.04	7,627.53	1.99	1.96	1.80	
BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	NEW ACCT	08/11/19	101.03	1,601,350.86	16,652.01	16,482.21	1.99	1.96	1.80	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.53	502,668.00	2,668.00	2,668.00	2.42	2.42	1.93	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		100.53	502,668.00	8,313.00	5,850.34	2.42	2.42	1.93	
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		100.53	678,601.80	11,701.80	8,109.25	2.42	2.42	1.93	



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<b>Corporate Note</b>												
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,500,000.00	NEW ACCT		100.53	1,508,004.00	6,084.00	6,301.72	2.42	2.42	1.93
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020		94974BGF1	1,985,000.00	NEW ACCT		100.53	1,995,591.96	13,291.56	11,978.92	2.42	2.42	1.93
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020		437076BO4	1,800,000.00	NEW ACCT		100.42	1,807,524.00	8,568.00	8,515.08	2.76	2.76	1.65
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	845,000.00	BARCLAYS		100.16	846,359.61	2,213.06	2,204.58	2.87	2.87	1.89
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020		02665WBT7	3,155,000.00	MKTX		100.16	3,160,076.40	3,246.50	3,258.02	2.87	2.87	1.89
MICROSOFT CORP NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	NEW ACCT		100.73	1,526,073.14	12,285.14	11,875.88	3.13	3.13	1.77
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	TD		100.78	3,147,356.28	7,460.85	7,614.16	3.36	3.36	2.02
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	100.96	1,428,527.40	13,527.40	13,527.40	3.38	3.32	1.94
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HQJ2	2,000,000.00	NOMURA	02/01/21	100.86	2,017,172.00	6,872.00	7,014.40	3.36	3.30	2.30
EXXON MOBIL CORPORATE NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	100.96	3,107,425.68	(24,531.66)	(11,151.69)	3.38	3.32	1.94
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	150,000.00	NEW ACCT		99.40	149,094.75	(1,047.75)	(1,025.62)	3.63	3.63	2.12
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	2,230,000.00	NEW ACCT		99.40	2,216,541.95	(12,298.45)	(12,566.65)	3.63	3.63	2.12
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	855,000.00	NEW ACCT		98.37	841,088.30	(12,603.55)	(12,852.06)	3.84	3.84	1.97
MICROSOFT CORP NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	2,125,000.00	NEW ACCT		98.37	2,090,424.13	(32,344.62)	(32,768.56)	3.84	3.84	1.97
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021		69371RN44	1,730,000.00	NEW ACCT		97.29	1,683,094.51	21,118.11	13,767.46	3.84	3.84	2.36
ORACLE CORP NOTES DTD 07/07/2016 1.900% 09/15/2021		68389XBK0	4,100,000.00	NEW ACCT		99.54	4,081,066.20	72,865.20	60,558.80	3.92	3.92	2.02





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<b>Corporate Note</b>											
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		101.98	892,318.88	15,262.63	15,392.17	4.16	4.16	2.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		101.98	1,019,793.00	16,553.00	16,764.67	4.16	4.16	2.18
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		101.98	3,059,379.00	48,459.00	49,174.08	4.16	4.16	2.18
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	101.44	2,028,762.00	32,202.00	31,865.34	4.20	4.13	2.29
AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI		101.38	2,027,588.00	8,268.00	8,453.24	4.25	4.25	2.38
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDO6	4,000,000.00	WELLS_FA		101.02	4,040,764.00	(7,156.00)	(6,839.72)	4.28	4.28	2.22
INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO		100.73	4,029,184.00	26,704.00	26,719.56	4.48	4.48	2.19
APPLE INC DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	CSFB		100.33	6,020,076.00	28,056.00	27,964.74	4.48	4.48	2.23
UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC		100.81	4,032,508.00	19,628.00	19,746.48	4.49	4.49	2.17
HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	US_BANCO		102.03	2,040,514.00	11,134.00	11,416.30	4.51	4.51	2.18
<b>Security Type Sub-Total</b>		<b>82,396,000.00</b>				<b>82,849,865.64</b>	<b>370,185.22</b>	<b>388,705.30</b>	<b>3.21</b>	<b>3.20</b>	<b>1.98</b>

<b>Commercial Paper</b>											
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 02/06/2017 0.000% 11/03/2017	21687AY31	7,565,000.00	NEW ACCT		99.66	7,539,309.26	29,281.59	(2,202.55)	0.26	0.26	1.29
BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	BNP_PARI		99.37	11,923,896.00	10,172.67	162.72	0.44	0.44	1.43
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	CREDAG		99.39	11,926,632.00	9,892.00	232.08	0.44	0.44	1.38
BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	BMO		99.36	11,923,611.60	6,297.89	(3,295.44)	0.44	0.44	1.43



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<b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>Broker</b>	<b>Date</b>	<b>Price</b>	<b>Value</b>	<b>On Cost</b>	<b>Amort Cost</b>	<b>Duration</b>	<b>to Worst</b>	<b>at Mkt</b>
<b>Commercial Paper</b>											
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	466400A92	10,000,000.00	JPM_CHAS		99.38	9,937,590.00	9,090.00	1,542.80	0.44	0.44	1.40
BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	BTM		99.05	11,886,216.00	5,416.00	1,442.76	0.63	0.63	1.48
<b>Security Type Sub-Total</b>		<b>65,565,000.00</b>				<b>65,137,254.86</b>	<b>70,150.15</b>	<b>(2,117.63)</b>	<b>0.45</b>	<b>0.45</b>	<b>1.41</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017	161571HH0	4,140,000.00	NEW ACCT		99.96	4,138,460.33	(1,182.80)	(1,472.52)	0.13	0.08	1.52
HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	75,646.34	NEW ACCT		99.98	75,628.95	(2.80)	(13.79)	0.06	0.45	0.93
HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	2,060,000.00	NEW ACCT		99.97	2,059,413.52	(537.25)	(548.29)	0.67	0.55	1.47
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	71,907.06	NEW ACCT		99.94	71,864.20	(183.30)	(106.18)	0.23	0.61	1.17
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	137,422.38	NEW ACCT		99.94	137,340.48	14.73	(36.62)	0.23	0.61	1.17
JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	279,638.56	NEW ACCT		99.94	279,471.90	(105.58)	(143.57)	0.23	0.61	1.17
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	285,614.67	NEW ACCT		99.91	285,365.56	331.04	35.27	0.32	0.79	1.23
TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	681,667.01	NEW ACCT		99.91	681,072.46	(491.47)	(553.21)	0.32	0.79	1.23
JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	2,075,572.06	NEW ACCT		99.92	2,073,923.64	(1,521.82)	(1,578.56)	0.35	0.99	1.17
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	130,404.25	NEW ACCT		99.88	130,243.23	480.82	73.95	0.35	1.01	1.16
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	152,138.29	NEW ACCT		99.88	151,950.43	513.41	110.85	0.35	1.01	1.16
HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	1,071,488.22	NEW ACCT		99.88	1,070,165.15	(1,158.59)	(1,264.82)	0.35	1.01	1.16



## Managed Account Fair Market Value & Analytics

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	3,456,905.38	NEW ACCT		99.84	3,451,282.38	(5,526.55)	(5,560.43)	0.47	1.12	1.19
NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	1,459,265.84	NEW ACCT		99.88	1,457,443.22	(1,765.12)	(1,788.18)	0.38	1.16	1.18
TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	2,248,553.67	NEW ACCT		99.86	2,245,501.93	(2,871.86)	(2,935.74)	0.42	1.20	1.17
TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	NEW ACCT		99.97	2,134,376.37	(417.60)	(447.58)	0.74	1.07	1.45
JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	NEW ACCT		99.98	1,434,699.94	(294.32)	(295.48)	0.90	1.11	1.52
NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	NEW ACCT		99.99	1,489,793.34	(199.06)	(200.09)	0.79	1.23	1.48
HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	1,770,000.00	NEW ACCT		99.83	1,767,031.00	(2,934.66)	(2,946.70)	0.99	1.80	1.48
JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	NEW ACCT		99.80	2,445,136.02	(4,478.35)	(4,630.74)	1.01	1.88	1.47
<b>Security Type Sub-Total</b>		<b>27,606,223.73</b>				<b>27,580,164.05</b>	<b>(22,331.13)</b>	<b>(24,302.43)</b>	<b>0.54</b>	<b>1.01</b>	<b>1.35</b>
<b>Managed Account Sub-Total</b>		<b>375,627,223.73</b>				<b>374,787,660.71</b>	<b>800,647.42</b>	<b>397,417.65</b>	<b>2.45</b>	<b>2.48</b>	<b>1.62</b>
<b>Securities Sub-Total</b>		<b>\$375,627,223.73</b>				<b>\$374,787,660.71</b>	<b>\$800,647.42</b>	<b>\$397,417.65</b>	<b>2.45</b>	<b>2.48</b>	<b>1.62%</b>
<b>Accrued Interest</b>						<b>\$1,176,677.83</b>					
<b>Total Investments</b>						<b>\$375,964,338.54</b>					

Bolded items are forward settling trades.



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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>										
07/03/17	07/06/17	US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	5,880,000.00	(5,790,192.19)	(7,952.46)	(5,798,144.65)			
07/06/17	07/11/17	JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	(2,010,300.00)	(18,416.67)	(2,028,716.67)			
07/07/17	07/10/17	FNMA NOTES DTD 02/28/2017 1.500% 02/28/2020	3135G0T29	5,890,000.00	(5,875,569.50)	(32,395.00)	(5,907,964.50)			
07/10/17	07/11/17	US TREASURY N/B DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	(2,724,203.13)	(14,009.67)	(2,738,212.80)			
07/10/17	07/11/17	BANK OF MONTREAL CHICAGO COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	06366HA80	12,000,000.00	(11,917,313.71)	0.00	(11,917,313.71)			
07/10/17	07/11/17	BNP PARIBAS NY BRANCH COMM PAPER DTD 07/10/2017 0.000% 01/08/2018	09659CA81	12,000,000.00	(11,913,723.33)	0.00	(11,913,723.33)			
07/10/17	07/11/17	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/06/2017 0.000% 01/08/2018	22533UA86	12,000,000.00	(11,916,740.00)	0.00	(11,916,740.00)			
07/10/17	07/13/17	INTEL CORP NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	(4,002,480.00)	(16,188.89)	(4,018,668.89)			
07/10/17	07/13/17	APPLE INC DTD 05/11/2017 2.300% 05/11/2022	037833CO1	6,000,000.00	(5,992,020.00)	(23,766.67)	(6,015,786.67)			
07/10/17	07/13/17	AMERICAN EXPRESS CREDIT CORP NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	(2,019,320.00)	(19,500.00)	(2,038,820.00)			
07/10/17	07/13/17	UNITED PARCEL SERVICE CORP NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	(4,012,880.00)	(14,883.33)	(4,027,763.33)			
07/10/17	07/13/17	HOME DEPOT INC CORP NOTES DTD 06/02/2015 2.625% 06/01/2022	437076BG6	2,000,000.00	(2,029,380.00)	(6,125.00)	(2,035,505.00)			
07/12/17	07/13/17	JP MORGAN SECURITIES LLC COMM PAPER DTD 07/12/2017 0.000% 01/09/2018	46640OA92	10,000,000.00	(9,928,500.00)	0.00	(9,928,500.00)			
07/13/17	07/18/17	IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021	459200JF9	3,123,000.00	(3,139,895.43)	(29,082.94)	(3,168,978.37)			



**Managed Account Security Transactions & Interest**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

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>										
07/14/17	07/19/17	WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	(4,047,920.00)	(36,205.56)	(4,084,125.56)			
07/17/17	07/20/17	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	(844,146.55)	0.00	(844,146.55)			
07/18/17	07/19/17	FREDDIE MAC NOTES DTD 07/19/2017 1.375% 08/15/2019	3137EAEH8	5,195,000.00	(5,187,363.35)	0.00	(5,187,363.35)			
07/19/17	07/24/17	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	(3,156,829.90)	(683.58)	(3,157,513.48)			
07/24/17	07/24/17	BANK OF TOKYO MITSUBISHI UFJ LTD COMM PA DTD 07/24/2017 0.000% 03/21/2018	06538CCM1	12,000,000.00	(11,880,800.00)	0.00	(11,880,800.00)			
<b>07/28/17</b>	<b>08/01/17</b>	<b>FNMA NOTES DTD 08/01/2017 1.500% 07/30/2020</b>	<b>3135G0T60</b>	<b>7,335,000.00</b>	<b>(7,312,774.95)</b>	<b>0.00</b>	<b>(7,312,774.95)</b>			

**Transaction Type Sub-Total** **116,223,000.00 (115,702,352.04) (219,209.77) (115,921,561.81)**

<b>INTEREST</b>										
07/03/17	07/03/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	5,873.30	5,873.30			
07/05/17	07/05/17	FANNIE MAE AGENCY NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	0.00	62,577.78	62,577.78			
07/06/17	07/06/17	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	0.00	11,593.75	11,593.75			
07/06/17	07/06/17	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	0.00	13,250.00	13,250.00			
07/06/17	07/06/17	JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	0.00	39,750.00	39,750.00			
07/11/17	07/11/17	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	1,490,000.00	0.00	1,825.25	1,825.25			
07/12/17	07/12/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	2,000,000.00	0.00	14,500.00	14,500.00			
07/12/17	07/12/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	655,000.00	0.00	4,748.75	4,748.75			



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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>INTEREST</b>										
07/12/17	07/12/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	300,000.00	0.00	2,175.00	2,175.00			
07/13/17	07/13/17	FREDDIE MAC GLOBAL NOTES DTD 01/13/2012 2.375% 01/13/2022	3137EADB2	6,400,000.00	0.00	76,000.00	76,000.00			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	490,000.00	0.00	5,635.00	5,635.00			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	1,055,000.00	0.00	12,132.50	12,132.50			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	210,000.00	0.00	2,415.00	2,415.00			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	0.00	5,750.00	5,750.00			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	755,000.00	0.00	8,682.50	8,682.50			
07/14/17	07/14/17	GENERAL ELECTRIC CAPITAL CORP NOTES DTD 01/14/2014 2.300% 01/14/2019	36962G7G3	500,000.00	0.00	5,750.00	5,750.00			
07/15/17	07/15/17	JDOT 2014-A A3 DTD 04/09/2014 0.920% 04/15/2018	47787VAC5	3,107.43	0.00	2.38	2.38			
07/15/17	07/15/17	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	2,450,000.00	0.00	2,776.67	2,776.67			
07/15/17	07/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	2,298,163.03	0.00	2,087.50	2,087.50			
07/15/17	07/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	778,565.08	0.00	726.66	726.66			
07/15/17	07/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	326,214.42	0.00	304.47	304.47			
07/15/17	07/15/17	CHASE ISSURANCE TRUST OTHER ABS DTD 09/13/2016 1.060% 09/15/2017	161571HH0	4,140,000.00	0.00	3,657.00	3,657.00			



**Managed Account Security Transactions & Interest**

For the Month Ending **July 31, 2017**

**CITY OF STOCKTON RESERVE PORTFOLIO**

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>										
07/15/17	07/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	1,628,060.64	0.00	1,451.69	1,451.69			
07/15/17	07/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	2,481,787.72	0.00	2,192.25	2,192.25			
07/15/17	07/15/17	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	1,770,000.00	0.00	2,050.25	2,050.25			
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	85,474.99	0.00	76.22	76.22			
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	332,402.73	0.00	296.39	296.39			
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	163,352.20	0.00	145.66	145.66			
07/15/17	07/15/17	HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	142,349.57	0.00	104.39	104.39			
07/15/17	07/15/17	JOHN DEERE ABS 2017-A A2 DTD 03/02/2017 1.500% 10/15/2019	47787XAB3	1,435,000.00	0.00	1,793.75	1,793.75			
07/15/17	07/15/17	TOYOTA ABS 2017-A A2A DTD 03/15/2017 1.420% 09/15/2019	89238MAB4	2,135,000.00	0.00	2,526.42	2,526.42			
07/15/17	07/15/17	JDOT 2014-A A3 DTD 04/09/2014 0.920% 04/15/2018	47787VAC5	24,859.42	0.00	19.06	19.06			
07/16/17	07/16/17	HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	2,100,000.00	0.00	17,062.50	17,062.50			
07/16/17	07/16/17	HSBC USA INC DTD 12/20/2012 1.625% 01/16/2018	40428HPH9	1,500,000.00	0.00	12,187.50	12,187.50			
07/17/17	07/17/17	FREDDIE MAC AGENCY NOTE DTD 01/17/2017 1.500% 01/17/2020	3137EAE5	7,500,000.00	0.00	56,250.00	56,250.00			
07/18/17	07/18/17	HONDA ABS 2014-2 A3 DTD 05/21/2014 0.770% 03/18/2018	43814GAC4	21,115.24	0.00	13.55	13.55			
07/18/17	07/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	3,803,350.19	0.00	3,296.24	3,296.24			
07/21/17	07/21/17	HONDA AUTO RECEIVABLES OWNER 2017-1 A2 DTD 03/28/2017 1.420% 08/21/2018	43814TAB8	2,060,000.00	0.00	2,437.67	2,437.67			



**Managed Account Security Transactions & Interest**

For the Month Ending July 31, 2017

**CITY OF STOCKTON RESERVE PORTFOLIO**

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>INTEREST</b>										
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	1,221,924.78	0.00	1,059.00	1,059.00			
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	148,712.95	0.00	128.88	128.88			
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	173,498.45	0.00	150.37	150.37			
07/24/17	07/24/17	US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	0.00	26,250.00	26,250.00			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	0.00	5,375.00	5,375.00			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	0.00	16,125.00	16,125.00			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	0.00	21,338.75	21,338.75			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	0.00	7,256.25	7,256.25			
07/31/17	07/31/17	US TREASURY N/B DTD 08/01/2016 1.125% 07/31/2021	912828S76	2,800,000.00	0.00	15,750.00	15,750.00			
07/31/17	07/31/17	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	0.00	9,281.25	9,281.25			
07/31/17	07/31/17	US TREASURY NOTES DTD 07/31/2012 0.875% 07/31/2019	912828TH3	1,505,000.00	0.00	6,584.38	6,584.38			
07/31/17	07/31/17	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,750,000.00	0.00	25,781.25	25,781.25			
<b>Transaction Type Sub-Total</b>				<b>80,917,938.84</b>	<b>0.00</b>	<b>524,572.18</b>	<b>524,572.18</b>			

<b>MATURITY</b>										
07/07/17	07/07/17	BANK TOKYO-MIT UFJ NY COMM PAPER DTD 10/11/2016 0.000% 07/07/2017	06538BU76	6,455,000.00	6,455,000.00	0.00	6,455,000.00	25,812.83	0.00	
07/11/17	07/11/17	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 05/11/2017 0.000% 07/11/2017	89233GUB0	3,000,000.00	3,000,000.00	0.00	3,000,000.00	5,083.32	0.00	





## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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>MATURITY</b>										
07/11/17	07/11/17	BANK TOKYO-MIT UFJ NY COMM PAPER DTD 01/11/2017 0.000% 07/11/2017	06538BUB7	3,000,000.00	3,000,000.00	0.00	3,000,000.00	5,337.50	0.00	
07/11/17	07/11/17	TORONTO DOMINION BANK NY CERT DEPOS DTD 05/11/2017 1.030% 07/11/2017	89113WU20	10,000,000.00	10,000,000.00	17,452.78	10,017,452.78	0.00	0.00	
07/17/17	07/17/17	BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 11/21/2016 0.000% 07/17/2017	06538BUH4	1,500,000.00	1,500,000.00	0.00	1,500,000.00	877.50	0.00	

<b>Transaction Type Sub-Total</b>				<b>23,955,000.00</b>	<b>23,955,000.00</b>	<b>17,452.78</b>	<b>23,972,452.78</b>	<b>37,111.15</b>	<b>0.00</b>	
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<b>PAYDOWNS</b>										
07/15/17	07/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	40,599.75	40,599.75	0.00	40,599.75	82.47	0.00	
07/15/17	07/15/17	TOYOTA ABS 2015-A A3 DTD 03/04/2015 1.120% 02/15/2019	89236WAC2	96,898.07	96,898.07	0.00	96,898.07	14.65	0.00	
07/15/17	07/15/17	NISSAN ABS 2016-C A2A DTD 08/10/2016 1.070% 05/15/2019	65478WAB1	168,794.80	168,794.80	0.00	168,794.80	6.65	0.00	
07/15/17	07/15/17	JDOT 2014-A A3 DTD 04/09/2014 0.920% 04/15/2018	47787VAC5	24,859.42	24,859.42	0.00	24,859.42	3.98	0.00	
07/15/17	07/15/17	JDOT 2014-A A3 DTD 04/09/2014 0.920% 04/15/2018	47787VAC5	3,107.43	3,107.43	0.00	3,107.43	(5.83)	0.00	
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	13,567.93	13,567.93	0.00	13,567.93	(26.50)	0.00	
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	25,929.82	25,929.82	0.00	25,929.82	18.23	0.00	
07/15/17	07/15/17	JDOT 2014-B A3 DTD 09/03/2014 1.070% 11/15/2018	477877AD6	52,764.17	52,764.17	0.00	52,764.17	11.52	0.00	
07/15/17	07/15/17	JOHN DEERE ABS 2016-B A2 DTD 07/27/2016 1.090% 02/15/2019	47788NAB4	222,590.97	222,590.97	0.00	222,590.97	13.58	0.00	
07/15/17	07/15/17	HONDA ABS 2014-3 A3 DTD 08/20/2014 0.880% 06/15/2018	43814HAC2	66,703.23	66,703.23	0.00	66,703.23	12.87	0.00	
07/15/17	07/15/17	TOYOTA ABS 2016-D A2A DTD 10/12/2016 1.060% 05/15/2019	89231LAB3	233,234.05	233,234.05	0.00	233,234.05	18.66	0.00	



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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>PAYDOWNS</b>										
07/18/17	07/18/17	HONDA ABS 2014-2 A3 DTD 05/21/2014 0.770% 03/18/2018	43814GAC4	21,115.24	21,115.24	0.00	21,115.24	2.54	0.00	
07/18/17	07/18/17	HONDA ABS 2016-4 A2 DTD 10/25/2016 1.040% 04/18/2019	43814RAB2	346,444.82	346,444.82	0.00	346,444.82	9.67	0.00	
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	21,360.16	21,360.16	0.00	21,360.16	98.46	0.00	
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	150,436.57	150,436.57	0.00	150,436.57	23.09	0.00	
07/21/17	07/21/17	HONDA ABS 2015-2 A3 DTD 05/20/2015 1.040% 02/21/2019	43813NAC0	18,308.70	18,308.70	0.00	18,308.70	90.11	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,506,715.13</b>	<b>1,506,715.13</b>	<b>0.00</b>	<b>1,506,715.13</b>	<b>374.15</b>	<b>0.00</b>	
<b>SELL</b>										
07/03/17	07/06/17	FNMA BENCHMARK NOTE DTD 05/16/2016 1.250% 05/06/2021	3135G0K69	5,900,000.00	5,791,676.00	12,291.67	5,803,967.67	(128,384.00)	(124,274.00)	FIFO
07/07/17	07/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	900,000.00	893,671.87	4,035.33	897,707.20	383.70	(2,668.22)	FIFO
07/07/17	07/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	3,100,000.00	3,078,203.12	13,899.46	3,092,102.58	23,966.17	4,493.07	FIFO
07/07/17	07/10/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828U01	1,925,000.00	1,911,464.85	8,631.11	1,920,095.96	16,386.15	3,824.38	FIFO
07/10/17	07/11/17	FHLMC NOTES DTD 11/21/2012 0.750% 01/12/2018	3137EADN6	900,000.00	897,948.00	3,356.25	901,304.25	2,108.70	(1,192.41)	FIFO
07/10/17	07/11/17	FHLB GLOBAL NOTE DTD 07/14/2016 1.125% 07/14/2021	3130A8OS5	2,800,000.00	2,725,968.00	15,487.50	2,741,455.50	(48,160.00)	(52,228.06)	FIFO
07/10/17	07/11/17	FHLB NOTES DTD 02/13/2012 1.375% 03/09/2018	313378A43	2,410,000.00	2,412,048.50	11,229.93	2,423,278.43	(20,460.90)	(3,531.98)	FIFO
07/10/17	07/11/17	FHLB NOTES DTD 02/13/2012 1.375% 03/09/2018	313378A43	2,875,000.00	2,877,443.75	13,396.70	2,890,840.45	23,690.00	5,605.50	FIFO
07/10/17	07/13/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	517,000.00	516,524.36	602.48	517,126.84	11,984.06	711.32	FIFO
07/10/17	07/13/17	CHUBB INA HOLDINGS INC DTD 11/03/2015 2.300% 11/03/2020	00440EAT4	4,045,000.00	4,073,436.35	18,090.14	4,091,526.49	9,384.40	11,474.29	FIFO



## Managed Account Security Transactions & Interest

For the Month Ending July 31, 2017

### CITY OF STOCKTON RESERVE PORTFOLIO

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>SELL</b>										
07/10/17	07/13/17	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 12/11/2014 1.550% 12/11/2017	02665WAQ4	1,665,000.00	1,665,932.40	2,294.00	1,668,226.40	2,480.85	1,148.80	FIFO
07/10/17	07/13/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	95,000.00	94,912.60	110.70	95,023.30	999.40	22.33	FIFO
07/10/17	07/13/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	108,000.00	107,900.64	125.86	108,026.50	2,525.04	150.67	FIFO
07/10/17	07/13/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	350,000.00	349,678.00	407.87	350,085.87	(1,533.00)	(402.00)	FIFO
07/10/17	07/13/17	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 12/05/2012 1.104% 12/05/2017	166764AA8	480,000.00	479,558.40	559.36	480,117.76	(441.60)	(441.60)	FIFO
07/10/17	07/13/17	APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	1,225,000.00	1,221,116.75	2,381.94	1,223,498.69	10,878.00	(59.80)	FIFO
07/10/17	07/13/17	APPLE INC GLOBAL NOTES DTD 05/03/2013 1.000% 05/03/2018	037833AJ9	1,775,000.00	1,769,373.25	3,451.39	1,772,824.64	10,951.75	(2,864.85)	FIFO
07/10/17	07/13/17	PRAXAIR INC (MAKE WHOLE CALL) CORP NOTES DTD 05/07/2013 1.250% 11/07/2018	74005PBH6	550,000.00	548,333.50	1,260.42	549,593.92	3,465.00	296.84	FIFO
07/10/17	07/13/17	PRAXAIR INC (MAKE WHOLE CALL) CORP NOTES DTD 05/07/2013 1.250% 11/07/2018	74005PBH6	2,440,000.00	2,432,606.80	5,591.66	2,438,198.46	30,988.00	6,067.13	FIFO
07/10/17	07/13/17	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/10/2015 1.500% 03/10/2018	808513AK1	450,000.00	450,121.50	2,306.25	452,427.75	(346.50)	16.24	FIFO
07/10/17	07/13/17	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/10/2015 1.500% 03/10/2018	808513AK1	540,000.00	540,145.80	2,767.50	542,913.30	259.20	174.08	FIFO
07/10/17	07/13/17	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/10/2015 1.500% 03/10/2018	808513AK1	1,100,000.00	1,100,297.00	5,637.50	1,105,934.50	(6,512.00)	(1,101.36)	FIFO



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**CITY OF STOCKTON RESERVE PORTFOLIO**

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>SELL</b>										
07/10/17	07/13/17	CHARLES SCHWAB CORP NOTES (CALLABLE) DTD 03/10/2015 1.500% 03/10/2018	808513AK1	1,545,000.00	1,545,417.15	7,918.13	1,553,335.28	324.45	397.71	FIFO
07/10/17	07/13/17	QUALCOMM INC CORPORATE GLOBAL NOTES DTD 05/20/2015 2.250% 05/20/2020	747525AD5	740,000.00	746,615.60	2,451.25	749,066.85	9,523.80	8,340.60	FIFO
07/10/17	07/13/17	QUALCOMM INC CORPORATE GLOBAL NOTES DTD 05/20/2015 2.250% 05/20/2020	747525AD5	1,000,000.00	1,008,940.00	3,312.51	1,012,252.51	7,680.00	7,786.22	FIFO
07/10/17	07/13/17	QUALCOMM INC CORPORATE GLOBAL NOTES DTD 05/20/2015 2.250% 05/20/2020	747525AD5	1,305,000.00	1,316,666.70	4,322.81	1,320,989.51	26,361.00	20,360.94	FIFO
07/10/17	07/13/17	QUALCOMM INC CORPORATE GLOBAL NOTES DTD 05/20/2015 2.250% 05/20/2020	747525AD5	1,305,000.00	1,316,666.70	4,322.81	1,320,989.51	25,878.15	20,074.41	FIFO
07/10/17	07/13/17	QUALCOMM INC CORPORATE GLOBAL NOTES DTD 05/20/2015 2.250% 05/20/2020	747525AD5	325,000.00	327,905.50	1,076.56	328,982.06	4,901.00	4,105.82	FIFO
07/10/17	07/13/17	COSTCO WHOLESALE CORPORATE NOTES DTD 02/17/2015 1.750% 02/15/2020	22160KAG0	1,565,000.00	1,562,355.15	11,259.31	1,573,614.46	(1,001.60)	(1,774.76)	FIFO
07/10/17	07/13/17	INTEL CORP CORPORATE NOTES DTD 12/11/2012 1.350% 12/15/2017	458140AL4	100,000.00	100,011.00	105.00	100,116.00	232.00	41.47	FIFO
07/10/17	07/13/17	INTEL CORP CORPORATE NOTES DTD 12/11/2012 1.350% 12/15/2017	458140AL4	660,000.00	660,072.60	693.00	660,765.60	(1,643.40)	(76.30)	FIFO
07/10/17	07/13/17	INTEL CORP CORPORATE NOTES DTD 12/11/2012 1.350% 12/15/2017	458140AL4	700,000.00	700,077.00	735.00	700,812.00	28.00	70.94	FIFO
07/10/17	07/13/17	INTEL CORP CORPORATE NOTES DTD 12/11/2012 1.350% 12/15/2017	458140AL4	1,040,000.00	1,040,114.40	1,092.00	1,041,206.40	(3,244.80)	(177.00)	FIFO
07/10/17	07/13/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	300,000.00	300,129.00	12.09	300,141.09	(198.00)	64.31	FIFO
07/10/17	07/13/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	655,000.00	655,281.65	26.38	655,308.03	1,179.00	433.16	FIFO



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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>SELL</b>										
07/10/17	07/13/17	TOYOTA MOTOR CREDIT CORP NOTE DTD 01/12/2015 1.450% 01/12/2018	89236TCA1	2,000,000.00	2,000,860.00	80.55	2,000,940.55	(5,740.00)	(311.28)	FIFO
07/13/17	07/18/17	IBM CORP NOTES DTD 02/06/2015 1.125% 02/06/2018	459200HZ7	1,000,000.00	998,750.00	5,062.50	1,003,812.50	3,990.00	(140.34)	FIFO
07/13/17	07/18/17	IBM CORP NOTES DTD 02/06/2015 1.125% 02/06/2018	459200HZ7	2,440,000.00	2,436,950.00	12,352.50	2,449,302.50	4,392.00	(1,665.42)	FIFO
07/14/17	07/19/17	CHEVRON CORP NOTES DTD 03/03/2015 1.365% 03/02/2018	166764AV2	500,000.00	499,930.00	2,597.29	502,527.29	1,150.00	187.02	FIFO
07/14/17	07/19/17	CHEVRON CORP NOTES DTD 03/03/2015 1.365% 03/02/2018	166764AV2	850,000.00	849,881.00	4,415.40	854,296.40	(119.00)	(119.00)	FIFO
07/18/17	07/19/17	US TREASURY NOTES DTD 07/31/2012 0.875% 07/31/2019	912828TH3	5,195,000.00	5,145,688.09	21,221.29	5,166,909.38	(13,613.69)	(27,922.43)	FIFO
07/19/17	07/24/17	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 10/10/2013 2.125% 10/10/2018	02665WAC5	500,000.00	503,565.00	3,069.44	506,634.44	(2,915.00)	1,082.41	FIFO
07/19/17	07/24/17	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 10/10/2013 2.125% 10/10/2018	02665WAC5	955,000.00	961,809.15	5,862.64	967,671.79	(448.85)	4,928.04	FIFO
07/19/17	07/24/17	FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	2,300,000.00	2,298,275.00	6,396.88	2,304,671.88	(848.70)	(1,510.53)	FIFO
07/19/17	07/24/17	FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	35,000.00	34,973.75	97.34	35,071.09	(141.09)	(54.47)	FIFO
07/19/17	07/24/17	FHLB NOTES DTD 02/27/2015 1.125% 04/25/2018	3130A4GJ5	1,000,000.00	999,250.00	2,781.25	1,002,031.25	(3,740.00)	(1,548.65)	FIFO
07/19/17	07/24/17	FHLB NOTES AGENCY DTD 11/03/2011 1.750% 12/14/2018	313376BR5	2,500,000.00	2,514,450.00	4,861.11	2,519,311.11	(900.00)	9,949.50	FIFO
07/19/17	07/24/17	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 10/10/2013 2.125% 10/10/2018	02665WAC5	100,000.00	100,713.00	613.89	101,326.89	(782.00)	154.69	FIFO
07/19/17	07/24/17	AMERICAN HONDA FINANCE CORPORATE NOTES DTD 10/10/2013 2.125% 10/10/2018	02665WAC5	395,000.00	397,816.35	2,424.86	400,241.21	(659.65)	1,707.44	FIFO



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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>SELL</b>										
07/19/17	07/24/17	WAL-MART STORES INC GLOBAL NOTES DTD 04/11/2013 1.125% 04/11/2018	931142DF7	1,045,000.00	1,043,401.15	3,363.59	1,046,764.74	(637.45)	(1,458.28)	FIFO
07/19/17	07/24/17	PEPSICO, INC CORP NOTES DTD 04/30/2015 1.250% 04/30/2018	713448CR7	200,000.00	199,828.00	583.33	200,411.33	1,262.00	230.02	FIFO
07/19/17	07/24/17	PEPSICO, INC CORP NOTES DTD 04/30/2015 1.250% 04/30/2018	713448CR7	1,020,000.00	1,019,122.80	2,975.00	1,022,097.80	(754.80)	(845.50)	FIFO
07/19/17	07/24/17	PEPSICO, INC CORP NOTES DTD 04/30/2015 1.250% 04/30/2018	713448CR7	1,300,000.00	1,298,882.00	3,791.67	1,302,673.67	(312.00)	(909.21)	FIFO
07/19/17	07/24/17	FANNIE MAE BENCHMARK NOTE DTD 01/13/2014 1.875% 02/19/2019	3135G0ZA4	1,700,000.00	1,713,379.00	13,723.96	1,727,102.96	9,892.30	12,228.05	FIFO
07/19/17	07/24/17	FANNIE MAE BENCHMARK NOTE DTD 01/13/2014 1.875% 02/19/2019	3135G0ZA4	2,000,000.00	2,015,740.00	16,145.83	2,031,885.83	(8,126.00)	7,573.94	FIFO
<b>07/28/17</b>	<b>08/01/17</b>	<b>TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018</b>	<b>880591EQ1</b>	<b>1,505,000.00</b>	<b>1,511,862.80</b>	<b>7,754.93</b>	<b>1,519,617.73</b>	<b>(6,245.75)</b>	<b>3,581.98</b>	<b>FIFO</b>
<b>07/28/17</b>	<b>08/01/17</b>	<b>TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018</b>	<b>880591EQ1</b>	<b>425,000.00</b>	<b>426,938.00</b>	<b>2,189.94</b>	<b>429,127.94</b>	<b>(187.00)</b>	<b>1,332.93</b>	<b>FIFO</b>
<b>07/28/17</b>	<b>08/01/17</b>	<b>TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018</b>	<b>880591EQ1</b>	<b>710,000.00</b>	<b>713,237.60</b>	<b>3,658.47</b>	<b>716,896.07</b>	<b>(2,122.90)</b>	<b>1,826.72</b>	<b>FIFO</b>
<b>07/28/17</b>	<b>08/01/17</b>	<b>TENNESSEE VALLEY AUTHORITY NOTES DTD 09/27/2013 1.750% 10/15/2018</b>	<b>880591EQ1</b>	<b>1,135,000.00</b>	<b>1,140,175.60</b>	<b>5,848.40</b>	<b>1,146,024.00</b>	<b>(3,178.00)</b>	<b>3,085.99</b>	<b>FIFO</b>
<b>07/28/17</b>	<b>08/01/17</b>	<b>US TREASURY NOTES DTD 05/31/2013 1.375% 05/31/2020</b>	<b>912828VF4</b>	<b>1,425,000.00</b>	<b>1,421,047.85</b>	<b>3,319.16</b>	<b>1,424,367.01</b>	<b>15,191.51</b>	<b>7,352.33</b>	<b>FIFO</b>



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**CITY OF STOCKTON RESERVE PORTFOLIO**

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>SELL</b>										
<b>07/28/17</b>	<b>08/01/17</b>	<b>US TREASURY NOTES DTD 05/31/2013 1.375% 05/31/2020</b>	<b>912828VF4</b>	<b>1,575,000.00</b>	<b>1,570,631.84</b>	<b>3,668.54</b>	<b>1,574,300.38</b>	<b>13,406.83</b>	<b>6,083.65</b>	<b>FIFO</b>
<b>Transaction Type Sub-Total</b>				<b>81,200,000.00</b>	<b>81,035,771.87</b>	<b>304,101.63</b>	<b>81,339,873.50</b>	<b>12,444.78</b>	<b>(70,312.51)</b>	
<b>Managed Account Sub-Total</b>					<b>(9,204,865.04)</b>	<b>626,916.82</b>	<b>(8,577,948.22)</b>	<b>49,930.08</b>	<b>(70,312.51)</b>	
<b>Total Security Transactions</b>					<b>(\$9,204,865.04)</b>	<b>\$626,916.82</b>	<b>(\$8,577,948.22)</b>	<b>\$49,930.08</b>	<b>(\$70,312.51)</b>	

Bolded items are forward settling trades.