



Consolidated Summary Statement

CITY OF STOCKTON

Portfolio Summary

Portfolio Holdings	Cash Dividends and Income	Closing Market Value
PFM Managed Account	570,973.98	432,094,223.66
State Pool	0.00	64,999,565.36
Idle Funds in Reserve Portfolio	0.00	297,478.05
BoW Main Account	0.00	31,793,421.66
Total	\$570,973.98	\$529,184,688.73

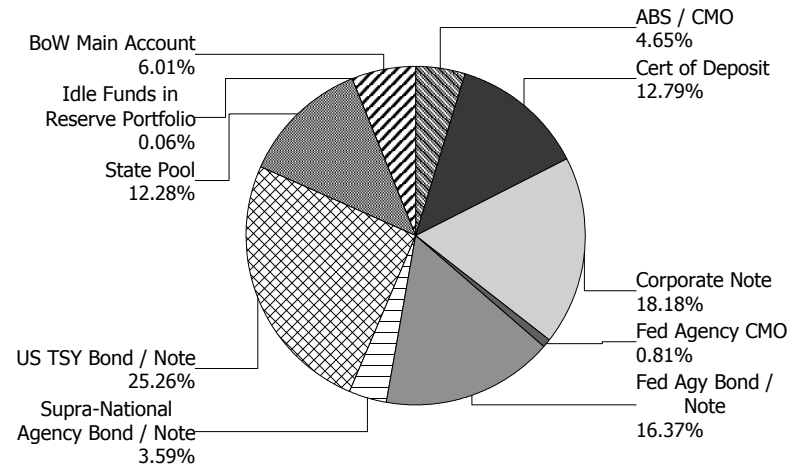
Investment Allocation

Investment Type	Closing Market Value	Percent
Asset-Backed Security / Collateralized Mortgage C	24,618,530.87	4.65
Certificate of Deposit	67,671,073.76	12.79
Corporate Note	96,182,721.22	18.18
Federal Agency Collateralized Mortgage Obligatio	4,281,657.18	0.81
Federal Agency Bond / Note	86,651,193.77	16.37
Supra-National Agency Bond / Note	18,986,652.07	3.59
U.S. Treasury Bond / Note	133,702,394.79	25.26
State Pool	64,999,565.36	12.28
Idle Funds in Reserve Portfolio	297,478.05	0.06
BoW Main Account	31,793,421.66	6.01
Total	\$529,184,688.73	100.00%

Maturity Distribution (Fixed Income Holdings)

Portfolio Holdings	Closing Market Value	Percent
Under 30 days	97,090,465.07	18.34
31 to 60 days	0.00	0.00
61 to 90 days	0.00	0.00
91 to 180 days	0.00	0.00
181 days to 1 year	17,423,206.78	3.29
1 to 2 years	87,079,957.16	16.46
2 to 3 years	143,518,820.84	27.12
3 to 4 years	123,965,672.98	23.43
4 to 5 years	60,106,565.90	11.36
Over 5 years	0.00	0.00
Total	\$529,184,688.73	100.00%

Sector Allocation



Weighted Average Days to Maturity 822



Managed Account Summary Statement

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Transaction Summary - Managed Account

Opening Market Value	\$429,157,000.68
Maturities/Calls	(421,583.65)
Principal Dispositions	(29,338,097.72)
Principal Acquisitions	31,209,012.66
Unsettled Trades	0.00
Change in Current Value	1,487,891.69
Closing Market Value	\$432,094,223.66

Cash Transactions Summary - Managed Account

Maturities/Calls	0.00
Sale Proceeds	29,434,808.26
Coupon/Interest/Dividend Income	840,167.96
Principal Payments	421,583.65
Security Purchases	(31,371,360.73)
Net Cash Contribution	(19,639.17)
Reconciling Transactions	0.00

Earnings Reconciliation (Cash Basis) - Managed Account

Interest/Dividends/Coupons Received	936,878.50
Less Purchased Interest Related to Interest/Coupons	(162,348.07)
Plus Net Realized Gains/Losses	(203,556.45)
Total Cash Basis Earnings	\$570,973.98

Cash Balance

Closing Cash Balance **\$297,478.05**

Earnings Reconciliation (Accrual Basis)

	Total
Ending Amortized Value of Securities	433,885,408.22
Ending Accrued Interest	2,437,941.09
Plus Proceeds from Sales	29,434,808.26
Plus Proceeds of Maturities/Calls/Principal Payments	421,583.65
Plus Coupons/Dividends Received	840,167.96
Less Cost of New Purchases	(31,371,360.73)
Less Beginning Amortized Value of Securities	(432,600,599.24)
Less Beginning Accrued Interest	(2,416,333.81)
Total Accrual Basis Earnings	\$631,615.40



Portfolio Summary and Statistics

For the Month Ending **January 31, 2019**

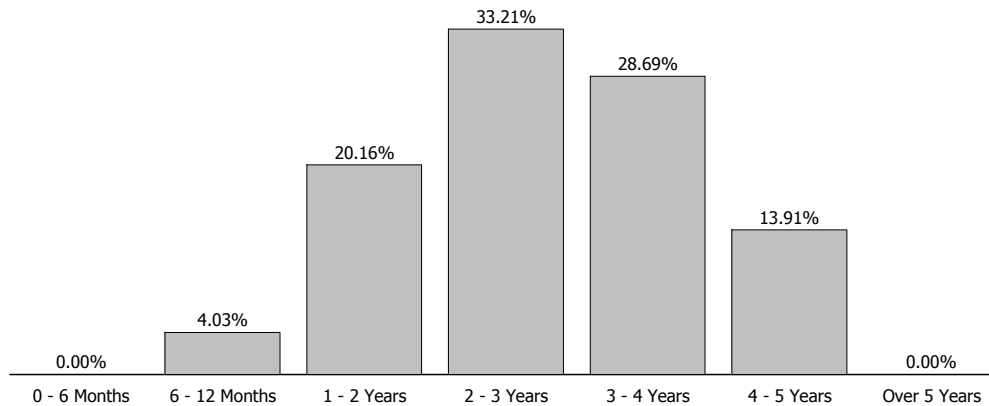
CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Account Summary

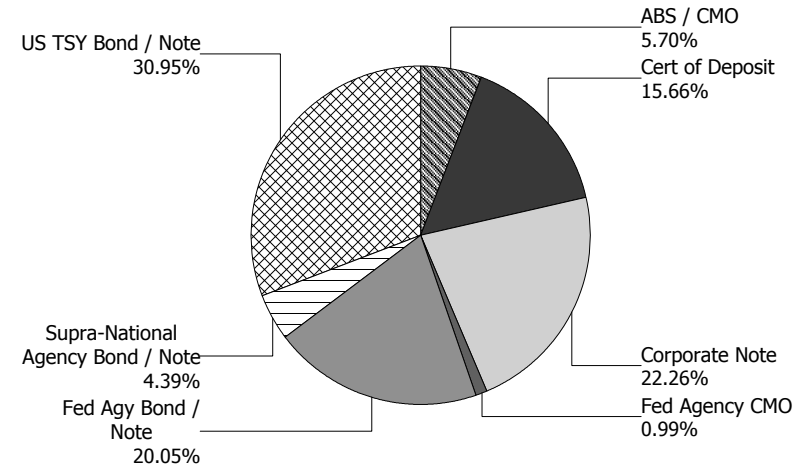
Description	Par Value	Market Value	Percent
U.S. Treasury Bond / Note	136,130,000.00	133,702,394.79	30.95
Supra-National Agency Bond / Note	18,970,000.00	18,986,652.07	4.39
Federal Agency Collateralized Mortgage Obligation	4,241,525.54	4,281,657.18	0.99
Federal Agency Bond / Note	87,165,000.00	86,651,193.77	20.05
Corporate Note	97,126,000.00	96,182,721.22	22.26
Certificate of Deposit	67,750,000.00	67,671,073.76	15.66
Asset-Backed Security / Collateralized Mortgage Obligation	24,721,518.06	24,618,530.87	5.70
Managed Account Sub-Total	436,104,043.60	432,094,223.66	100.00%
Accrued Interest		2,437,941.09	
Total Portfolio	436,104,043.60	434,532,164.75	

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

Maturity Distribution



Sector Allocation



Characteristics

Yield to Maturity at Cost	2.39%
Yield to Maturity at Market	2.62%
Duration to Worst	2.53
Weighted Average Days to Maturity	1006



Managed Account Issuer Summary

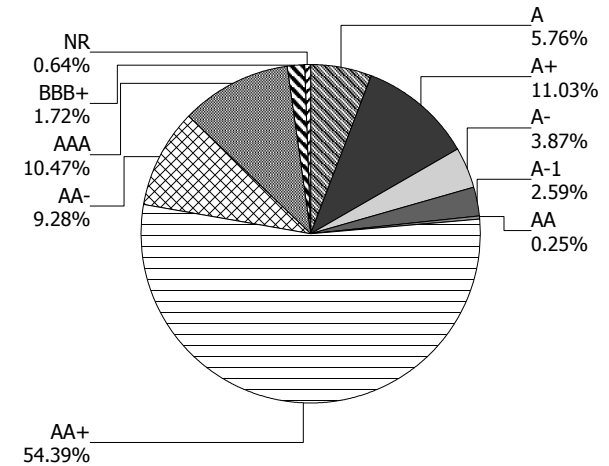
For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer Summary

Issuer	Market Value of Holdings	Percent
ALLY AUTO RECEIVABLES TRUST	6,866,630.62	1.59
AMERICAN EXPRESS CO	3,973,584.00	0.92
AMERICAN HONDA FINANCE	3,943,676.01	0.91
APPLE INC	5,918,484.00	1.37
BANK OF AMERICA CO	3,717,916.16	0.86
BANK OF MONTREAL	7,019,082.00	1.62
BANK OF NOVA SCOTIA	7,041,895.00	1.63
BB&T CORPORATION	1,914,827.22	0.44
BERKSHIRE HATHAWAY INC	1,087,074.39	0.25
CANADIAN IMPERIAL BANK OF COMMERCE	4,062,007.04	0.94
CISCO SYSTEMS INC	3,913,304.00	0.91
CITIGROUP INC	3,721,492.64	0.86
CREDIT AGRICOLE SA	4,058,690.05	0.94
CREDIT SUISSE GROUP	4,031,841.71	0.93
DEERE & COMPANY	4,845,121.13	1.12
EXXON MOBIL CORP	4,456,930.20	1.03
FANNIE MAE	53,670,724.64	12.43
FEDERAL HOME LOAN BANKS	16,393,883.54	3.79
FREDDIE MAC	20,868,242.77	4.83
GOLDMAN SACHS GROUP INC	3,698,085.82	0.86
HOME DEPOT INC	3,771,330.80	0.87
HONDA AUTO RECEIVABLES	2,451,413.65	0.57
HYUNDAI AUTO RECEIVABLES	5,463,761.94	1.26
IBM CORP	3,076,714.02	0.71
INTEL CORPORATION	3,956,984.00	0.92
INTER-AMERICAN DEVELOPMENT BANK	4,833,429.30	1.12
INTERNATIONAL FINANCE CORPORATION	8,274,329.62	1.91
INTL BANK OF RECONSTRUCTION AND DEV	5,878,893.15	1.36
JOHN DEERE OWNER TRUST	316,511.75	0.07
JP MORGAN CHASE & CO	1,985,124.00	0.46
MERCEDES-BENZ AUTO RECEIVABLES	2,717,082.59	0.63
MICROSOFT CORP	4,406,469.07	1.02

Credit Quality (S&P Ratings)





Managed Account Issuer Summary

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Issuer	Market Value of Holdings	Percent
MITSUBISHI UFJ FINANCIAL GROUP INC	3,740,605.92	0.87
NISSAN AUTO RECEIVABLES	2,551,841.99	0.59
NORDEA BANK AB	6,069,720.24	1.40
ORACLE CORP	4,011,013.60	0.93
PACCAR FINANCIAL CORP	1,670,636.78	0.39
ROYAL BANK OF CANADA	4,027,572.00	0.93
SKANDINAVISKA ENSKILDA BANKEN AB	7,470,712.50	1.73
STATE STREET CORPORATION	2,325,528.94	0.54
SWEDBANK AB	7,457,434.73	1.73
THE BANK OF NEW YORK MELLON CORPORATION	6,844,295.58	1.58
THE WALT DISNEY CORPORATION	3,955,756.00	0.92
TOYOTA MOTOR CORP	8,773,561.70	2.03
UBS AG	6,016,710.00	1.39
UNITED PARCEL SERVICE INC	3,938,120.00	0.91
UNITED STATES TREASURY	133,702,394.79	30.95
US BANCORP	1,996,316.00	0.46
VISA INC	3,406,849.52	0.79
WELLS FARGO & COMPANY	5,124,813.97	1.19
WESTPAC BANKING CORP	6,674,802.57	1.54
Total	\$432,094,223.66	100.00%



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	AA+	Aaa	10/23/15	10/23/15	274,807.56	1.39	1,608.60	274,936.61	270,241.13
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	5,264.50	901,517.85	884,425.50
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	51.28	1,336,622.35	1,321,207.20
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	57.92	1,524,384.80	1,492,474.80
US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	3,660,000.00	AA+	Aaa	04/26/16	04/26/16	3,762,806.80	1.40	31,140.33	3,704,878.11	3,625,116.54
US TREASURY NOTES 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	30,988.78	6,416,779.39	6,299,721.75
US TREASURY NOTES DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	AA+	Aaa	08/02/17	08/03/17	4,293,039.84	1.67	10,328.37	4,311,101.46	4,233,704.72
US TREASURY NOTES 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	18,587.23	4,804,678.74	4,688,398.00
US TREASURY NOTES DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	AA+	Aaa	03/01/18	03/05/18	9,834,765.63	2.48	51,381.22	9,874,734.20	9,881,640.00
US TREASURY NOTES DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	AA+	Aaa	03/13/17	03/13/17	4,713,203.58	2.14	35,734.81	4,745,188.27	4,702,689.60
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	AA+	Aaa	12/01/17	12/05/17	6,409,596.48	2.10	41,326.24	6,425,341.86	6,361,828.07
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	AA+	Aaa	08/01/18	08/03/18	7,350,625.00	2.82	48,543.96	7,383,302.80	7,472,935.60
US TREASURY NOTES DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	AA+	Aaa	09/04/18	09/06/18	8,637,519.53	2.75	56,847.53	8,666,261.35	8,751,200.90
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	63,873.63	9,907,872.60	9,832,810.00



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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 07/31/2017 1.875% 07/31/2022	9128282P4	5,400,000.00	AA+	Aaa	11/01/17	11/03/17	5,366,671.88	2.01	279.70	5,375,163.13	5,298,960.60
US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	AA+	Aaa	08/30/17	08/31/17	9,113,906.25	1.73	497.24	9,082,059.66	8,869,221.00
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	AA+	Aaa	06/04/18	06/06/18	4,570,491.21	2.76	28,406.73	4,598,744.48	4,651,087.91
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,795,507.81	2.77	29,807.69	4,823,631.40	4,880,470.00
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	33,116.35	5,519,836.96	5,422,202.17
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	AA+	Aaa	05/02/18	05/04/18	7,225,638.67	2.80	38,407.46	7,265,011.63	7,358,203.13
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	AA+	Aaa	06/04/18	06/06/18	4,614,141.80	2.77	8,913.26	4,631,957.07	4,689,393.35
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	AA+	Aaa	10/02/18	10/05/18	6,759,699.22	2.94	343.23	6,783,811.44	6,913,348.10
UNITED STATES TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	AA+	Aaa	01/07/19	01/09/19	11,858,970.70	2.52	44,410.46	11,861,628.35	11,899,067.25
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	3,870,000.00	AA+	Aaa	01/30/19	01/31/19	3,881,489.06	2.56	8,980.11	3,881,483.26	3,902,047.47
Security Type Sub-Total		136,130,000.00					133,744,798.99	2.29	588,896.63	134,100,927.77	133,702,394.79
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	AAA	Aaa	01/18/18	01/25/18	2,208,487.90	2.35	830.63	2,210,644.00	2,200,848.37
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	AAA	Aaa	03/09/18	03/16/18	6,070,443.75	2.66	63,141.19	6,071,731.16	6,073,481.25



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Supra-National Agency Bond / Note											
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	AAA	Aaa	04/12/18	04/19/18	4,819,374.00	2.70	35,923.13	4,822,069.43	4,833,429.30
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	AAA	Aaa	07/18/18	07/25/18	5,836,311.00	2.83	3,575.00	5,838,586.94	5,878,893.15
Security Type Sub-Total		18,970,000.00					18,934,616.65	2.69	103,469.95	18,943,031.53	18,986,652.07
Federal Agency Collateralized Mortgage Obligation											
FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,141,525.54	AA+	Aaa	04/11/18	04/30/18	2,184,122.63	2.27	6,353.19	2,174,900.89	2,166,619.08
FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	AA+	Aaa	04/04/18	04/09/18	2,117,882.81	2.61	5,407.50	2,114,047.59	2,115,038.10
Security Type Sub-Total		4,241,525.54					4,302,005.44	2.44	11,760.69	4,288,948.48	4,281,657.18
Federal Agency Bond / Note											
FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,090,000.00	AA+	Aaa	09/15/17	09/15/17	3,070,872.90	1.58	14,516.56	3,079,439.06	3,033,517.89
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	46,979.17	9,889,992.30	9,817,210.00
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	1,016.67	400,801.34	392,862.40
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	5,956,886.04	5,892,936.00
FNMA NOTES DTD 02/05/2016 1.375% 02/26/2021	3135G0J20	6,400,000.00	AA+	Aaa	02/26/16	02/26/16	6,388,224.00	1.41	37,888.89	6,395,025.79	6,258,137.60
FANNIE MAE NOTES DTD 04/13/2018 2.500% 04/13/2021	3135G0U27	2,480,000.00	AA+	Aaa	04/12/18	04/13/18	2,476,304.80	2.55	18,600.00	2,477,263.79	2,481,773.20



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Federal Agency Bond / Note											
FHLMC REFERENCE NOTE DTD 08/12/2016 1.125% 08/12/2021	3137EAEC9	445,000.00	AA+	Aaa	09/26/16	09/26/16	441,724.80	1.28	2,350.16	443,276.23	431,018.99
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	6,481,358.98	6,307,067.00
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	9,244.44	6,397,024.32	6,309,420.80
FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	AA+	Aaa	01/09/19	01/11/19	4,321,886.00	2.65	6,307.29	4,321,941.79	4,338,221.53
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	6,462,009.02	6,383,724.80
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	43,197.92	7,149,317.82	7,009,338.05
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	AA+	Aaa	06/20/18	06/21/18	4,968,400.00	2.89	16,041.67	4,972,074.75	5,047,975.00
FREDDIE MAC NOTES DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	AA+	Aaa	06/27/18	06/28/18	6,802,341.00	2.82	21,896.88	6,804,952.59	6,890,485.88
FANNIE MAE NOTES DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	AA+	Aaa	11/29/18	11/30/18	12,272,249.00	2.97	134,847.48	12,274,168.13	12,514,348.98
FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	AA+	Aaa	01/30/19	01/31/19	3,527,407.50	2.71	17,017.97	3,527,353.39	3,543,155.65
Security Type Sub-Total		87,165,000.00					86,889,557.65	2.22	429,768.99	87,032,885.34	86,651,193.77
Corporate Note											
BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,095,000.00	AA	Aa2	08/08/16	08/15/16	1,093,937.85	1.33	6,563.92	1,094,806.12	1,087,074.39
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	496,590.50



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	498,706.29	496,590.50
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	40.31	673,167.42	670,397.18
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	1,500,690.45	1,489,771.50
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	118.55	1,984,437.13	1,971,464.29
HOME DEPOT INC CORP NOTES DTD 06/05/2017 1.800% 06/05/2020	437076BO4	1,800,000.00	A	A2	05/24/17	06/05/17	1,798,956.00	1.82	5,040.00	1,799,525.29	1,777,708.80
AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	A+	A2	07/17/17	07/20/17	844,146.55	1.98	503.48	844,575.69	833,101.56
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	1,879.85	3,155,914.29	3,110,574.45
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	A-	A2	04/03/18	04/05/18	1,978,360.00	3.06	19,788.89	1,985,488.26	1,992,252.00
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020	594918BG8	1,515,000.00	AAA	Aaa	10/29/15	11/03/15	1,513,788.00	2.02	7,406.67	1,514,560.68	1,501,028.67
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020	92826CAB8	1,460,000.00	AA-	A1	04/03/18	04/05/18	1,439,049.00	2.76	4,193.44	1,445,309.28	1,450,527.52
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFQ3	805,000.00	AA-	Aa3	01/03/19	01/08/19	804,517.00	3.08	1,568.63	804,532.08	810,758.97
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	20,908.75	1,944,426.98	1,914,827.22
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	3,132,826.46	3,076,714.02



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
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	13,100.54	1,415,000.00	1,403,640.38
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021	46625HOJ2	2,000,000.00	A-	A2	07/06/17	07/11/17	2,010,300.00	2.40	21,250.00	2,005,926.28	1,985,124.00
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	28,497.15	3,101,511.15	3,053,289.82
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021	89236TEU5	3,700,000.00	AA-	Aa3	04/10/18	04/13/18	3,698,520.00	2.96	32,745.00	3,698,902.40	3,711,514.40
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	27,853.44	3,763,237.81	3,717,916.16
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	26,180.00	3,752,099.69	3,698,085.82
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	150,073.90	146,566.95
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	2,229,452.65	2,178,961.99
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	6,368.56	854,327.98	833,607.90
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	15,828.30	2,123,853.90	2,071,832.50
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	1,691,196.90	1,670,636.78
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	29,428.89	4,048,537.83	4,011,013.60



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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	AA-	A1	06/20/18	06/22/18	3,851,880.00	3.06	26,927.78	3,878,644.12	3,913,304.00
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	BBB+	Baa1	11/20/17	11/22/17	3,770,578.35	2.72	15,989.07	3,763,200.25	3,721,492.64
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	876,298.85	869,637.13
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	A	A2	03/21/17	03/21/17	1,003,240.00	2.58	1,840.28	1,002,041.20	993,871.00
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	3,006,878.04	2,981,613.00
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	1,997,894.96	1,996,316.00
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	22,200.00	2,013,008.20	1,981,332.00
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	40,016.67	4,032,590.12	3,955,756.00
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	20,888.89	4,001,753.40	3,956,984.00
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	30,666.67	5,994,548.94	5,918,484.00
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	19,583.33	4,008,885.16	3,938,120.00
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	8,750.00	2,020,264.06	1,993,622.00
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	AA-	A1	06/20/18	06/22/18	1,917,180.00	3.20	16,244.44	1,928,464.96	1,956,322.00



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Corporate Note											
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	A	A1	01/30/19	01/31/19	6,814,742.40	3.17	108,433.50	6,814,705.22	6,844,295.58
Security Type Sub-Total		97,126,000.00					97,018,388.16	2.43	643,488.16	97,052,264.39	96,182,721.22
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	A-1	P-1	08/03/17	08/04/17	7,497,075.00	1.85	70,150.00	7,499,268.75	7,470,712.50
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	A-1	P-1	09/25/17	09/27/17	3,760,000.00	2.07	27,889.80	3,760,000.00	3,740,605.92
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	105,508.76	4,030,000.00	4,031,841.71
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	73,716.53	6,060,000.00	6,069,720.24
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	A+	Aa2	03/02/18	03/06/18	6,000,000.00	2.93	72,500.00	6,000,000.00	6,016,710.00
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	4,055,000.00	A+	A1	04/06/18	04/10/18	4,055,000.00	2.85	8,059.88	4,055,000.00	4,058,690.05
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	4,055,000.00	A+	Aa2	04/06/18	04/10/18	4,055,000.00	2.78	7,886.41	4,055,000.00	4,062,007.04
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	A+	Aa2	06/05/18	06/07/18	6,997,340.00	3.10	33,537.78	6,998,183.99	7,041,895.00
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	AA-	Aa3	08/03/17	08/07/17	6,735,000.00	2.05	66,732.63	6,735,000.00	6,674,802.57
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	A+	Aa2	08/01/18	08/03/18	7,000,000.00	3.23	112,890.56	7,000,000.00	7,019,082.00
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	AA-	Aa2	11/16/17	11/17/17	7,555,000.00	2.30	36,681.62	7,555,000.00	7,457,434.73



Managed Account Detail of Securities Held

For the Month Ending **January 31, 2019**

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												
ROYAL BANK OF CANADA NY CD		78012UEE1	4,000,000.00	AA-	Aa2	06/07/18	06/08/18	4,000,000.00	3.24	19,440.00	4,000,000.00	4,027,572.00
DTD 06/08/2018 3.240% 06/07/2021												
Security Type Sub-Total			67,750,000.00					67,744,415.00	2.63	634,993.97	67,747,452.74	67,671,073.76
Asset-Backed Security / Collateralized Mortgage Obligation												
JOHN DEERE ABS 2016-A A3		47788MAC4	317,076.18	NR	Aaa	02/23/16	03/02/16	317,026.28	1.37	191.65	317,064.16	316,511.75
DTD 03/02/2016 1.360% 04/15/2020												
HONDA ABS 2016-2 A3		43814QAC2	364,441.88	NR	Aaa	05/24/16	05/31/16	364,434.81	1.39	225.14	364,440.02	363,268.81
DTD 05/31/2016 1.390% 04/15/2020												
HAROT 2017-4 A3		43813FAC7	2,105,000.00	NR	Aaa	11/22/17	11/29/17	2,104,703.41	2.06	1,198.68	2,104,787.48	2,088,144.84
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	AAA	Aaa	11/07/17	11/15/17	2,339,784.25	2.26	2,007.20	2,339,845.14	2,315,415.49
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	4,185,000.00	AAA	Aaa	08/09/17	08/16/17	4,184,274.74	1.78	3,292.20	4,184,507.59	4,133,673.49
DTD 08/16/2017 1.770% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	2,930,000.00	AAA	Aaa	11/14/17	11/22/17	2,929,772.63	1.99	2,591.42	2,929,833.40	2,906,765.10
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	AAA	Aaa	01/23/18	01/31/18	1,949,977.58	2.35	2,036.67	1,949,983.50	1,935,872.84
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,330,000.00	AAA	Aaa	04/10/18	04/18/18	1,329,799.70	2.80	1,649.20	1,329,835.47	1,330,088.45
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,710,000.00	AAA	Aaa	07/17/18	07/25/18	2,709,895.94	3.03	3,649.47	2,709,908.67	2,717,082.59
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	3,950,000.00	AAA	Aaa	06/19/18	06/27/18	3,949,729.82	3.09	5,266.67	3,949,764.78	3,959,865.52
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,540,000.00	AAA	Aaa	07/17/18	07/25/18	2,539,917.70	3.06	3,454.40	2,539,927.76	2,551,841.99
DTD 07/25/2018 3.060% 03/15/2023												
Security Type Sub-Total			24,721,518.06					24,719,316.86	2.44	25,562.70	24,719,897.97	24,618,530.87



Managed Account Detail of Securities Held

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Security Type/Description Dated Date/Coupon/Maturity	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Original Cost	YTM at Cost	Accrued Interest	Amortized Cost	Market Value
Managed Account Sub-Total		436,104,043.60					433,353,098.75	2.39	2,437,941.09	433,885,408.22	432,094,223.66
Securities Sub-Total		\$436,104,043.60					\$433,353,098.75	2.39%	\$2,437,941.09	\$433,885,408.22	\$432,094,223.66
Accrued Interest											\$2,437,941.09
Total Investments											\$434,532,164.75



Managed Account Fair Market Value & Analytics

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CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

Security Type/Description	Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Next Call Date	Market Price	Market Value	Unreal G/L On Cost	Unreal G/L Amort Cost	Effective Duration	Duration to Worst at Mkt	YTM
U.S. Treasury Bond / Note												
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	275,000.00	NEW ACCT		98.27	270,241.13	(4,566.43)	(4,695.48)	1.54	1.54	2.50
US TREASURY NOTES	DTD 08/31/2015 1.375% 08/31/2020	912828L32	900,000.00	NEW ACCT		98.27	884,425.50	(19,831.42)	(17,092.35)	1.54	1.54	2.50
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,350,000.00	NEW ACCT		97.87	1,321,207.20	(1,902.79)	(15,415.15)	1.96	1.96	2.47
US TREASURY NOTES	DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	NEW ACCT		97.87	1,492,474.80	(31,041.05)	(31,910.00)	1.96	1.96	2.47
US TREASURY NOTES	DTD 02/28/2014 2.000% 02/28/2021	912828B90	3,660,000.00	NEW ACCT		99.05	3,625,116.54	(137,690.26)	(79,761.57)	2.00	2.00	2.47
US TREASURY NOTES	DTD 02/29/2016 1.125% 02/28/2021	912828P87	6,475,000.00	BNP_PARI		97.29	6,299,721.75	(77,900.32)	(117,057.64)	2.02	2.02	2.47
US TREASURY NOTES	DTD 05/31/2016 1.375% 05/31/2021	912828R77	4,340,000.00	TD		97.55	4,233,704.72	(59,335.12)	(77,396.74)	2.27	2.27	2.46
US TREASURY NOTES	DTD 09/30/2016 1.125% 09/30/2021	912828T34	4,850,000.00	NEW ACCT		96.67	4,688,398.00	(79,585.06)	(116,280.74)	2.59	2.59	2.42
US TREASURY NOTES	DTD 10/31/2014 2.000% 10/31/2021	912828F96	10,000,000.00	GOLDMAN		98.82	9,881,640.00	46,874.37	6,905.80	2.64	2.64	2.45
US TREASURY NOTES	DTD 03/02/2015 1.750% 02/28/2022	912828J43	4,800,000.00	NEW ACCT		97.97	4,702,689.60	(10,513.98)	(42,498.67)	2.95	2.95	2.44
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	6,470,000.00	BNP_PARI		98.33	6,361,828.07	(47,768.41)	(63,513.79)	3.03	3.03	2.43
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	7,600,000.00	MORGAN_S		98.33	7,472,935.60	122,310.60	89,632.80	3.03	3.03	2.43
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	8,900,000.00	BNP_PARI		98.33	8,751,200.90	113,681.37	84,939.55	3.03	3.03	2.43
US TREASURY NOTES	DTD 03/31/2017 1.875% 03/31/2022	912828W89	10,000,000.00	GOLDMAN		98.33	9,832,810.00	(44,924.38)	(75,062.60)	3.03	3.03	2.43
US TREASURY NOTES	DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	GOLDMAN		98.13	5,298,960.60	(67,711.28)	(76,202.53)	3.36	3.36	2.44
US TREASURY NOTES	DTD 07/31/2015 2.000% 07/31/2022	912828X08	9,000,000.00	MORGAN_S		98.55	8,869,221.00	(244,685.25)	(212,838.66)	3.36	3.36	2.44
US TREASURY NOTES	DTD 09/30/2015 1.750% 09/30/2022	912828L57	4,765,000.00	RBS		97.61	4,651,087.91	80,596.70	52,343.43	3.50	3.50	2.44



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U.S. Treasury Bond / Note											
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,000,000.00	TD		97.61	4,880,470.00	84,962.19	56,838.60	3.50	3.50	2.44
US TREASURY NOTES DTD 09/30/2015 1.750% 09/30/2022	912828L57	5,555,000.00	HSBC		97.61	5,422,202.17	(85,493.53)	(97,634.79)	3.50	3.50	2.44
US TREASURY N/B NOTES DTD 10/31/2017 2.000% 10/31/2022	9128283C2	7,475,000.00	MERRILL		98.44	7,358,203.13	132,564.46	93,191.50	3.57	3.57	2.44
US TREASURY NOTES DTD 12/31/2015 2.125% 12/31/2022	912828N30	4,745,000.00	BNP_PARI		98.83	4,689,393.35	75,251.55	57,436.28	3.72	3.72	2.44
US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	MORGAN_S		97.37	6,913,348.10	153,648.88	129,536.66	3.83	3.83	2.44
UNITED STATES TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	BNP_PARI		98.54	11,899,067.25	40,096.55	37,438.90	4.54	4.54	2.45
US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	3,870,000.00	MERRILL		100.83	3,902,047.47	20,558.41	20,564.21	4.58	4.58	2.44
Security Type Sub-Total		136,130,000.00				133,702,394.79	(42,404.20)	(398,532.98)	3.21	3.21	2.44
Supra-National Agency Bond / Note											
INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	JPM_CHAS		99.36	2,200,848.37	(7,639.53)	(9,795.63)	1.93	1.93	2.58
INTERNATIONAL FINANCE CORPORATION NOTE DTD 03/16/2018 2.635% 03/09/2021	45950VLQ7	6,075,000.00	HSBC		99.98	6,073,481.25	3,037.50	1,750.09	2.01	2.01	2.65
INTER-AMERICAN DEVELOPMENT BANK NOTE DTD 04/19/2018 2.625% 04/19/2021	4581X0DB1	4,830,000.00	CITIGRP		100.07	4,833,429.30	14,055.30	11,359.87	2.13	2.13	2.59
INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	MORGAN_S		100.49	5,878,893.15	42,582.15	40,306.21	2.38	2.38	2.54
Security Type Sub-Total		18,970,000.00				18,986,652.07	52,035.42	43,620.54	2.15	2.15	2.59
Federal Agency Collateralized Mortgage Obligation											



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Federal Agency Collateralized Mortgage Obligation												
FNA 2018-M5 A2		3136B1XP4	2,141,525.54	JPM_CHAS		101.17	2,166,619.08	(17,503.55)	(8,281.81)	2.01	1.34	2.51
DTD 04/01/2018 3.560% 09/25/2021												
FHLMC MULTIFAMILY STRUCTURED P POOL		3137BM6P6	2,100,000.00	CITIGRP		100.72	2,115,038.10	(2,844.71)	990.51	3.16	1.79	2.58
DTD 12/01/2015 3.090% 08/25/2022												
Security Type Sub-Total			4,241,525.54				4,281,657.18	(20,348.26)	(7,291.30)	2.58	1.56	2.54
Federal Agency Bond / Note												
FHLB NOTES		3130ACE26	3,090,000.00	DEUTSCHE		98.17	3,033,517.89	(37,355.01)	(45,921.17)	1.62	1.62	2.51
DTD 09/08/2017 1.375% 09/28/2020												
FHLB NOTES		3130ACE26	10,000,000.00	BARCLAYS		98.17	9,817,210.00	(3,290.00)	(72,782.30)	1.62	1.62	2.51
DTD 09/08/2017 1.375% 09/28/2020												
FNMA BENCHMARK NOTE		3135G0F73	400,000.00	NEW ACCT		98.22	392,862.40	(9,181.60)	(7,938.94)	1.79	1.79	2.50
DTD 10/19/2015 1.500% 11/30/2020												
FNMA BENCHMARK NOTE		3135G0F73	6,000,000.00	NEW ACCT		98.22	5,892,936.00	6,336.00	(63,950.04)	1.79	1.79	2.50
DTD 10/19/2015 1.500% 11/30/2020												
FNMA NOTES		3135G0J20	6,400,000.00	NEW ACCT		97.78	6,258,137.60	(130,086.40)	(136,888.19)	2.01	2.01	2.48
DTD 02/05/2016 1.375% 02/26/2021												
FANNIE MAE NOTES		3135G0U27	2,480,000.00	NOMURA		100.07	2,481,773.20	5,468.40	4,509.41	2.11	2.11	2.47
DTD 04/13/2018 2.500% 04/13/2021												
FHLMC REFERENCE NOTE		3137EAEC9	445,000.00	NEW ACCT		96.86	431,018.99	(10,705.81)	(12,257.24)	2.46	2.46	2.41
DTD 08/12/2016 1.125% 08/12/2021												
FNMA NOTES		3135G0N82	6,500,000.00	NEW ACCT		97.03	6,307,067.00	(157,787.50)	(174,291.98)	2.47	2.47	2.46
DTD 08/19/2016 1.250% 08/17/2021												
FANNIE MAE NOTES		3135G0S38	6,400,000.00	NEW ACCT		98.58	6,309,420.80	(85,619.20)	(87,603.52)	2.82	2.82	2.50
DTD 01/09/2017 2.000% 01/05/2022												
FANNIE MAE NOTES		3135G0U92	4,325,000.00	NOMURA		100.31	4,338,221.53	16,335.53	16,279.74	2.81	2.81	2.52
DTD 01/11/2019 2.625% 01/11/2022												
FREDDIE MAC GLOBAL NOTES		3137EADB2	6,400,000.00	NEW ACCT		99.75	6,383,724.80	(118,464.00)	(78,284.22)	2.83	2.83	2.46
DTD 01/13/2012 2.375% 01/13/2022												
FANNIE MAE NOTES		3135G0T45	7,150,000.00	NEW ACCT		98.03	7,009,338.05	(139,582.30)	(139,979.77)	3.04	3.04	2.52
DTD 04/10/2017 1.875% 04/05/2022												



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Federal Agency Bond / Note												
FREDDIE MAC NOTES	DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	5,000,000.00	TD		100.96	5,047,975.00	79,575.00	75,900.25	4.10	4.10	2.52
FREDDIE MAC NOTES	DTD 06/11/2018 2.750% 06/19/2023	3137EAEN5	6,825,000.00	TD		100.96	6,890,485.88	88,144.88	85,533.29	4.10	4.10	2.52
FANNIE MAE NOTES	DTD 09/14/2018 2.875% 09/12/2023	3135G0U43	12,325,000.00	HSBC		101.54	12,514,348.98	242,099.98	240,180.85	4.26	4.26	2.52
FEDERAL HOME LOAN BANKS NOTES	DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	DAIWA		103.45	3,543,155.65	15,748.15	15,802.26	4.45	4.45	2.61
Security Type Sub-Total			87,165,000.00				86,651,193.77	(238,363.88)	(381,691.57)	2.93	2.93	2.51

Corporate Note												
BERKSHIRE HATHAWAY INC CORPORATE NOTES	DTD 08/15/2016 1.300% 08/15/2019	084664CK5	1,095,000.00	NEW ACCT		99.28	1,087,074.39	(6,863.46)	(7,731.73)	0.53	0.53	2.66
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.32	496,590.50	(3,409.50)	(3,409.50)	0.98	0.98	2.85
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	500,000.00	NEW ACCT		99.32	496,590.50	2,235.50	(2,115.79)	0.98	0.98	2.85
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	675,000.00	NEW ACCT		99.32	670,397.18	3,497.18	(2,770.24)	0.98	0.98	2.85
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	NEW ACCT		99.32	1,489,771.50	(12,148.50)	(10,918.95)	0.98	0.98	2.85
WELLS FARGO & CO CORP BONDS	DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,985,000.00	NEW ACCT		99.32	1,971,464.29	(10,836.11)	(12,972.84)	0.98	0.98	2.85
HOME DEPOT INC CORP NOTES	DTD 06/05/2017 1.800% 06/05/2020	437076BQ4	1,800,000.00	NEW ACCT		98.76	1,777,708.80	(21,247.20)	(21,816.49)	1.31	1.31	2.74
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	BARCLAYS		98.59	833,101.56	(11,044.99)	(11,474.13)	1.43	1.43	2.94
AMERICAN HONDA FINANCE CORP NOTES	DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	MKTX		98.59	3,110,574.45	(46,255.45)	(45,339.84)	1.43	1.43	2.94
AMERICAN EXP (CALLABLE) CREDIT CORP NOTE	DTD 09/14/2015 2.600% 09/14/2020	0258M0DX4	2,000,000.00	MKTX	08/14/20	99.61	1,992,252.00	13,892.00	6,763.74	1.52	1.56	2.85



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Corporate Note												
MICROSOFT CORP (CALLABLE) NOTES DTD 11/03/2015 2.000% 11/03/2020		594918BG8	1,515,000.00	NEW ACCT	10/03/20	99.08	1,501,028.67	(12,759.33)	(13,532.01)	1.68	1.70	2.54
VISA INC (CALLABLE) CORP NOTES DTD 12/14/2015 2.200% 12/14/2020		92826CAB8	1,460,000.00	WELLS_FA	11/14/20	99.35	1,450,527.52	11,478.52	5,218.24	1.78	1.81	2.56
TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021		89236TFO3	805,000.00	JPM_CHAS		100.72	810,758.97	6,241.97	6,226.89	1.87	1.87	2.67
BRANCH BANKING & TRUST (CALLABLE) NOTES DTD 10/26/2017 2.150% 02/01/2021		05531FAZ6	1,945,000.00	MORGAN_S	01/01/21	98.45	1,914,827.22	(29,278.08)	(29,599.76)	1.92	1.92	2.95
IBM CORP NOTES DTD 02/19/2016 2.250% 02/19/2021		459200JF9	3,123,000.00	TD		98.52	3,076,714.02	(63,181.41)	(56,112.44)	1.96	1.96	3.00
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	1,415,000.00	NEW ACCT	02/01/21	99.20	1,403,640.38	(11,359.62)	(11,359.62)	1.96	2.00	2.62
JP MORGAN CHASE & CO CORP NT (CALLABLE) DTD 03/01/2016 2.550% 03/01/2021		46625HOJ2	2,000,000.00	NOMURA	02/01/21	99.26	1,985,124.00	(25,176.00)	(20,802.28)	1.95	1.99	2.92
EXXON MOBIL CORPORATE (CALLABLE) NOTES DTD 03/03/2016 2.222% 03/01/2021		30231GAV4	3,078,000.00	NEW ACCT	02/01/21	99.20	3,053,289.82	(78,667.52)	(48,221.33)	1.96	2.00	2.62
TOYOTA MOTOR CREDIT CORP NOTES DTD 04/13/2018 2.950% 04/13/2021		89236TEU5	3,700,000.00	JPM_CHAS		100.31	3,711,514.40	12,994.40	12,612.00	2.10	2.10	2.80
BANK OF AMERICA CORP NOTE DTD 04/19/2016 2.625% 04/19/2021		06051GFW4	3,745,000.00	MERRILL		99.28	3,717,916.16	(55,133.89)	(45,321.65)	2.12	2.12	2.96
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	98.88	3,698,085.82	(60,636.62)	(54,013.87)	2.10	2.14	3.15
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	150,000.00	NEW ACCT		97.71	146,566.95	(3,575.55)	(3,506.95)	2.22	2.22	2.99
STATE STREET CORP NOTES DTD 05/19/2016 1.950% 05/19/2021		857477AV5	2,230,000.00	NEW ACCT		97.71	2,178,961.99	(49,878.41)	(50,490.66)	2.22	2.22	2.99
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021		594918BP8	855,000.00	NEW ACCT	07/08/21	97.50	833,607.90	(20,083.95)	(20,720.08)	2.41	2.43	2.58



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Corporate Note											
MICROSOFT CORP (CALLABLE) NOTES DTD 08/08/2016 1.550% 08/08/2021	594918BP8	2,125,000.00	NEW ACCT	07/08/21	97.50	2,071,832.50	(50,936.25)	(52,021.40)	2.41	2.43	2.58
PACCAR FINANCIAL CORP DTD 08/11/2016 1.650% 08/11/2021	69371RN44	1,730,000.00	NEW ACCT		96.57	1,670,636.78	8,660.38	(20,560.12)	2.43	2.43	3.07
ORACLE CORP (CALLABLE) NOTES DTD 07/07/2016 1.900% 09/15/2021	68389XBK0	4,100,000.00	NEW ACCT	08/15/21	97.83	4,011,013.60	2,812.60	(37,524.23)	2.50	2.52	2.76
CISCO SYSTEMS INC CORP (CALLABLE) NOTES DTD 09/20/2016 1.850% 09/20/2021	17275RBJ0	4,000,000.00	MIZUHO	08/20/21	97.83	3,913,304.00	61,424.00	34,659.88	2.51	2.53	2.71
CITIGROUP INC CORP (CALLABLE) NOTE DTD 12/08/2016 2.900% 12/08/2021	172967LC3	3,745,000.00	MORGAN_S	11/08/21	99.37	3,721,492.64	(49,085.71)	(41,707.61)	2.67	2.70	3.13
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	875,000.00	NEW ACCT		99.39	869,637.13	(7,419.12)	(6,661.72)	2.79	2.79	2.87
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	1,000,000.00	NEW ACCT		99.39	993,871.00	(9,369.00)	(8,170.20)	2.79	2.79	2.87
JOHN DEERE CAPITAL CORP NOTES DTD 01/06/2017 2.650% 01/06/2022	24422ETL3	3,000,000.00	NEW ACCT		99.39	2,981,613.00	(29,307.00)	(25,265.04)	2.79	2.79	2.87
US BANCORP (CALLABLE) NOTES DTD 01/24/2017 2.625% 01/24/2022	91159HHP8	2,000,000.00	NEW ACCT	12/23/21	99.82	1,996,316.00	(244.00)	(1,578.96)	2.81	2.85	2.69
AMERICAN EXPRESS CREDIT (CALLABLE) NOTES DTD 03/03/2017 2.700% 03/03/2022	0258M0EG0	2,000,000.00	BNP_PARI	01/31/22	99.07	1,981,332.00	(37,988.00)	(31,676.20)	2.87	2.91	3.02
WALT DISNEY COMPANY CORP NOTES DTD 03/06/2017 2.450% 03/04/2022	25468PDQ6	4,000,000.00	WELLS_FA		98.89	3,955,756.00	(92,164.00)	(76,834.12)	2.92	2.92	2.83
INTEL CORP (CALLABLE) NOTES DTD 05/11/2017 2.350% 05/11/2022	458140BB5	4,000,000.00	US_BANCO	04/11/22	98.92	3,956,984.00	(45,496.00)	(44,769.40)	3.08	3.12	2.69
APPLE INC CORP (CALLABLE) NOTE DTD 05/11/2017 2.300% 05/11/2022	037833CQ1	6,000,000.00	CSFB	04/11/22	98.64	5,918,484.00	(73,536.00)	(76,064.94)	3.08	3.12	2.74
UNITED PARCEL SERVICE (CALLABLE) NOTES DTD 05/16/2017 2.350% 05/16/2022	911312BC9	4,000,000.00	HSBC	04/16/22	98.45	3,938,120.00	(74,760.00)	(70,765.16)	3.09	3.13	2.85
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	99.68	1,993,622.00	(35,758.00)	(26,642.06)	3.12	3.16	2.73



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Dated Date/Coupon/Maturity	CUSIP	Par	Broker	Date	Price	Value	On Cost	Amort Cost	Duration	to Worst at Mkt	
Corporate Note											
VISA INC (CALLABLE) NOTE DTD 09/11/2017 2.150% 09/15/2022	92826CAG7	2,000,000.00	US_BANCO	08/15/22	97.82	1,956,322.00	39,142.00	27,857.04	3.40	3.43	2.79
BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	HSBC		101.62	6,844,295.58	29,553.18	29,590.36	4.10	4.10	3.06
Security Type Sub-Total		97,126,000.00				96,182,721.22	(835,666.94)	(869,543.17)	2.44	2.46	2.85
Certificate of Deposit											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	7,500,000.00	BARCLAYS		99.61	7,470,712.50	(26,362.50)	(28,556.25)	0.49	0.49	2.55
MUFG BANK LTD/NY CERT DEPOS DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	3,760,000.00	MITSU		99.48	3,740,605.92	(19,394.08)	(19,394.08)	0.64	0.64	2.81
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	4,030,000.00	CSFB		100.05	4,031,841.71	1,841.71	1,841.71	0.97	0.97	2.62
NORDEA BANK AB NY CD DTD 02/22/2018 2.720% 02/20/2020	65590ASN7	6,060,000.00	GOLDMAN		100.16	6,069,720.24	9,720.24	9,720.24	1.02	1.02	2.56
UBS AG STAMFORD CT LT CD DTD 03/06/2018 2.900% 03/02/2020	90275DHG8	6,000,000.00	UBS		100.28	6,016,710.00	16,710.00	16,710.00	1.05	1.05	2.67
CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	4,055,000.00	CREDAG		100.09	4,058,690.05	3,690.05	3,690.05	0.19	1.16	3.22
CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	4,055,000.00	MERRILL		100.17	4,062,007.04	7,007.04	7,007.04	0.19	1.16	3.08
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	7,000,000.00	GOLDMAN		100.60	7,041,895.00	44,555.00	43,711.01	1.30	1.30	2.62
WESTPAC BANKING CORP NY CD DTD 08/07/2017 2.050% 08/03/2020	96121T4A3	6,735,000.00	JPM_CHAS		99.11	6,674,802.57	(60,197.43)	(60,197.43)	1.49	1.49	2.56
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 08/03/2018 3.190% 08/03/2020	06370REU9	7,000,000.00	BMO		100.27	7,019,082.00	19,082.00	19,082.00	1.45	1.45	3.02
SWEDBANK (NEW YORK) CERT DEPOS DTD 11/17/2017 2.270% 11/16/2020	87019U6D6	7,555,000.00	MERRILL		98.71	7,457,434.73	(97,565.27)	(97,565.27)	1.73	1.73	3.05



Managed Account Fair Market Value & Analytics

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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
Certificate of Deposit												
ROYAL BANK OF CANADA NY CD		78012UEE1	4,000,000.00	RBC		100.69	4,027,572.00	27,572.00	27,572.00	2.24	2.24	2.93
DTD 06/08/2018 3.240% 06/07/2021												
Security Type Sub-Total			67,750,000.00				67,671,073.76	(73,341.24)	(76,378.98)	1.11	1.23	2.79
Asset-Backed Security / Collateralized Mortgage Obligation												
JOHN DEERE ABS 2016-A A3		47788MAC4	317,076.18	NEW ACCT		99.82	316,511.75	(514.53)	(552.41)	0.16	0.74	1.60
DTD 03/02/2016 1.360% 04/15/2020												
HONDA ABS 2016-2 A3		43814OAC2	364,441.88	NEW ACCT		99.68	363,268.81	(1,166.00)	(1,171.21)	0.21	0.72	1.84
DTD 05/31/2016 1.390% 04/15/2020												
HAROT 2017-4 A3		43813FAC7	2,105,000.00	BARCLAYS		99.20	2,088,144.84	(16,558.57)	(16,642.64)	1.08	1.41	2.62
DTD 11/29/2017 2.050% 11/21/2021												
TAOT 2017-D A3		89238KAD4	2,340,000.00	JPM_CHAS		98.95	2,315,415.49	(24,368.76)	(24,429.65)	1.31	1.47	2.64
DTD 11/15/2017 1.930% 01/15/2022												
HYUNDAI ABS 2017-B A3		44932GAD7	4,185,000.00	CITIGRP		98.77	4,133,673.49	(50,601.25)	(50,834.10)	1.13	1.47	2.60
DTD 08/16/2017 1.770% 01/15/2022												
ALLYA 2017-5 A3		02007YAC8	2,930,000.00	CITIGRP		99.21	2,906,765.10	(23,007.53)	(23,068.30)	1.06	1.56	2.50
DTD 11/22/2017 1.990% 03/15/2022												
TAOT 2018-A A3		89238BAD4	1,950,000.00	MITSU		99.28	1,935,872.84	(14,104.74)	(14,110.66)	1.52	1.63	2.79
DTD 01/31/2018 2.350% 05/16/2022												
HART 2018-A A3		44891KAD7	1,330,000.00	BARCLAYS		100.01	1,330,088.45	288.75	252.98	1.76	1.71	2.79
DTD 04/18/2018 2.790% 07/15/2022												
MBART 2018-1 A3		58772RAD6	2,710,000.00	BNP_PARI		100.26	2,717,082.59	7,186.65	7,173.92	1.74	1.95	2.90
DTD 07/25/2018 3.030% 01/15/2023												
ALLYA 2018-3 A3		02007JAC1	3,950,000.00	BARCLAYS		100.25	3,959,865.52	10,135.70	10,100.74	1.68	1.95	2.87
DTD 06/27/2018 3.000% 01/15/2023												
NAROT 2018-B A3		65479GAD1	2,540,000.00	SOCGEN		100.47	2,551,841.99	11,924.29	11,914.23	2.07	2.03	2.83
DTD 07/25/2018 3.060% 03/15/2023												
Security Type Sub-Total			24,721,518.06				24,618,530.87	(100,785.99)	(101,367.10)	1.43	1.67	2.70
Managed Account Sub-Total			436,104,043.60				432,094,223.66	(1,258,875.09)	(1,791,184.56)	2.50	2.53	2.62



Managed Account Fair Market Value & Analytics

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Securities Sub-Total	\$436,104,043.60	\$432,094,223.66	(\$1,258,875.09)	(\$1,791,184.56)	2.50	2.53	2.62%
Accrued Interest		\$2,437,941.09					
Total Investments		\$434,532,164.75					



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

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										
01/03/19	01/08/19	TOYOTA MOTOR CREDIT CORP CORP NOTES DTD 01/08/2019 3.050% 01/08/2021	89236TFQ3	805,000.00	(804,517.00)	0.00	(804,517.00)			
01/07/19	01/09/19	UNITED STATES TREASURY NOTES DTD 11/30/2016 2.125% 11/30/2023	912828U57	12,075,000.00	(11,858,970.70)	(28,197.12)	(11,887,167.82)			
01/09/19	01/11/19	FANNIE MAE NOTES DTD 01/11/2019 2.625% 01/11/2022	3135G0U92	4,325,000.00	(4,321,886.00)	0.00	(4,321,886.00)			
01/30/19	01/31/19	BANK OF NY MELLON CORP CORP NOTES DTD 08/13/2018 3.450% 08/11/2023	06406RAJ6	6,735,000.00	(6,814,742.40)	(108,433.50)	(6,923,175.90)			
01/30/19	01/31/19	US TREASURY N/B DTD 12/31/2018 2.625% 12/31/2023	9128285U0	3,870,000.00	(3,881,489.06)	(8,699.48)	(3,890,188.54)			
01/30/19	01/31/19	FEDERAL HOME LOAN BANKS NOTES DTD 12/09/2013 3.375% 12/08/2023	3130A0F70	3,425,000.00	(3,527,407.50)	(17,017.97)	(3,544,425.47)			
Transaction Type Sub-Total				31,235,000.00	(31,209,012.66)	(162,348.07)	(31,371,360.73)			

INTEREST										
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	2,271,380.18	0.00	7,169.42	7,169.42			
01/01/19	01/25/19	FHLMC MULTIFAMILY STRUCTURED P POOL DTD 12/01/2015 3.090% 08/25/2022	3137BM6P6	2,100,000.00	0.00	5,407.50	5,407.50			
01/02/19	01/02/19	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,061.67	1,061.67			
01/05/19	01/05/19	FANNIE MAE NOTES DTD 01/09/2017 2.000% 01/05/2022	3135G0S38	6,400,000.00	0.00	64,000.00	64,000.00			
01/06/19	01/06/19	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			
01/06/19	01/06/19	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			
01/06/19	01/06/19	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			
01/10/19	01/10/19	CREDIT AGRICOLE CIB NY FLT CERT DEPOS DTD 04/10/2018 3.253% 04/10/2020	22532XHT8	4,055,000.00	0.00	29,888.84	29,888.84			



Managed Account Security Transactions & Interest

For the Month Ending **January 31, 2019**

CITY OF STOCKTON RESERVE PORTFOLIO - 81140000

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											
	01/10/19	01/10/19	CANADIAN IMP BK COMM NY FLT CERT DEPOS DTD 04/10/2018 3.183% 04/10/2020	13606BVF0	4,055,000.00	0.00	29,163.45	29,163.45			
	01/13/19	01/13/19	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			
	01/15/19	01/15/19	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	446,673.32	0.00	506.23	506.23			
	01/15/19	01/15/19	NAROT 2018-B A3 DTD 07/25/2018 3.060% 03/15/2023	65479GAD1	2,540,000.00	0.00	6,477.00	6,477.00			
	01/15/19	01/15/19	TAOT 2018-A A3 DTD 01/31/2018 2.350% 05/16/2022	89238BAD4	1,950,000.00	0.00	3,818.75	3,818.75			
	01/15/19	01/15/19	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	3,950,000.00	0.00	9,875.00	9,875.00			
	01/15/19	01/15/19	MBART 2018-1 A3 DTD 07/25/2018 3.030% 01/15/2023	58772RAD6	2,710,000.00	0.00	6,842.75	6,842.75			
	01/15/19	01/15/19	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			
	01/15/19	01/15/19	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	85,224.04	0.00	104.40	104.40			
	01/15/19	01/15/19	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			
	01/15/19	01/15/19	HART 2018-A A3 DTD 04/18/2018 2.790% 07/15/2022	44891KAD7	1,330,000.00	0.00	3,092.25	3,092.25			
	01/15/19	01/15/19	BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	0.00	65,550.00	65,550.00			
	01/15/19	01/15/19	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814QAC2	441,349.71	0.00	511.23	511.23			
	01/15/19	01/15/19	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			
	01/20/19	01/20/19	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	845,000.00	0.00	8,238.75	8,238.75			



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									
INTEREST										
01/20/19	01/20/19	AMERICAN HONDA FINANCE CORP NOTES DTD 07/20/2017 1.950% 07/20/2020	02665WBT7	3,155,000.00	0.00	30,761.25	30,761.25			
01/21/19	01/21/19	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			
01/23/19	01/23/19	INTL BANK OF RECONSTRUCTION AND DEV NOTE DTD 07/25/2018 2.750% 07/23/2021	459058GH0	5,850,000.00	0.00	79,560.00	79,560.00			
01/24/19	01/24/19	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			
01/25/19	01/25/19	INTERNATIONAL FINANCE CORPORATION NOTE DTD 01/25/2018 2.250% 01/25/2021	45950KCM0	2,215,000.00	0.00	24,918.75	24,918.75			
01/30/19	01/30/19	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			
01/30/19	01/30/19	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			
01/30/19	01/30/19	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			
01/30/19	01/30/19	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			
01/30/19	01/30/19	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			
01/31/19	01/31/19	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	1,525,000.00	0.00	10,484.38	10,484.38			
01/31/19	01/31/19	US TREASURY NOTES DTD 02/01/2016 1.750% 01/31/2023	912828P38	7,100,000.00	0.00	62,125.00	62,125.00			
01/31/19	01/31/19	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			
01/31/19	01/31/19	US TREASURY NOTES DTD 07/31/2017 1.875% 07/31/2022	912828P4	5,400,000.00	0.00	50,625.00	50,625.00			
01/31/19	01/31/19	US TREASURY NOTES DTD 07/31/2015 2.000% 07/31/2022	912828XQ8	9,000,000.00	0.00	90,000.00	90,000.00			
Transaction Type Sub-Total				101,619,627.25	0.00	840,167.96	840,167.96			



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									
PAYDOWNS										
01/01/19	01/25/19	FNA 2018-M5 A2 DTD 04/01/2018 3.560% 09/25/2021	3136B1XP4	129,854.64	129,854.64	0.00	129,854.64	(2,582.94)	0.00	
01/15/19	01/15/19	HONDA ABS 2016-2 A3 DTD 05/31/2016 1.390% 04/15/2020	43814OAC2	76,907.83	76,907.83	0.00	76,907.83	1.49	0.00	
01/15/19	01/15/19	NISSAN ABS 2017-A A2A DTD 03/28/2017 1.470% 01/15/2020	654747AB0	85,224.04	85,224.04	0.00	85,224.04	0.44	0.00	
01/15/19	01/15/19	JOHN DEERE ABS 2016-A A3 DTD 03/02/2016 1.360% 04/15/2020	47788MAC4	129,597.14	129,597.14	0.00	129,597.14	20.40	0.00	
Transaction Type Sub-Total				421,583.65	421,583.65	0.00	421,583.65	(2,560.61)	0.00	
SELL										
01/03/19	01/08/19	BERKSHIRE HATHAWAY INC CORPORATE NOTES DTD 08/15/2016 1.300% 08/15/2019	084664CK5	810,000.00	802,143.00	4,182.75	806,325.75	(7,071.30)	(7,696.68)	FIFO
01/07/19	01/09/19	JP MORGAN SECURITIES LLC COMM PAPER DTD 10/05/2018 0.000% 04/03/2019	46640OR37	11,000,000.00	10,928,903.33	0.00	10,928,903.33	70,253.33	(5,133.30)	FIFO
01/09/19	01/11/19	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	400,000.00	391,437.50	1,093.92	392,531.42	(14,251.34)	(10,999.58)	FIFO
01/09/19	01/11/19	US TREASURY NOTES DTD 10/31/2015 1.375% 10/31/2020	912828L99	1,890,000.00	1,849,542.19	5,168.79	1,854,710.98	(10,859.06)	(29,375.80)	FIFO
01/09/19	01/11/19	US TREASURY NOTES DTD 02/28/2014 2.000% 02/28/2021	912828B90	2,090,000.00	2,064,773.05	15,357.46	2,080,130.51	(83,933.57)	(51,558.71)	FIFO
01/30/19	01/31/19	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	1,510,000.00	1,479,633.90	7,093.85	1,486,727.75	(21,019.20)	(25,205.25)	FIFO
01/30/19	01/31/19	FHLB NOTES DTD 09/08/2017 1.375% 09/28/2020	3130ACE26	3,490,000.00	3,419,816.10	16,395.73	3,436,211.83	(58,981.00)	(64,037.73)	FIFO
01/30/19	01/31/19	FHLMC AGENCY NOTES DTD 04/20/2017 1.375% 04/20/2020	3137EAEF2	1,565,000.00	1,541,618.90	6,037.20	1,547,656.10	(8,764.00)	(16,024.27)	FIFO
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	300,000.00	299,127.00	2,683.33	301,810.33	(858.00)	(871.34)	FIFO



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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									
SELL										
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	1,585,000.00	1,580,387.65	14,176.95	1,594,564.60	(4,311.20)	(4,573.69)	FIFO
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	200,000.00	199,418.00	1,788.89	201,206.89	(1,768.00)	(739.45)	FIFO
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	350,000.00	348,981.50	3,130.56	352,112.06	(3,538.50)	(1,585.62)	FIFO
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	750,000.00	747,817.50	6,708.33	754,525.83	(10,027.50)	(3,157.36)	FIFO
01/30/19	01/31/19	BANK OF NEW YORK MELLON NT (CALLABLE) DTD 09/11/2014 2.300% 09/11/2019	06406HCW7	790,000.00	787,701.10	7,066.11	794,767.21	(3,515.50)	(2,436.83)	FIFO
01/30/19	01/31/19	BANK OF NY MELLON CORP NOTE DTD 11/16/2009 4.600% 01/15/2020	06406HBP3	2,850,000.00	2,896,797.00	5,826.67	2,902,623.67	(42,351.00)	(1,710.66)	FIFO
Transaction Type Sub-Total				29,580,000.00	29,338,097.72	96,710.54	29,434,808.26	(200,995.84)	(225,106.27)	
Managed Account Sub-Total					(1,449,331.29)	774,530.43	(674,800.86)	(203,556.45)	(225,106.27)	
Total Security Transactions					(\$1,449,331.29)	\$774,530.43	(\$674,800.86)	(\$203,556.45)	(\$225,106.27)	