

Summary of Portfolio Characteristics and Key Statistics

Security Type <sup>1</sup>	Market Value <sup>2</sup>	% of Portfolio	Policy Limits	Sector Distribution	
U.S. Treasuries	\$64,153,145	31%	100%		
Federal Agencies	\$2,996,052	1%	100%		
Federal Agency CMOs	\$524,494	<1%	100%		
Municipal Obligations	\$0	0%	100%		
Commercial Paper	\$21,316,969	10%	25%		
Negotiable CDs	\$14,390,102	7%	30%		
Corporate Notes	\$41,320,277	20%	30%		
Asset-Backed Securities	\$4,419,357	2%	20%		
Money Market Fund	\$1,655,240	1%	20%		
San Diego County Pool	\$52,658,304	26%	100%		
LAIF	\$1,666,217	1%	\$65 Million		
<b>Totals</b>	<b>\$205,100,158</b>	<b>100%</b>			
Credit Quality (S&P Ratings) <sup>3,4</sup>					
Key Statistics <sup>5</sup>				Earnings <sup>6</sup>	
<b>Par Value</b>		\$206,340,232		1Q18 Accrual Basis Earnings	
<b>Amortized Cost</b>		\$206,414,869		Fiscal Year 2017-18 Initial Earnings Forecast	
<b>Weighted Average Maturity (years)</b>		1.17		Fiscal Year 2017-18 Current Earnings Forecast	
<b>Effective Duration (years)</b>		1.08		Variance to Initial Forecast	
<b>Yield to Maturity at Cost</b>		1.62%		\$617,281	
<b>Yield to Maturity at Market</b>		2.30%		\$2,200,333	
				\$2,345,945	
				-\$145,612	

Notes:

- End of quarter trade-date market values of portfolio holdings, excluding accrued interest. Percentages may not add to 100% due to rounding.
- Balances held in LAIF and the San Diego County Investment Pool are not managed by PFM Asset Management LLC.
- Citigroup, Goldman Sachs, and Morgan Stanley Corporate Notes rated BBB+ by S&P and rated A by Fitch.
- The "Not Rated" category comprises asset-backed securities rated Aaa by Moody's.
- Yields, weighted average maturity, and effective duration exclude balances not managed by PFM Asset Management LLC.
- Accrual earnings forecast are calculated on an amortized cost, settle basis. Projected earnings for January 2018 through June 2018 were based on portfolio holdings as of December 31, 2017, \$149.7 million par. Earnings for October 2017, November 2017 and December 2017 are based on actual accrual basis earnings. As current holdings mature, proceeds are assumed to be reinvested in a) a maturity that rebalances the portfolio near its current duration, 1.27 as of December 31, 2017. b) at a yield based on assumed maturity and US Treasury curve, as of January 11, 2017. Projected earnings assume callable securities trading at a premium are called at their next call date and are subsequently reinvested at the assumptions noted above. We cannot guarantee earnings forecasts, which are subject to market fluctuations, changes in cash flows, and reinvestment rates. Past performance is not indicative of future results.

## QUARTERLY MARKET SUMMARY

### SUMMARY

- The first quarter was characterized by a spike in volatility associated with an equity market correction, talks of tariffs and trade wars, a modest uptick in inflation, and a panoply of geopolitical concerns. Despite healthy fundamentals and a robust global economic backdrop, “risk-off” sentiment began to take hold of the financial markets. For the first time in nearly 10 years, both the stock market and bond market posted losses for the quarter.
- During the quarter, President Trump signed a \$1.3 trillion omnibus spending bill which averted a government shutdown, significantly increased military spending, and increased funding in a variety of discretionary areas, including background checks for gun purchases, election security, infrastructure, the opioid crisis, child care, low-income housing, the National Park Service, veterans’ hospitals, pay raises for the troops, school safety, and border security. As a result, the Congressional Budget Office (CBO) now estimates that the federal budget deficit will exceed \$1 trillion per year by 2020.
- Under new Federal Reserve (Fed) chair Jay Powell, the Federal Open Market Committee (FOMC) raised the short-term federal funds target rate 0.25% to a new range of 1.50 to 1.75% at its March meeting. While widely anticipated, the March rate hike indicates the Fed remains committed to its well-defined and well-telegraphed path of monetary policy tightening. Expectations point to two or three more rate hikes over the balance of 2018, with additional hikes likely in 2019 and 2020 as well.
- Bond yields continued their ascent over the quarter, with the two-year Treasury reaching a near-decade high. Meanwhile, the S&P 500 index dipped into negative territory for the quarter – the first negative quarter for the headline index since the third quarter of 2015. International indices also posted declines for the quarter, but a weaker U.S. dollar helped temper those relative losses.

### ECONOMIC SNAPSHOT

- Economic data continues to support growth and optimism (both business and consumer) as a myriad of indicators reached or remained at multi-year bests during the quarter, including the unemployment rate, consumer confidence, productivity, and manufacturing.
- The U.S. economy posted solid results last year, as the Gross Domestic Product (GDP) for the fourth quarter was revised up to show a real growth rate of 2.9%, after back-to-back readings in excess of 3.0% the prior two quarters. In the midst of eight straight years of domestic economic expansion, global growth is now in synchrony, with nearly every advanced economy around the globe, including the Eurozone, Japan, and China, showing positive growth rates.
- The U.S. labor market remained strong as the unemployment rate hovered at a 17-year low of 4.1%. The economy also posted positive net job gains for consecutive months dating back to the fourth quarter of 2010. Meanwhile, wages are beginning to gain some traction, as average hourly earnings – an important measure of wage growth – increased 2.7% over the past year.

### INTEREST RATES

- U.S. Treasury yields rose across the yield curve, as the yield on the 2-year increased 38 basis points (bps) from 1.88 to 2.26%, while the yield on a 10-year increased 33 bps from 2.40 to 2.73%. Although the yield curve initially steepened early in the quarter, as longer-term rates moved up in response to a modest uptick in inflation expectations, the flattening trend ultimately resumed, retreating to post-recession tightness by quarter-end.
- Money market investors have reaped the benefits of the Fed’s rate increases, as yields on securities with maturities less than one year continued to reflect rising short-term rates. In addition, a huge surge in the supply of U.S. Treasury bills pushed shorter-term yields higher still.
- After years of tightening yield spreads, the spike in market volatility caused spreads on corporates and other non-government sectors to widen sharply.

### SECTOR PERFORMANCE

- The continued federal fund rate hikes resulted in negative returns for most bond indices, with longer maturities performing worst. Although higher yields provide greater income over time, that income was not sufficient to offset the adverse impact of increasing interest rates on fixed income prices.
- Although Federal Agency returns were also negative, they generated returns slightly more positive than similar duration Treasuries, as their modest incremental income was a slight benefit.
- The municipal sector provided some reprieve for fixed income investors during the quarter, as returns were positive and outperformed most other investment-grade (IG) alternatives. The large decline in new issuance in the first quarter, caused by tax changes enacted in the fourth quarter, created a supply/demand imbalance that benefited the sector.
- IG corporate yield spreads ended the quarter wider, resulting in the sector being one of the worst performing fixed-income sectors in the first quarter. Despite the poor quarter, trailing returns over longer time periods remain strong, and the underlying strength of corporate fundamentals remains intact.
- The mortgage-backed securities (MBS) sector struggled to find footing during the quarter as low yield spreads, upcoming seasonal supply, and Fed balance sheet unwinding continued to weigh on investor demand. As a result, the sector generated a negative excess return for the quarter.
- Short-term commercial paper (CP) and bank Certificates of Deposits (CDs) offered even greater incremental value in the first quarter as short-term yields rose in response to the burgeoning Treasury supply, and credit spreads widened. The incremental yield advantage offered in these sectors continues to be a valuable return attribute in the face of rising rates.

QUARTERLY MARKET SUMMARY

Economic Snapshot

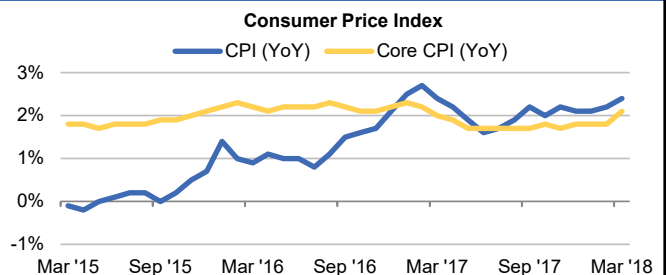
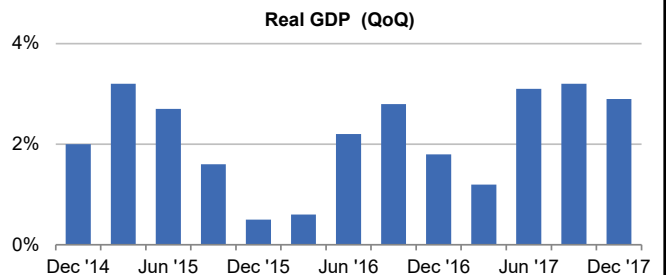
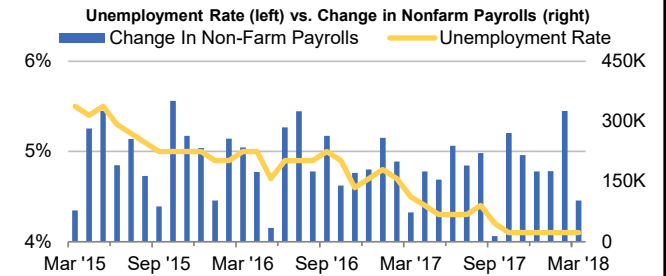
Labor Market		Latest	Dec '17	Mar '17
Unemployment Rate	Mar '18	4.1%	4.1%	4.5%
Change In Non-Farm Payrolls	Mar '18	103,000	175,000	73,000
Average Hourly Earnings (YoY)	Mar '18	2.7%	2.7%	2.6%
Personal Income (YoY)	Feb '18	3.7%	4.3%	3.4%
Initial Jobless Claims (week)	4/7/18	233,000	248,000	241,000

Growth		Latest	Dec '17	Mar '17
Real GDP (QoQ SAAR)	2017 Q4	2.9%	3.2% <sup>1</sup>	1.8% <sup>2</sup>
GDP Personal Consumption (QoQ SAAR)	2018 Q4	4.0%	2.2% <sup>1</sup>	2.9% <sup>2</sup>
Retail Sales (YoY)	Mar '18	4.5%	5.1%	4.9%
ISM Manufacturing Survey (month)	Mar '18	59.3	59.3	56.6
Existing Home Sales SAAR (month)	Feb '18	5.54 mil.	5.56 mil.	5.67 mil.

Inflation / Prices		Latest	Dec '17	Mar '17
Personal Consumption Expenditures (YoY)	Feb '18	1.8%	1.7%	1.8%
Consumer Price Index (YoY)	Mar '18	2.4%	2.1%	2.4%
Consumer Price Index Core (YoY)	Mar '18	2.1%	1.8%	2.0%
Crude Oil Futures (WTI, per barrel)	Mar 31	\$64.94	\$60.42	\$50.60
Gold Futures (oz.)	Mar 31	\$1,323	\$1,309	\$1,247



1. Data as of Third Quarter 2017.

2. Data as of Fourth Quarter 2016.

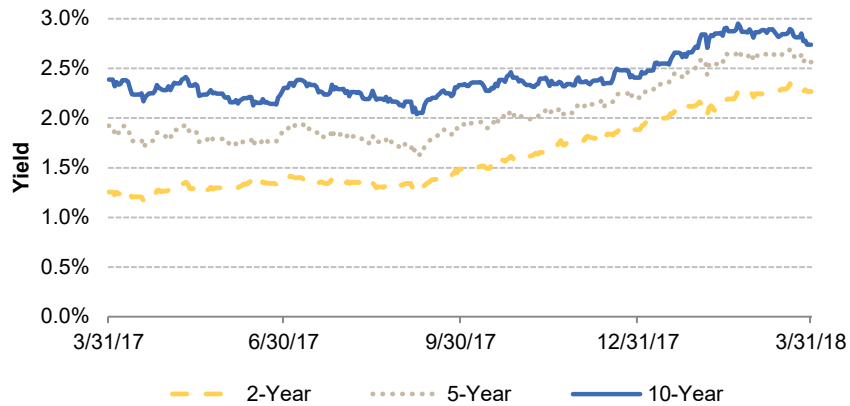
Note: YoY = year-over-year, QoQ = quarter over quarter, SAAR = seasonally adjusted annual rate, WTI = West Texas Intermediate crude oil.

Source: Bloomberg.

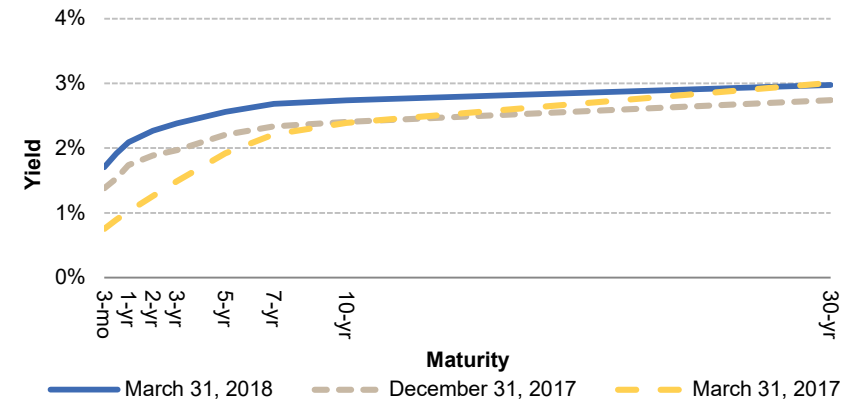
# QUARTERLY MARKET SUMMARY

## Interest Rate Overview

U.S. Treasury Note Yields



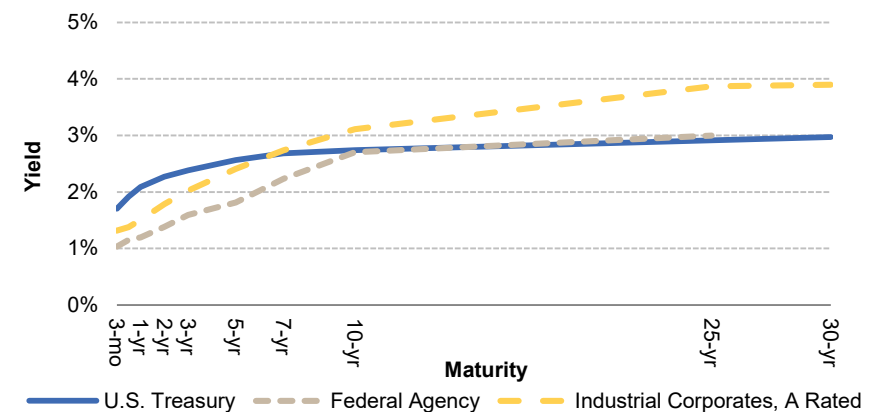
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	Mar '18	Dec '17	Change over Quarter	Mar '17	Change over Year
3-month	1.71%	1.38%	0.33%	0.75%	0.96%
1-year	2.09%	1.74%	0.35%	1.02%	1.07%
2-year	2.27%	1.89%	0.38%	1.26%	1.01%
5-year	2.56%	2.21%	0.35%	1.92%	0.64%
10-year	2.74%	2.41%	0.33%	2.39%	0.35%
30-year	2.97%	2.74%	0.23%	3.01%	(0.04%)

Yield Curves as of 3/31/18



Source: Bloomberg.

## QUARTERLY MARKET SUMMARY

## ICE BofAML Index Returns

March 31, 2018	As of 3/31/18	Yield	Returns for Periods ended 3/31/18		
	Duration		3-Month	1-Year	3-Years
<b>1-3 Year Indices</b>					
U.S. Treasury	1.80	2.27%	(0.13%)	0.03%	0.40%
Federal Agency	1.74	2.31%	(0.02%)	0.32%	0.58%
U.S. Corporates, A-AAA rated	1.81	2.90%	(0.41%)	0.65%	1.15%
Agency MBS (0 to 3 years)	2.38	2.57%	0.01%	0.99%	1.05%
Taxable Municipals	1.49	2.76%	0.25%	1.69%	1.83%
<b>1-5 Year Indices</b>					
U.S. Treasury	2.59	2.36%	(0.38%)	(0.10%)	0.47%
Federal Agency	2.10	2.36%	(0.18%)	0.26%	0.65%
U.S. Corporates, A-AAA rated	2.61	3.04%	(0.80%)	0.62%	1.31%
Agency MBS (0 to 5 years)	3.27	2.75%	(0.61%)	0.52%	0.92%
Taxable Municipals	2.23	2.84%	0.13%	1.62%	1.99%
<b>Master Indices (Maturities 1 Year or Greater)</b>					
U.S. Treasury	6.24	2.55%	(1.21%)	0.51%	0.47%
Federal Agency	3.86	2.53%	(0.53%)	0.85%	0.94%
U.S. Corporates, A-AAA rated	6.97	3.50%	(2.31%)	2.11%	1.96%
Agency MBS (0 to 30 years)	5.03	3.26%	(1.21%)	0.74%	1.10%
Taxable Municipals	10.63	3.88%	(1.73%)	6.82%	3.73%

Returns for periods greater than one year are annualized.

Source: ICE BofAML Indices.

## QUARTERLY MARKET SUMMARY

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**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<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 07/31/2013 1.375% 07/31/2018	912828VQ0	4,500,000.00	AA+	Aaa	07/02/15	07/06/15	4,544,648.44	1.05	10,255.52	4,504,929.12	4,493,497.50
US TREASURY NOTES DTD 10/15/2015 0.875% 10/15/2018	912828L81	3,000,000.00	AA+	Aaa	12/27/17	12/28/17	2,979,960.94	1.72	12,115.38	2,986,435.95	2,982,306.00
US TREASURY NOTES DTD 10/31/2011 1.750% 10/31/2018	912828RP7	3,895,000.00	AA+	Aaa	08/04/15	08/05/15	3,977,008.01	1.09	28,620.72	3,909,911.27	3,889,827.44
US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	7,975,000.00	AA+	Aaa	07/02/15	07/06/15	7,994,314.46	1.18	33,411.74	7,978,838.53	7,934,813.98
US TREASURY N/B DTD 01/15/2016 1.125% 01/15/2019	912828N63	3,000,000.00	AA+	Aaa	12/27/17	12/28/17	2,978,789.06	1.81	7,085.64	2,984,002.59	2,977,266.00
US TREASURY NOTES DTD 01/31/2012 1.250% 01/31/2019	912828SD3	1,000,000.00	AA+	Aaa	02/19/15	02/23/15	994,023.44	1.41	2,071.82	998,706.83	993,047.00
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	8,500,000.00	AA+	Aaa	07/02/15	07/06/15	8,543,828.13	1.36	42,733.52	8,513,335.23	8,433,598.00
US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	2,065,000.00	AA+	Aaa	04/23/15	04/27/15	2,039,348.83	1.29	56.42	2,056,160.58	2,027,813.48
US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	3,050,000.00	AA+	Aaa	05/01/15	05/04/15	3,001,867.19	1.37	83.33	3,033,324.31	2,995,075.60
US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	1,500,000.00	AA+	Aaa	06/26/15	06/29/15	1,493,496.09	1.60	9,447.51	1,497,582.14	1,482,480.00
US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	8,500,000.00	AA+	Aaa	07/02/15	07/06/15	8,500,664.06	1.50	53,535.91	8,500,268.52	8,400,720.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,000,000.00	AA+	Aaa	05/26/15	05/28/15	2,940,468.75	1.46	10,054.95	2,977,566.75	2,938,944.00
US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	3,000,000.00	AA+	Aaa	11/29/16	11/29/16	3,009,257.81	1.39	15,082.42	3,005,179.65	2,963,085.00
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,200,000.00	AA+	Aaa	10/08/15	10/13/15	1,196,296.88	1.32	1,304.35	1,198,359.12	1,176,843.60



## Managed Account Detail of Securities Held

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

### CITY OF CHULA VISTA

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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	1,200,000.00	AA+	Aaa	10/23/15	10/23/15	1,196,156.25	1.33	1,304.35	1,198,286.52	1,176,843.60
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	3,045,000.00	AA+	Aaa	11/13/15	11/13/15	3,002,774.41	1.59	3,309.78	3,025,856.57	2,986,240.64
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,000,000.00	AA+	Aaa	06/07/16	06/10/16	3,020,507.81	1.22	6,837.02	3,012,670.44	2,916,681.00
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	3,500,000.00	AA+	Aaa	06/07/16	06/10/16	3,503,007.81	1.23	119.54	3,501,906.63	3,384,062.50
<b>Security Type Sub-Total</b>		<b>64,930,000.00</b>					<b>64,916,418.37</b>	<b>1.36</b>	<b>237,429.92</b>	<b>64,883,320.75</b>	<b>64,153,145.34</b>

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	527,770.86	AA+	Aaa	10/07/15	10/30/15	533,055.91	1.08	723.93	529,240.59	524,494.35
<b>Security Type Sub-Total</b>		<b>527,770.86</b>					<b>533,055.91</b>	<b>1.08</b>	<b>723.93</b>	<b>529,240.59</b>	<b>524,494.35</b>

<b>Federal Agency Bond / Note</b>											
FREDDIE MAC (EX-CALLABLE) BONDS DTD 05/29/2013 1.000% 05/29/2018	3134G45W4	3,000,000.00	AA+	Aaa	05/29/13	05/29/13	3,000,000.00	1.00	10,166.67	3,000,000.00	2,996,052.00
<b>Security Type Sub-Total</b>		<b>3,000,000.00</b>					<b>3,000,000.00</b>	<b>1.00</b>	<b>10,166.67</b>	<b>3,000,000.00</b>	<b>2,996,052.00</b>

<b>Corporate Note</b>											
CITIGROUP INC CORP NOTES DTD 05/01/2013 1.750% 05/01/2018	172967GS4	500,000.00	BBB+	Baa1	09/30/16	09/30/16	501,275.00	1.59	3,645.83	500,067.70	499,680.00
BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	425,000.00	AA	Aa2	07/23/15	07/27/15	423,763.25	1.41	2,087.22	424,945.24	424,406.28
BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	1,346,000.00	AA	Aa2	07/10/15	07/15/15	1,346,336.50	1.29	6,610.36	1,346,015.01	1,344,119.64
BANK OF AMERICA BANK NOTES DTD 06/05/2015 1.750% 06/05/2018	06050TMC3	800,000.00	A+	Aa3	10/20/15	10/23/15	801,160.00	1.69	4,511.11	800,080.59	798,936.80





**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<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>Corporate Note</b>											
CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	1,500,000.00	AA-	Aa2	04/23/15	04/27/15	1,523,610.00	1.21	6,943.58	1,501,149.09	1,497,693.00
GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	500,000.00	BBB+	A3	09/30/16	09/30/16	512,255.00	1.52	2,900.00	502,060.56	500,716.00
GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	975,000.00	BBB+	A3	10/28/15	10/28/15	1,004,298.75	1.77	5,655.00	978,290.65	976,396.20
CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2013 2.450% 09/06/2018	14912L5T4	2,450,000.00	A	A3	04/19/17	04/21/17	2,477,954.50	1.61	4,168.40	2,458,821.89	2,450,703.15
CITIGROUP INC CORP NOTES DTD 09/26/2013 2.500% 09/26/2018	172967HC8	975,000.00	BBB+	Baa1	10/28/15	10/28/15	991,233.75	1.91	338.54	977,774.69	974,708.48
US BANCORP NOTES (CALLABLE) DTD 11/07/2013 1.950% 11/15/2018	91159HHE3	3,000,000.00	A+	A1	08/17/15	08/19/15	3,021,840.00	1.72	22,100.00	3,003,818.94	2,990,970.00
BANK OF NY MELLN CORP (CALLABLE) NOTES DTD 11/18/2013 2.100% 01/15/2019	06406HCP2	1,000,000.00	A	A1	09/18/15	09/21/15	1,007,240.00	1.87	4,433.33	1,001,621.17	995,551.00
IBM CORP NOTE DTD 02/12/2014 1.950% 02/12/2019	459200HT1	1,500,000.00	A+	A1	04/23/15	04/27/15	1,528,290.00	1.44	3,981.25	1,506,581.58	1,491,262.50
TOYOTA MOTOR CREDIT CORP NOTES DTD 02/19/2016 1.700% 02/19/2019	89236TCU7	1,530,000.00	AA-	Aa3	02/16/16	02/19/16	1,529,816.40	1.70	3,034.50	1,529,945.00	1,519,037.55
CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	1,500,000.00	AA-	A1	06/26/15	06/29/15	1,506,270.00	2.01	2,656.25	1,501,612.44	1,496,227.50
APPLE INC GLOBAL NOTES DTD 05/06/2014 2.100% 05/06/2019	037833AO3	1,500,000.00	AA+	Aa1	06/26/15	06/29/15	1,511,475.00	1.89	12,687.50	1,503,356.58	1,495,918.50
AMERICAN EXPRESS CREDIT CORP NOTES DTD 08/15/2014 2.250% 08/15/2019	0258M0DP1	1,000,000.00	A-	A2	09/18/15	09/21/15	1,003,820.00	2.15	2,875.00	1,001,383.46	994,168.00
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	1,500,000.00	A+	A2	04/25/17	04/28/17	1,514,325.00	1.82	4,312.50	1,508,637.05	1,491,919.50



**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<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>Corporate Note</b>											
GENERAL ELECTRIC CAP CORP (CALLABLE) DTD 01/09/2015 2.200% 01/09/2020	36962G7M0	1,500,000.00	A	A2	05/26/16	06/01/16	1,533,555.00	1.56	7,516.67	1,516,321.65	1,477,060.50
JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	46625HKA7	1,000,000.00	A-	A3	09/18/15	09/21/15	993,230.00	2.41	4,250.00	997,095.59	987,849.00
JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	46625HKA7	1,500,000.00	A-	A3	04/23/15	04/27/15	1,504,815.00	2.18	6,375.00	1,501,859.72	1,481,773.50
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,000,000.00	A-	A2	09/18/15	09/21/15	998,000.00	2.20	3,643.06	999,142.14	984,367.00
WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	A-	A2	03/26/15	03/27/15	1,500,045.00	2.15	5,464.58	1,500,021.98	1,476,550.50
MICROSOFT CORP (CALLABLE) NOTE DTD 02/12/2015 1.850% 02/12/2020	594918AY0	2,000,000.00	AAA	Aaa	01/13/17	01/17/17	2,006,200.00	1.75	5,036.11	2,003,744.88	1,983,146.00
BOEING COMPANY CORP NOTES DTD 07/28/2009 4.875% 02/15/2020	097023AZ8	1,500,000.00	A	A2	02/22/17	02/23/17	1,634,145.00	1.78	9,343.75	1,585,150.05	1,564,215.00
AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 2.150% 03/13/2020	02665WAU5	1,500,000.00	A+	A2	03/26/15	03/27/15	1,506,045.00	2.06	1,612.50	1,502,451.86	1,480,590.00
COMCAST CORP CORP NOTES DTD 08/19/2011 5.150% 04/30/2020	63946BAD2	1,500,000.00	A-	A3	02/22/17	02/23/17	1,642,770.00	2.05	32,402.08	1,594,291.52	1,565,644.50
AMERICAN EXP CREDIT CORP NT (CALLABLE) DTD 05/26/2015 2.375% 05/26/2020	0258M0DT3	1,500,000.00	A-	A2	06/26/15	06/29/15	1,485,135.00	2.59	12,369.79	1,493,258.36	1,480,543.50
BNY MELLON CORP NOTE (CALLABLE) DTD 08/17/2015 2.600% 08/17/2020	06406HDD8	1,500,000.00	A	A1	10/08/15	10/09/15	1,525,875.00	2.22	4,766.67	1,512,796.13	1,489,242.00
AMERICAN HONDA FINANCE CB DTD 09/24/2015 2.450% 09/24/2020	02665WAZ4	1,000,000.00	A+	A2	10/08/15	10/09/15	1,005,680.00	2.33	476.39	1,002,925.70	991,574.00
PEPSICO INC CORP NOTES (CALLABLE) DTD 10/14/2015 2.150% 10/14/2020	713448DC9	2,000,000.00	A+	A1	06/01/16	06/06/16	2,032,540.00	1.76	19,947.22	2,018,993.56	1,974,382.00
MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	450,000.00	BBB+	A3	05/11/16	05/16/16	452,893.50	2.36	5,000.00	451,834.75	440,925.30



**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<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>Security Type Sub-Total</b>		<b>41,451,000.00</b>					<b>42,025,891.65</b>	<b>1.86</b>	<b>211,144.19</b>	<b>41,726,049.53</b>	<b>41,320,276.90</b>
<b>Commercial Paper</b>											
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/06/2017 0.000% 04/02/2018	46640QD24	1,500,000.00	A-1	P-1	08/23/17	08/23/17	1,486,310.00	1.49	0.00	1,499,938.34	1,499,704.50
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 08/22/2017 0.000% 05/10/2018	06538CEA5	3,000,000.00	A-1	P-1	08/22/17	08/22/17	2,966,940.00	1.54	0.00	2,995,059.99	2,993,106.00
ING (US) FUNDING LLC COMM PAPER DTD 08/28/2017 0.000% 05/21/2018	4497W1EM4	3,000,000.00	A-1	P-1	08/29/17	08/29/17	2,966,654.17	1.53	0.00	2,993,708.34	2,990,991.00
GE CAPITAL TREASURY LLC COMM PAPER DTD 11/20/2017 0.000% 08/13/2018	36164KHD6	3,000,000.00	A-1	P-1	11/21/17	11/21/17	2,962,016.67	1.74	0.00	2,980,793.31	2,975,580.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/12/2017 0.000% 09/07/2018	89233HJ70	1,500,000.00	A-1+	P-1	12/12/17	12/12/17	1,480,273.33	1.78	0.00	1,488,339.99	1,484,286.00
BNP PARIBAS NY BRANCH COMM PAPER DTD 02/16/2018 0.000% 10/15/2018	09659CKF4	3,000,000.00	A-1	P-1	02/16/18	02/16/18	2,957,021.67	2.17	0.00	2,964,868.32	2,958,633.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/19/2018 0.000% 10/15/2018	22533UKF9	3,000,000.00	A-1	P-1	03/01/18	03/01/18	2,957,440.00	2.27	0.00	2,963,226.66	2,960,382.00
TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 02/20/2018 0.000% 10/15/2018	89233HKF0	3,500,000.00	A-1+	P-1	02/20/18	02/20/18	3,450,690.83	2.17	0.00	3,459,013.04	3,454,286.50
<b>Security Type Sub-Total</b>		<b>21,500,000.00</b>					<b>21,227,346.67</b>	<b>1.87</b>	<b>0.00</b>	<b>21,344,947.99</b>	<b>21,316,969.00</b>
<b>Certificate of Deposit</b>											
UBS AG STAMFORD CT CERT DEPOS DTD 05/11/2017 1.550% 05/10/2018	90275DGY0	3,000,000.00	A-1	P-1	08/29/17	08/30/17	3,000,683.93	1.51	41,979.17	3,000,105.42	2,998,046.55
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	A-1	P-1	02/08/17	02/09/17	3,000,000.00	1.90	8,460.00	3,000,000.00	2,997,186.00
SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVNO	3,000,000.00	A	A1	05/03/17	05/04/17	3,000,000.00	2.05	25,454.17	3,000,000.00	2,990,109.00



**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<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>Certificate of Deposit</b>											
SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	3,000,000.00	A+	Aa3	08/03/17	08/04/17	2,998,830.00	1.85	8,893.33	2,999,215.71	2,909,128.23
BANK OF TOKYO-MITSUBISHI NY CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	1,000,000.00	A	A1	09/25/17	09/27/17	1,000,000.00	2.07	10,695.00	1,000,000.00	990,661.00
CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	1,500,000.00	A	A1	02/07/18	02/08/18	1,500,000.00	2.67	5,896.25	1,500,000.00	1,504,971.00
<b>Security Type Sub-Total</b>		<b>14,500,000.00</b>					<b>14,499,513.93</b>	<b>1.93</b>	<b>101,377.92</b>	<b>14,499,321.13</b>	<b>14,390,101.78</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	359,361.80	NR	Aaa	10/19/16	10/26/16	359,342.32	1.21	193.26	359,351.90	358,535.70
HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	434,917.82	AAA	NR	02/16/16	02/25/16	434,856.02	1.23	191.61	434,893.70	432,467.49
NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	580,709.99	NR	Aaa	10/06/15	10/14/15	580,636.06	1.38	353.59	580,680.33	577,177.18
ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	391,710.53	AAA	Aaa	05/24/16	05/31/16	391,672.49	1.44	250.69	391,690.02	389,720.95
BANK OF AMERICA ABS 2015-A2 A DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	AAA	NR	10/26/15	10/28/15	1,001,328.12	1.30	604.44	1,000,689.46	999,626.20
HONDA ABS 2016-4 A3 DTD 10/25/2016 1.210% 12/18/2020	43814RAC0	1,150,000.00	AAA	NR	10/18/16	10/25/16	1,149,925.37	1.04	502.49	1,149,955.02	1,134,931.21
JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	NR	Aaa	07/11/17	07/18/17	534,960.84	1.82	432.76	534,967.03	526,898.44
<b>Security Type Sub-Total</b>		<b>4,451,700.14</b>					<b>4,452,721.22</b>	<b>1.31</b>	<b>2,528.84</b>	<b>4,452,227.46</b>	<b>4,419,357.17</b>
<b>Managed Account Sub-Total</b>		<b>150,360,471.00</b>					<b>150,654,947.75</b>	<b>1.62</b>	<b>563,371.47</b>	<b>150,435,107.45</b>	<b>149,120,396.54</b>



### Managed Account Detail of Securities Held

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

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#### CITY OF CHULA VISTA

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<b>Securities Sub-Total</b>	<b>\$150,360,471.00</b>	<b>\$150,654,947.75</b>	<b>1.62%</b>	<b>\$563,371.47</b>	<b>\$150,435,107.45</b>	<b>\$149,120,396.54</b>
<b>Accrued Interest</b>						<b>\$563,371.47</b>
<b>Total Investments</b>						<b>\$149,683,768.01</b>



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>										
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	684,632.55	0.00	977.92	977.92			
01/02/18	01/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	79.27	79.27			
01/03/18	01/03/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,146.61	1,146.61			
01/05/18	01/05/18	MORGAN STANLEY CORP NOTES DTD 12/05/2014 1.875% 01/05/2018	61761JVM8	550,000.00	0.00	5,156.25	5,156.25			
01/09/18	01/09/18	GENERAL ELECTRIC CAP CORP (CALLABLE) DTD 01/09/2015 2.200% 01/09/2020	36962G7M0	1,500,000.00	0.00	16,500.00	16,500.00			
01/15/18	01/15/18	US TREASURY N/B DTD 01/15/2016 1.125% 01/15/2019	912828N63	3,000,000.00	0.00	16,875.00	16,875.00			
01/15/18	01/15/18	JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	0.00	811.42	811.42			
01/15/18	01/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	732,854.41	0.00	836.68	836.68			
01/15/18	01/15/18	BANK OF NY MELLN CORP (CALLABLE) NOTES DTD 11/18/2013 2.100% 01/15/2019	06406HCP2	1,000,000.00	0.00	10,500.00	10,500.00			
01/15/18	01/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	497,444.74	0.00	596.93	596.93			
01/15/18	01/15/18	BANK OF AMERICA ABS 2015-A2 A DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	0.00	1,133.33	1,133.33			
01/15/18	01/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	588,912.26	0.00	593.82	593.82			
01/18/18	01/18/18	HONDA ABS 2016-4 A3 DTD 10/25/2016 1.210% 12/18/2020	43814RAC0	1,150,000.00	0.00	1,159.58	1,159.58			
01/18/18	01/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	577,469.34	0.00	587.09	587.09			
01/19/18	01/19/18	GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	500,000.00	0.00	7,250.00	7,250.00			
01/19/18	01/19/18	GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	975,000.00	0.00	14,137.50	14,137.50			
01/23/18	01/23/18	JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	46625HKA7	1,500,000.00	0.00	16,875.00	16,875.00			



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>										
01/23/18	01/23/18	JPMORGAN CHASE & CO (CALLABLE) DTD 01/23/2015 2.250% 01/23/2020	46625HKA7	1,000,000.00	0.00	11,250.00	11,250.00			
01/30/18	01/30/18	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			
01/30/18	01/30/18	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,000,000.00	0.00	10,750.00	10,750.00			
01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2012 1.250% 01/31/2019	912828SD3	1,000,000.00	0.00	6,250.00	6,250.00			
01/31/18	01/31/18	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,000,000.00	0.00	20,625.00	20,625.00			
01/31/18	01/31/18	US TREASURY NOTES DTD 07/31/2013 1.375% 07/31/2018	912828VQ0	4,500,000.00	0.00	30,937.50	30,937.50			
<b>Transaction Type Sub-Total</b>				<b>26,791,313.30</b>	<b>0.00</b>	<b>191,153.90</b>	<b>191,153.90</b>			
<b>MATURITY</b>										
01/05/18	01/05/18	MORGAN STANLEY CORP NOTES DTD 12/05/2014 1.875% 01/05/2018	61761JVM8	550,000.00	550,000.00	0.00	550,000.00	(2,849.00)	0.00	
<b>Transaction Type Sub-Total</b>				<b>550,000.00</b>	<b>550,000.00</b>	<b>0.00</b>	<b>550,000.00</b>	<b>(2,849.00)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
01/01/18	01/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	27,728.50	27,728.50	0.00	27,728.50	(277.67)	0.00	
01/15/18	01/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	77,208.04	77,208.04	0.00	77,208.04	4.18	0.00	
01/15/18	01/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	49,729.35	49,729.35	0.00	49,729.35	6.33	0.00	
01/15/18	01/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	35,944.68	35,944.68	0.00	35,944.68	3.49	0.00	
01/18/18	01/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	48,481.75	48,481.75	0.00	48,481.75	6.89	0.00	
<b>Transaction Type Sub-Total</b>				<b>239,092.32</b>	<b>239,092.32</b>	<b>0.00</b>	<b>239,092.32</b>	<b>(256.78)</b>	<b>0.00</b>	



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>Managed Account Sub-Total</b>					<b>789,092.32</b>	<b>191,153.90</b>	<b>980,246.22</b>	<b>(3,105.78)</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$789,092.32</b>	<b>\$191,153.90</b>	<b>\$980,246.22</b>	<b>(\$3,105.78)</b>	<b>\$0.00</b>	





**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>										
02/07/18	02/08/18	CREDIT SUISSE NEW YORK CERT DEPOS DTD 02/08/2018 2.670% 02/07/2020	22549LFR1	1,500,000.00	(1,500,000.00)	0.00	(1,500,000.00)			
02/16/18	02/16/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 02/16/2018 0.000% 10/15/2018	09659CKF4	3,000,000.00	(2,957,021.67)	0.00	(2,957,021.67)			
02/20/18	02/20/18	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 02/20/2018 0.000% 10/15/2018	89233HKF0	3,500,000.00	(3,450,690.83)	0.00	(3,450,690.83)			

<b>Transaction Type Sub-Total</b>				<b>8,000,000.00</b>	<b>(7,907,712.50)</b>	<b>0.00</b>	<b>(7,907,712.50)</b>			
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<b>INTEREST</b>										
02/01/18	02/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	108.11	108.11			
02/01/18	02/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	656,904.05	0.00	1,066.30	1,066.30			
02/02/18	02/02/18	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	3,000,000.00	0.00	27,906.67	27,906.67			
02/02/18	02/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,578.84	1,578.84			
02/07/18	02/07/18	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	0.00	28,200.00	28,200.00			
02/12/18	02/12/18	IBM CORP NOTE DTD 02/12/2014 1.950% 02/12/2019	459200HT1	1,500,000.00	0.00	14,625.00	14,625.00			
02/12/18	02/12/18	MICROSOFT CORP (CALLABLE) NOTE DTD 02/12/2015 1.850% 02/12/2020	594918AY0	2,000,000.00	0.00	18,500.00	18,500.00			
02/15/18	02/15/18	BOEING COMPANY CORP NOTES DTD 07/28/2009 4.875% 02/15/2020	097023AZ8	1,500,000.00	0.00	36,562.50	36,562.50			
02/15/18	02/15/18	JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	0.00	811.42	811.42			
02/15/18	02/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	461,500.06	0.00	553.80	553.80			
02/15/18	02/15/18	AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	1,500,000.00	0.00	16,875.00	16,875.00			



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>											
02/15/18	02/15/18	AMERICAN EXPRESS CREDIT CORP NOTES DTD 08/15/2014 2.250% 08/15/2019	0258M0DP1	1,000,000.00	0.00	11,250.00	11,250.00				
02/15/18	02/15/18	BANK OF AMERICA ABS 2015-A2 A DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	0.00	1,133.33	1,133.33				
02/15/18	02/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	511,704.22	0.00	515.97	515.97				
02/15/18	02/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	683,125.06	0.00	779.90	779.90				
02/17/18	02/17/18	BNY MELLON CORP NOTE (CALLABLE) DTD 08/17/2015 2.600% 08/17/2020	06406HDD8	1,500,000.00	0.00	19,500.00	19,500.00				
02/18/18	02/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	528,987.59	0.00	537.80	537.80				
02/18/18	02/18/18	HONDA ABS 2016-4 A3 DTD 10/25/2016 1.210% 12/18/2020	43814RAC0	1,150,000.00	0.00	1,159.58	1,159.58				
02/19/18	02/19/18	TOYOTA MOTOR CREDIT CORP NOTES DTD 02/19/2016 1.700% 02/19/2019	89236TCU7	1,530,000.00	0.00	13,005.00	13,005.00				
02/28/18	02/28/18	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,200,000.00	0.00	7,500.00	7,500.00				
02/28/18	02/28/18	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,200,000.00	0.00	7,500.00	7,500.00				
02/28/18	02/28/18	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	3,045,000.00	0.00	19,031.25	19,031.25				
<b>Transaction Type Sub-Total</b>				<b>27,502,220.98</b>	<b>0.00</b>	<b>228,700.47</b>	<b>228,700.47</b>				
<b>MATURITY</b>											
02/16/18	02/16/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 05/23/2017 0.000% 02/16/2018	09659CBG2	3,000,000.00	3,000,000.00	0.00	3,000,000.00	31,607.50	0.00		
02/20/18	02/20/18	COOPERATIVE RABOBANK U.A. COMM PAPER DTD 07/26/2017 0.000% 02/20/2018	21687BBL4	3,000,000.00	3,000,000.00	0.00	3,000,000.00	23,512.50	0.00		
<b>Transaction Type Sub-Total</b>				<b>6,000,000.00</b>	<b>6,000,000.00</b>	<b>0.00</b>	<b>6,000,000.00</b>	<b>55,120.00</b>	<b>0.00</b>		



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>										
02/01/18	02/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	43,350.56	43,350.56	0.00	43,350.56	(434.11)	0.00	
02/15/18	02/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	77,773.04	77,773.04	0.00	77,773.04	4.22	0.00	
02/15/18	02/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	54,070.81	54,070.81	0.00	54,070.81	6.88	0.00	
02/15/18	02/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	37,436.75	37,436.75	0.00	37,436.75	3.63	0.00	
02/18/18	02/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	49,123.05	49,123.05	0.00	49,123.05	6.98	0.00	
<b>Transaction Type Sub-Total</b>				<b>261,754.21</b>	<b>261,754.21</b>	<b>0.00</b>	<b>261,754.21</b>	<b>(412.40)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(1,645,958.29)</b>	<b>228,700.47</b>	<b>(1,417,257.82)</b>	<b>54,707.60</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(1,645,958.29)</b>	<b>\$228,700.47</b>	<b>(1,417,257.82)</b>	<b>\$54,707.60</b>	<b>\$0.00</b>	



**Managed Account Security Transactions & Interest**

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

**CITY OF CHULA VISTA**

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>BUY</b>										
03/01/18	03/01/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 01/19/2018 0.000% 10/15/2018	22533UKF9	3,000,000.00	(2,957,440.00)	0.00	(2,957,440.00)			

<b>Transaction Type Sub-Total</b>				<b>3,000,000.00</b>	<b>(2,957,440.00)</b>	<b>0.00</b>	<b>(2,957,440.00)</b>			
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<b>INTEREST</b>										
03/01/18	03/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	143.01	143.01			
03/01/18	03/01/18	CISCO SYSTEMS INC GLOBAL NOTES DTD 03/03/2014 2.125% 03/01/2019	17275RAR3	1,500,000.00	0.00	15,937.50	15,937.50			
03/01/18	03/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	613,553.49	0.00	1,013.88	1,013.88			
03/02/18	03/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	582.07	582.07			
03/06/18	03/06/18	CATERPILLAR FINANCIAL SERVICES CORP NOTE DTD 09/06/2013 2.450% 09/06/2018	14912L5T4	2,450,000.00	0.00	30,012.50	30,012.50			
03/13/18	03/13/18	AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 2.150% 03/13/2020	02665WAU5	1,500,000.00	0.00	16,125.00	16,125.00			
03/15/18	03/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	433,931.18	0.00	437.55	437.55			
03/15/18	03/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	629,054.25	0.00	718.17	718.17			
03/15/18	03/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	424,063.31	0.00	508.88	508.88			
03/15/18	03/15/18	JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	0.00	811.42	811.42			
03/15/18	03/15/18	BANK OF AMERICA ABS 2015-A2 A DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	0.00	1,133.33	1,133.33			
03/18/18	03/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	479,864.54	0.00	487.86	487.86			
03/18/18	03/18/18	HONDA ABS 2016-4 A3 DTD 10/25/2016 1.210% 12/18/2020	43814RAC0	1,150,000.00	0.00	1,159.58	1,159.58			
03/24/18	03/24/18	AMERICAN HONDA FINANCE CB DTD 09/24/2015 2.450% 09/24/2020	02665WAZ4	1,000,000.00	0.00	12,250.00	12,250.00			



## Managed Account Security Transactions & Interest

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

### CITY OF CHULA VISTA

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>										
03/26/18	03/26/18	CITIGROUP INC CORP NOTES DTD 09/26/2013 2.500% 09/26/2018	172967HC8	975,000.00	0.00	12,187.50	12,187.50			
03/31/18	03/31/18	US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	2,065,000.00	0.00	10,325.00	10,325.00			
03/31/18	03/31/18	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	3,500,000.00	0.00	21,875.00	21,875.00			
03/31/18	03/31/18	US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	3,050,000.00	0.00	15,250.00	15,250.00			
<b>Transaction Type Sub-Total</b>				<b>21,305,466.77</b>	<b>0.00</b>	<b>140,958.25</b>	<b>140,958.25</b>			
<b>MATURITY</b>										
03/01/18	03/01/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/11/2017 0.000% 03/01/2018	22533UC19	3,000,000.00	3,000,000.00	0.00	3,000,000.00	22,166.67	0.00	
<b>Transaction Type Sub-Total</b>				<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>0.00</b>	<b>3,000,000.00</b>	<b>22,166.67</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
03/01/18	03/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	85,782.63	85,782.63	0.00	85,782.63	(859.02)	0.00	
03/15/18	03/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	74,569.38	74,569.38	0.00	74,569.38	4.04	0.00	
03/15/18	03/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	48,344.26	48,344.26	0.00	48,344.26	6.15	0.00	
03/15/18	03/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	32,352.78	32,352.78	0.00	32,352.78	3.14	0.00	
03/18/18	03/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	44,946.72	44,946.72	0.00	44,946.72	6.39	0.00	
<b>Transaction Type Sub-Total</b>				<b>285,995.77</b>	<b>285,995.77</b>	<b>0.00</b>	<b>285,995.77</b>	<b>(839.30)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>328,555.77</b>	<b>140,958.25</b>	<b>469,514.02</b>	<b>21,327.37</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$328,555.77</b>	<b>\$140,958.25</b>	<b>\$469,514.02</b>	<b>\$21,327.37</b>	<b>\$0.00</b>	