

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	\$64,157,384	26%	100%		
Federal Agencies	\$0	0%	100%		
Federal Agency CMOs	\$455,707	0%	100%		
Municipal Obligations	\$0	0%	100%		
Commercial Paper	\$27,022,536	11%	25%		
Negotiable CDs	\$13,959,592	6%	30%		
Corporate Notes	\$40,072,018	16%	30%		
Asset-Backed Securities	\$5,712,411	2%	20%		
Money Market Fund	\$128,788	<1%	20%		
San Diego County Pool	\$92,862,912	38%	100%		
LAIF	\$1,672,416	1%	\$65 Million		
<b>Totals</b>	<b>\$246,043,765</b>	<b>100%</b>			
Credit Quality (S&P Ratings) <sup>3,4</sup>				Maturity Distribution	
Key Statistics <sup>5</sup>				Earnings <sup>6</sup>	
<b>Par Value</b>		\$247,250,189		<b>2Q18 Accrual Basis Earnings</b> \$640,148	
<b>Amortized Cost</b>		\$247,258,565		<b>Fiscal Year 2017-18 Initial Earnings Forecast</b> \$2,200,333	
<b>Weighted Average Maturity (years)</b>		1.05		<b>Fiscal Year 2017-18 Current Earnings Forecast</b> \$2,368,812	
<b>Effective Duration (years)</b>		0.95		<b>Variance to Initial Forecast</b> \$168,479	
<b>Yield to Maturity at Cost</b>		1.79%			
<b>Yield to Maturity at Market</b>		2.42%			

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 Moody's and/or 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. The initial projected earnings for January 2018 through June 2018 were based on portfolio holdings as of December 31, 2017, \$149.7 million par. Fiscal Year 2017-18 Current Earnings Forecast are the portfolio's actual accrual earnings. 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

- Economic data continued to indicate strong growth worldwide, despite the myriad of geopolitical and global trade war events hitting the headlines. During the quarter, volatility waned, equity markets gained their footing, the U.S. Dollar (USD) continued its ascent and the Federal Open Market Committee's (FOMC) dual mandate came into clearer focus. But, with trade wars officially on, it's now a question of whether the strong fiscal stimulus that is fueling the U.S. economy will be enough to overcome the drag of trade uncertainty.
- Positive economic data released in the second quarter included job gains, housing starts, new home sales, factory orders, manufacturing survey indices and consumer sentiment.
- At its June FOMC meeting, the Federal Reserve (Fed) increased the overnight federal funds rate by 0.25 percent, to a new range of 1.75 to 2.00 percent. While widely anticipated, the June rate hike was consistent with the Fed's continuing resolve to gradually tighten monetary policy. Fed expectations – as measured by the FOMC's updated "dot plot" – indicated two more rate hikes in the second half of 2018 and three more in 2019. Market estimates – as measured by Fed funds futures contracts – similarly imply two more hikes in 2018, but are less optimistic for 2019.
- The S&P 500 Index (S&P) rebounded by 3.4 percent over the quarter, following the first quarterly decline (first quarter 2018) in nearly three years. International indices followed suit, posting gains in local currencies for the quarter; however, the stronger USD tempered those gains for domestic investors. Meanwhile, bond yields generally rose, while the yield curve flattened.

### ECONOMIC SNAPSHOT

- Real gross domestic product (GDP) in the U.S. increased at an annual rate of 2 percent in the first quarter. The deceleration in growth was driven by weaker consumer spending, despite being boosted by a significant improvement in net exports. Looking forward, federal tax cuts and expanded spending point toward accelerated growth estimates for the second quarter.
- U.S. labor market conditions – part one of the Fed's dual mandate – remained strong during the quarter. Despite the quarter-end uptick in the headline unemployment rate to 4 percent (previously 3.8 percent), it remains near multi-decade lows. In addition, job growth remains robust (monthly average of 211,000 new jobs in the second quarter), weekly jobless claims reached a generational low and job openings reached a new record high. In fact, for the first time, there are more job openings than the number of unemployed persons.
- Inflation – the second part of the Fed's dual mandate – continued to march higher. As measured by the personal consumption expenditures (PCE) core price index, year-over-year (YoY) inflation reached the Fed's target of 2 percent for the first time since 2012.

### INTEREST RATES

- U.S. Treasury yields generally rose over the quarter, with maturities less than three years increasing 20 to 25 basis points (bps) (0.20 to 0.25 percent), while maturities greater than five years increased by a lesser amount and 30-year Treasury bonds were nearly unchanged. The result was a flatter yield curve; the difference between 10-year and two-year Treasury yields narrowed to 33 bps (0.33 percent) by quarter-end, a level not hit since June 2007.
- Money market investments, like commercial paper and bank Certificates of Deposit (CDs), continued to offer attractive yields, reacting quickly to the periodic Fed rate hikes.
- After widening in the first quarter, credit spreads remained volatile in the second quarter, but ended the quarter only modestly wider. Healthy corporate fundamentals remained supportive.

### SECTOR PERFORMANCE

- Rising yields caused shorter-maturity to outperform longer-maturity Treasury indices; the exception was 30-year Treasury bonds, which were buoyed by incremental income amid relatively unchanged yields over the quarter. For example, the three-month Treasury bill index generated +0.45 percent of total return for the quarter, while the five-year Treasury returned -0.05 percent, and the 30-year Treasury returned +0.51 percent.
- Federal agency returns were in line with similar-duration U.S. Treasury securities for the quarter, as spreads across the majority of the curve continued to trade very narrowly. The incremental income benefit from the sector continues to be minimal.
- For the second consecutive quarter, the municipal sector was a top performer, as the sector continued to reap the benefits of a sharp slowdown in supply following the year-end flurry of issuance. From both an absolute and excess return perspective, the sector was a positive contributor to portfolio performance for the quarter.
- Shorter-term corporates generated positive excess returns in the quarter as incremental income offset modestly wider yield spreads. But, longer-term corporates (five years and longer) underperformed Treasuries as the impact of wider yield spreads on longer-duration securities overwhelmed the benefit of higher yields.
- After a general underperformance of mortgage-backed securities (MBS) in the first quarter, the sector found its footing in the second quarter. Nevertheless, returns in the MBS sector continue to be very much structure-dependent as specific maturity and coupon characteristics drove relative performance.
- Short-term commercial paper and bank CDs continued to offer incremental value relative to both short- and intermediate-term government securities. 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

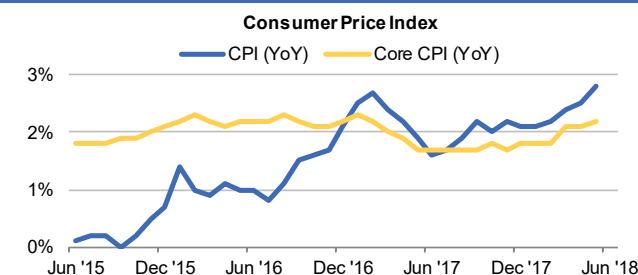
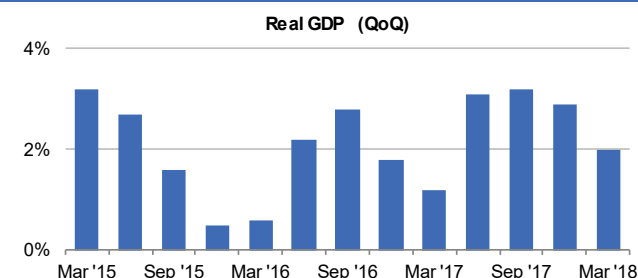
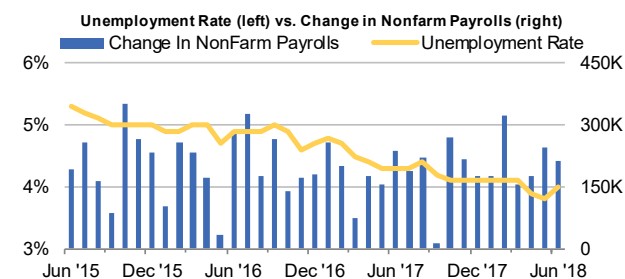
Labor Market	Latest	Mar '18	Jun '17	
Unemployment Rate	Jun '18	4.0%	4.1%	4.3%
Change In NonFarm Payrolls	Jun '18	213,000	155,000	239,000
Average Hourly Earnings (YoY)	Jun '18	2.7%	2.6%	2.5%
Personal Income (YoY)	May '18	4.0%	3.7%	2.4%
Initial Jobless Claims (week)	6/30/18	231,000	242,000	251,000

Growth	Latest	Mar '18	Jun '17	
Real GDP (QoQ SAAR)	2018Q1	2.0%	2.9% <sup>1</sup>	1.2% <sup>2</sup>
GDP Personal Consumption (QoQ SAAR)	2018Q1	0.9%	4.0% <sup>1</sup>	1.9% <sup>2</sup>
Retail Sales (YoY)	May '18	5.9%	5.1%	3.5%
ISM Manufacturing Survey (month)	Jun '18	60.2	59.3	56.7
Existing Home Sales SAAR (month)	May '18	5.43 mil.	5.60 mil.	5.50 mil.

Inflation / Prices	Latest	Mar '18	Jun '17	
Personal Consumption Expenditures (YoY)	May '18	2.3%	2.0%	1.4%
Consumer Price Index (YoY)	May '18	2.8%	2.4%	1.6%
Consumer Price Index Core (YoY)	May '18	2.2%	2.1%	1.7%
Crude Oil Futures (WTI, per barrel)	Jun 30	\$74.15	\$64.94	\$46.04
Gold Futures (oz.)	Jun 30	\$1,255	\$1,323	\$1,242



1. Data as of Fourth Quarter 2017.

2. Data as of First Quarter 2017.

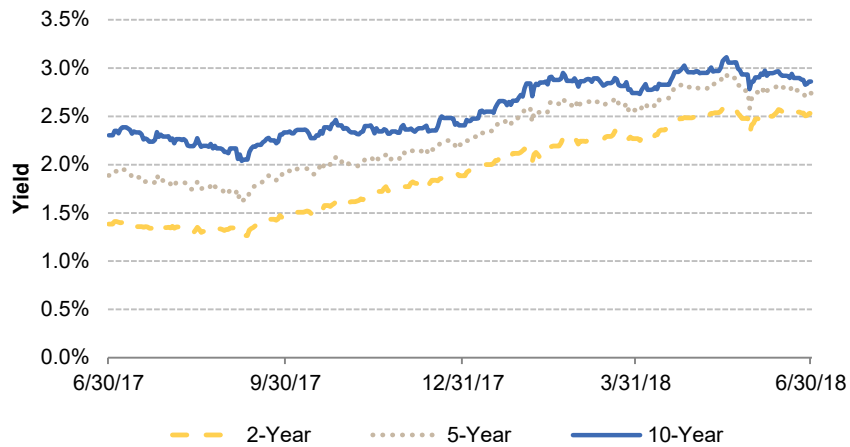
Note: YoY = year-over-year, QoQ = quarter over quarter, SAAR = seasonally adjusted annual rate, WTI = West Texas Intermediate crude oil.

Source: Bloomberg.

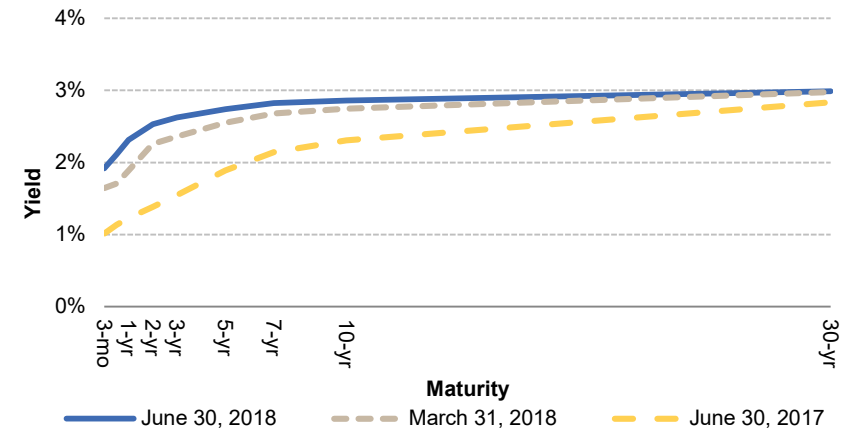
# QUARTERLY MARKET SUMMARY

## Interest Rate Overview

U.S. Treasury Note Yields



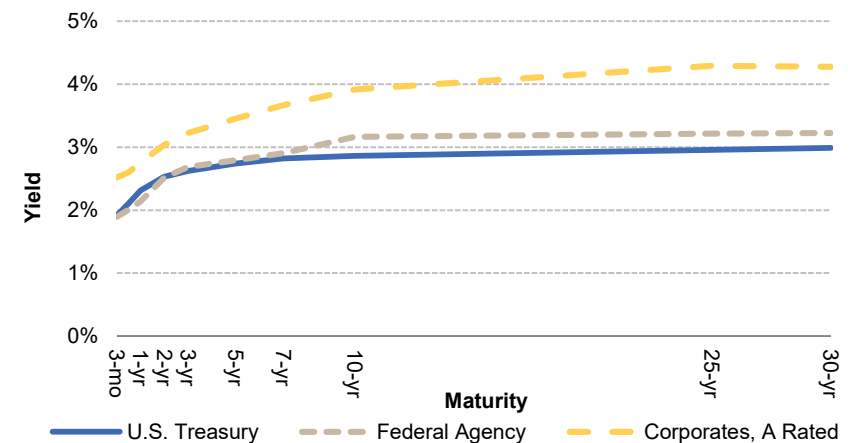
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	Jun '18	Mar '18	Change Over Quarter	Jun '17	Change Over Year
3-month	1.92%	1.71%	0.21%	1.01%	0.91%
1-year	2.31%	2.09%	0.22%	1.23%	1.08%
2-year	2.53%	2.27%	0.26%	1.38%	1.15%
5-year	2.74%	2.56%	0.18%	1.89%	0.85%
10-year	2.86%	2.74%	0.12%	2.31%	0.55%
30-year	2.99%	2.97%	0.02%	2.84%	0.15%

Yield Curves as of 6/30/18



Source: Bloomberg.

## QUARTERLY MARKET SUMMARY

## ICE BofAML Index Returns

June 30, 2018	As of 6/30/18		Returns for Periods ended 6/30/18		
	Duration	Yield	3 Month	1 Year	3 Years
<b>1-3 Year Indices</b>					
U.S. Treasury	1.81	2.51%	0.22%	0.08%	0.42%
Federal Agency	1.67	2.55%	0.23%	0.30%	0.60%
U.S. Corporates, A-AAA rated	1.89	3.11%	0.47%	0.57%	1.28%
Agency MBS (0 to 3 years)	2.40	2.84%	(0.05%)	0.34%	1.06%
Taxable Municipals	1.58	2.83%	0.40%	1.74%	2.21%
<b>1-5 Year Indices</b>					
U.S. Treasury	2.58	2.58%	0.13%	(0.35%)	0.50%
Federal Agency	2.01	2.59%	0.20%	0.08%	0.69%
U.S. Corporates, A-AAA rated	2.66	3.26%	0.30%	0.08%	1.45%
Agency MBS (0 to 5 years)	3.29	3.04%	(0.21%)	(0.35%)	1.00%
Taxable Municipals	2.29	2.96%	0.33%	1.39%	2.37%
<b>Master Indices (Maturities 1 Year or Greater)</b>					
U.S. Treasury	6.22	2.71%	0.11%	(0.60%)	1.13%
Federal Agency	3.78	2.75%	(0.02%)	(0.04%)	1.16%
U.S. Corporates, A-AAA rated	6.90	3.74%	(0.70%)	(0.80%)	2.62%
Agency MBS (0 to 30 years)	5.09	3.38%	0.31%	0.15%	1.48%
Taxable Municipals	10.53	3.99%	(0.28%)	2.81%	5.49%

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 **June 30, 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	25,809.74	4,501,222.11	4,498,398.00
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	5,522.54	2,992,701.84	2,990,340.00
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	11,483.90	3,903,527.87	3,891,194.59
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	8,443.48	7,977,401.27	7,947,581.95
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	15,569.75	2,989,063.71	2,983,125.00
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	5,214.09	999,094.86	994,492.00
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	10,799.18	8,510,496.91	8,435,918.50
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	5,190.71	2,057,619.01	2,028,781.97
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	7,666.67	3,036,074.52	2,996,506.05
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	3,790.76	1,497,958.83	1,481,367.00
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	21,480.98	8,500,226.70	8,394,413.00
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	2,540.98	2,980,893.63	2,939,181.00
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	3,811.48	3,004,411.17	2,959,569.00
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	5,013.59	1,198,569.04	1,175,437.20



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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 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	5,013.59	1,198,505.72	1,175,437.20
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	12,721.98	3,028,300.52	2,982,671.90
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	17,206.49	3,011,564.70	2,908,476.00
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	10,997.27	3,501,750.91	3,374,493.50
<b>Security Type Sub-Total</b>		<b>64,930,000.00</b>					<b>64,916,418.37</b>	<b>1.36</b>	<b>178,277.18</b>	<b>64,889,383.32</b>	<b>64,157,383.86</b>

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	458,054.80	AA+	Aaa	10/07/15	10/30/15	462,641.72	1.08	628.30	458,991.97	455,707.41
<b>Security Type Sub-Total</b>		<b>458,054.80</b>					<b>462,641.72</b>	<b>1.08</b>	<b>628.30</b>	<b>458,991.97</b>	<b>455,707.41</b>

<b>Corporate Note</b>											
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	6,525.00	500,343.43	500,110.00
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	12,723.75	975,548.44	975,214.50
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	19,174.65	2,453,699.50	2,450,088.20
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	6,432.29	976,347.71	974,723.10
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	7,475.00	3,002,049.24	2,993,640.00





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<b>Corporate Note</b>											
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	9,683.33	1,001,048.13	997,329.00
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	11,293.75	1,504,684.83	1,484,973.00
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	9,537.00	1,529,960.48	1,521,664.56
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	10,625.00	1,501,175.07	1,496,245.50
BANK OF AMERICA CORP NOTE DTD 04/01/2014 2.650% 04/01/2019	06051GFD6	1,500,000.00	A-	A3	06/27/18	06/27/18	1,500,090.00	2.64	9,937.50	1,500,089.61	1,498,407.00
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	4,812.50	1,502,597.22	1,495,408.50
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	8,500.00	1,001,134.35	993,867.00
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	12,750.00	1,507,079.07	1,491,439.50
JOHN DEERE CAPITAL CORP DTD 06/07/2018 2.556% 01/07/2020	24422EUF4	680,000.00	A	A2	06/04/18	06/07/18	680,000.00	2.56	1,158.54	680,000.00	680,244.80
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	15,766.67	1,513,936.68	1,482,046.50
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	9,875.00	997,488.58	987,137.00
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	14,812.50	1,501,596.99	1,480,705.50
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	9,018.06	999,257.21	985,971.00
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	13,527.08	1,500,018.99	1,478,956.50



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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>											
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	14,286.11	2,003,227.56	1,975,380.00
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	27,625.00	1,573,940.51	1,549,143.00
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	9,675.00	1,502,142.47	1,480,593.00
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	13,089.58	1,583,159.55	1,550,037.00
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	3,463.54	1,494,021.92	1,478,230.50
MORGAN STANLEY CORPORATE NOTES DTD 06/16/2015 2.800% 06/16/2020	61761JB32	1,200,000.00	BBB+	A3	05/23/18	05/25/18	1,192,032.00	3.14	1,400.00	1,192,421.41	1,190,317.20
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	14,516.67	1,511,434.31	1,485,040.50
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	6,601.39	1,002,637.68	987,384.00
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	9,197.22	2,017,092.88	1,968,212.00
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	2,187.50	451,689.27	439,509.60

<b>Security Type Sub-Total</b>		<b>40,260,000.00</b>					<b>40,801,868.90</b>	<b>1.99</b>	<b>295,669.63</b>	<b>40,479,823.09</b>	<b>40,072,017.96</b>
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<b>Commercial Paper</b>											
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	2,993,836.65	2,992,389.00
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	1,495,013.33	1,493,767.50



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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>Commercial Paper</b>											
CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/04/2018 0.000% 09/10/2018	22533UJA2	1,500,000.00	A-1	P-1	05/04/18	05/04/18	1,487,852.50	2.28	0.00	1,493,314.16	1,493,332.50
BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 09/10/2018	09659CJA7	1,500,000.00	A-1	P-1	05/04/18	05/07/18	1,488,082.50	2.29	0.00	1,493,284.59	1,493,403.00
MUFG BANK LTD/NY COMM PAPER DTD 04/13/2018 0.000% 09/10/2018	62479MJA2	3,000,000.00	A-1	P-1	05/10/18	05/10/18	2,975,912.50	2.37	0.00	2,986,095.84	2,986,731.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 03/06/2018 0.000% 10/02/2018	46640QK26	1,500,000.00	A-1	P-1	04/02/18	04/02/18	1,481,623.75	2.44	0.00	1,490,661.24	1,490,788.50
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	2,981,096.67	2,979,336.00
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	2,980,213.32	2,979,138.00
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	3,477,946.12	3,476,102.00
DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 05/17/2018 0.000% 12/05/2018	25214PH30	1,500,000.00	A-1+	P-1	05/16/18	05/17/18	1,480,220.83	2.38	0.00	1,484,627.07	1,484,233.20
DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 05/11/2018 0.000% 12/05/2018	25214PGV9	3,000,000.00	A-1+	P-1	05/10/18	05/11/18	2,958,400.00	2.43	0.00	2,968,599.99	2,968,466.40
CANADIAN IMPERIAL HOLDING COMM PAPER DTD 05/10/2018 0.000% 12/31/2018	13607FMX1	1,200,000.00	A-1	P-1	05/16/18	05/16/18	1,181,603.67	2.45	0.00	1,185,298.99	1,184,848.80
<b>Security Type Sub-Total</b>		<b>27,200,000.00</b>					<b>26,861,138.25</b>	<b>2.21</b>	<b>0.00</b>	<b>27,029,987.97</b>	<b>27,022,535.90</b>

<b>Certificate of Deposit</b>											
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	22,560.00	3,000,000.00	2,994,411.00
SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVNO	3,000,000.00	A-1	P-1	05/03/17	05/04/17	3,000,000.00	2.05	10,079.17	3,000,000.00	2,987,244.00



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 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+	Aa2	08/03/17	08/04/17	2,998,830.00	1.85	22,846.67	2,999,361.96	2,974,119.00
MUFG BANK LTD/NY CERT DEPOS 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	15,927.50	1,000,000.00	990,001.00
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	15,908.75	1,500,000.00	1,499,944.50
BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	2,500,000.00	A+	A1	06/05/18	06/07/18	2,499,050.00	3.10	5,133.33	2,499,080.70	2,513,872.50
<b>Security Type Sub-Total</b>		<b>14,000,000.00</b>					<b>13,997,880.00</b>	<b>2.23</b>	<b>92,455.42</b>	<b>13,998,442.66</b>	<b>13,959,592.00</b>

<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	126,475.36	NR	Aaa	10/19/16	10/26/16	126,468.51	1.21	68.02	126,472.46	126,359.60
HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	304,324.87	AAA	NR	02/16/16	02/25/16	304,281.63	1.23	134.07	304,310.72	302,973.91
NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	431,497.06	NR	Aaa	10/06/15	10/14/15	431,442.12	1.38	262.73	431,478.01	429,401.11
ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	290,719.48	AAA	Aaa	05/24/16	05/31/16	290,691.25	1.44	186.06	290,706.05	289,417.84
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	1,149,959.87	1,137,670.62
HAROT 2018-2 A2 DTD 05/30/2018 2.660% 12/18/2020	43814UAF6	1,800,000.00	AAA	NR	05/22/18	05/30/18	1,799,997.30	2.66	1,729.00	1,799,998.40	1,799,436.06
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	534,968.94	527,227.25
ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,100,000.00	AAA	Aaa	06/19/18	06/27/18	1,099,924.76	3.09	366.67	1,099,924.99	1,099,924.76
<b>Security Type Sub-Total</b>		<b>5,738,016.77</b>					<b>5,737,691.78</b>	<b>2.08</b>	<b>3,681.80</b>	<b>5,737,819.44</b>	<b>5,712,411.15</b>



**Managed Account Detail of Securities Held**

For the Month Ending **June 30, 2018**

**CITY OF CHULA VISTA**

<b>Security Type/Description</b> <b>Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Managed Account Sub-Total</b>		<b>152,586,071.57</b>					<b>152,777,639.02</b>	<b>1.79</b>	<b>570,712.33</b>	<b>152,594,448.45</b>	<b>151,379,648.28</b>
<b>Securities Sub-Total</b>		<b>\$152,586,071.57</b>					<b>\$152,777,639.02</b>	<b>1.79%</b>	<b>\$570,712.33</b>	<b>\$152,594,448.45</b>	<b>\$151,379,648.28</b>
<b>Accrued Interest</b>											<b>\$570,712.33</b>
<b>Total Investments</b>											<b>\$151,950,360.61</b>



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 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>										
04/02/18	04/02/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 03/06/2018 0.000% 10/02/2018	46640QK26	1,500,000.00	(1,481,623.75)	0.00	(1,481,623.75)			

**Transaction Type Sub-Total** **1,500,000.00** **(1,481,623.75)** **0.00** **(1,481,623.75)**

<b>INTEREST</b>										
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	527,770.86	0.00	781.70	781.70			
04/02/18	04/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	220.73	220.73			
04/03/18	04/03/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	301.91	301.91			
04/14/18	04/14/18	PEPSICO INC CORP NOTES (CALLABLE) DTD 10/14/2015 2.150% 10/14/2020	713448DC9	2,000,000.00	0.00	21,500.00	21,500.00			
04/15/18	04/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	580,709.99	0.00	662.98	662.98			
04/15/18	04/15/18	US TREASURY NOTES DTD 10/15/2015 0.875% 10/15/2018	912828L81	3,000,000.00	0.00	13,125.00	13,125.00			
04/15/18	04/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	391,710.53	0.00	470.05	470.05			
04/15/18	04/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	359,361.80	0.00	362.36	362.36			
04/15/18	04/15/18	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			
04/15/18	04/15/18	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			
04/18/18	04/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	434,917.82	0.00	442.17	442.17			
04/18/18	04/18/18	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			
04/21/18	04/21/18	MORGAN STANLEY CORP NOTES DTD 04/21/2016 2.500% 04/21/2021	61746BEA0	450,000.00	0.00	5,625.00	5,625.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	1,500,000.00	0.00	11,250.00	11,250.00			
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2011 1.750% 10/31/2018	912828RP7	3,895,000.00	0.00	34,081.25	34,081.25			



## Managed Account Security Transactions & Interest

For the Month Ending **April 30, 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>										
04/30/18	04/30/18	US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	8,500,000.00	0.00	63,750.00	63,750.00			
04/30/18	04/30/18	COMCAST CORP CORP NOTES DTD 08/19/2011 5.150% 04/30/2020	63946BAD2	1,500,000.00	0.00	38,625.00	38,625.00			
<b>Transaction Type Sub-Total</b>				<b>25,824,471.00</b>	<b>0.00</b>	<b>194,302.48</b>	<b>194,302.48</b>			
<b>MATURITY</b>										
04/02/18	04/02/18	JP MORGAN SECURITIES LLC COMM PAPER DTD 07/06/2017 0.000% 04/02/2018	46640QD24	1,500,000.00	1,500,000.00	0.00	1,500,000.00	13,690.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,500,000.00</b>	<b>1,500,000.00</b>	<b>0.00</b>	<b>1,500,000.00</b>	<b>13,690.00</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
04/01/18	04/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	7,749.64	7,749.64	0.00	7,749.64	(77.60)	0.00	
04/15/18	04/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	82,813.75	82,813.75	0.00	82,813.75	4.49	0.00	
04/15/18	04/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	52,660.24	52,660.24	0.00	52,660.24	6.70	0.00	
04/15/18	04/15/18	BANK OF AMERICA ABS 2015-A2 A DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	1,000,000.00	0.00	1,000,000.00	(1,328.12)	0.00	
04/15/18	04/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	36,251.74	36,251.74	0.00	36,251.74	3.52	0.00	
04/18/18	04/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	46,498.38	46,498.38	0.00	46,498.38	6.61	0.00	
<b>Transaction Type Sub-Total</b>				<b>1,225,973.75</b>	<b>1,225,973.75</b>	<b>0.00</b>	<b>1,225,973.75</b>	<b>(1,384.40)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>1,244,350.00</b>	<b>194,302.48</b>	<b>1,438,652.48</b>	<b>12,305.60</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$1,244,350.00</b>	<b>\$194,302.48</b>	<b>\$1,438,652.48</b>	<b>\$12,305.60</b>	<b>\$0.00</b>	



**Managed Account Security Transactions & Interest**

For the Month Ending **May 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>BUY</b>										
05/04/18	05/04/18	CREDIT AGRICOLE CIB NY COMM PAPER DTD 05/04/2018 0.000% 09/10/2018	22533UJA2	1,500,000.00	(1,487,852.50)	0.00	(1,487,852.50)			
05/04/18	05/07/18	BNP PARIBAS NY BRANCH COMM PAPER DTD 01/08/2018 0.000% 09/10/2018	09659CJA7	1,500,000.00	(1,488,082.50)	0.00	(1,488,082.50)			
05/10/18	05/10/18	MUFG BANK LTD/NY COMM PAPER DTD 04/13/2018 0.000% 09/10/2018	62479MJA2	3,000,000.00	(2,975,912.50)	0.00	(2,975,912.50)			
05/10/18	05/11/18	DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 05/11/2018 0.000% 12/05/2018	25214PGV9	3,000,000.00	(2,958,400.00)	0.00	(2,958,400.00)			
05/16/18	05/16/18	CANADIAN IMPERIAL HOLDING COMM PAPER DTD 05/10/2018 0.000% 12/31/2018	13607FMX1	1,200,000.00	(1,181,603.67)	0.00	(1,181,603.67)			
05/16/18	05/17/18	DEXIA CREDIT LOCAL SA NY COMM PAPER DTD 05/17/2018 0.000% 12/05/2018	25214PH30	1,500,000.00	(1,480,220.83)	0.00	(1,480,220.83)			
05/22/18	05/30/18	HAROT 2018-2 A2 DTD 05/30/2018 2.660% 12/18/2020	43814UAF6	1,800,000.00	(1,799,997.30)	0.00	(1,799,997.30)			
05/23/18	05/25/18	MORGAN STANLEY CORPORATE NOTES DTD 06/16/2015 2.800% 06/16/2020	61761JB32	1,200,000.00	(1,192,032.00)	(14,840.00)	(1,206,872.00)			
<b>Transaction Type Sub-Total</b>				<b>14,700,000.00</b>	<b>(14,564,101.30)</b>	<b>(14,840.00)</b>	<b>(14,578,941.30)</b>			

<b>INTEREST</b>										
05/01/18	05/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	253.88	253.88			
05/01/18	05/01/18	CITIGROUP INC CORP NOTES DTD 05/01/2013 1.750% 05/01/2018	172967GS4	500,000.00	0.00	4,375.00	4,375.00			
05/01/18	05/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	520,021.22	0.00	713.30	713.30			
05/02/18	05/02/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	1,312.16	1,312.16			
05/03/18	05/03/18	SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVNO	3,000,000.00	0.00	30,920.83	30,920.83			
05/06/18	05/06/18	APPLE INC GLOBAL NOTES DTD 05/06/2014 2.100% 05/06/2019	037833AQ3	1,500,000.00	0.00	15,750.00	15,750.00			





**Managed Account Security Transactions & Interest**

For the Month Ending **May 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>										
05/15/18	05/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	355,458.79	0.00	426.55	426.55			
05/15/18	05/15/18	BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	1,346,000.00	0.00	8,749.00	8,749.00			
05/15/18	05/15/18	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			
05/15/18	05/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	528,049.75	0.00	602.86	602.86			
05/15/18	05/15/18	US BANCORP NOTES (CALLABLE) DTD 11/07/2013 1.950% 11/15/2018	91159HHE3	3,000,000.00	0.00	29,250.00	29,250.00			
05/15/18	05/15/18	BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	425,000.00	0.00	2,762.50	2,762.50			
05/15/18	05/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	276,548.05	0.00	278.85	278.85			
05/18/18	05/18/18	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			
05/18/18	05/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	388,419.44	0.00	394.89	394.89			
05/26/18	05/26/18	AMERICAN EXP CREDIT CORP NT (CALLABLE) DTD 05/26/2015 2.375% 05/26/2020	0258M0DT3	1,500,000.00	0.00	17,812.50	17,812.50			
05/29/18	05/29/18	FREDDIE MAC (EX-CALLABLE) BONDS DTD 05/29/2013 1.000% 05/29/2018	3134G45W4	3,000,000.00	0.00	15,000.00	15,000.00			
05/31/18	05/31/18	US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	3,000,000.00	0.00	22,500.00	22,500.00			
05/31/18	05/31/18	US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	8,500,000.00	0.00	63,750.00	63,750.00			
05/31/18	05/31/18	US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	7,975,000.00	0.00	49,843.75	49,843.75			
05/31/18	05/31/18	US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,000,000.00	0.00	15,000.00	15,000.00			
<b>Transaction Type Sub-Total</b>				<b>40,499,497.25</b>	<b>0.00</b>	<b>281,667.07</b>	<b>281,667.07</b>			

**MATURITY**



## Managed Account Security Transactions & Interest

For the Month Ending **May 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>MATURITY</b>										
05/01/18	05/01/18	CITIGROUP INC CORP NOTES DTD 05/01/2013 1.750% 05/01/2018	172967GS4	500,000.00	500,000.00	0.00	500,000.00	(1,275.00)	0.00	
05/10/18	05/10/18	MUFG BANK LTD/NY COMM PAPER DTD 08/22/2017 0.000% 05/10/2018	06538CEA5	3,000,000.00	3,000,000.00	0.00	3,000,000.00	33,060.00	0.00	
05/10/18	05/10/18	UBS AG STAMFORD CT DTD 05/11/2017 1.550% 05/10/2018	90275DGY0	3,000,000.00	3,000,000.00	47,016.67	3,047,016.67	(683.93)	0.00	
05/15/18	05/15/18	BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	1,346,000.00	1,346,000.00	0.00	1,346,000.00	(336.50)	0.00	
05/15/18	05/15/18	BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	425,000.00	425,000.00	0.00	425,000.00	1,236.75	0.00	
05/21/18	05/21/18	ING (US) FUNDING LLC COMM PAPER DTD 08/28/2017 0.000% 05/21/2018	4497W1EM4	3,000,000.00	3,000,000.00	0.00	3,000,000.00	33,345.83	0.00	
05/29/18	05/29/18	FREDDIE MAC (EX-CALLABLE) BONDS DTD 05/29/2013 1.000% 05/29/2018	3134G45W4	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>14,271,000.00</b>	<b>14,271,000.00</b>	<b>47,016.67</b>	<b>14,318,016.67</b>	<b>65,347.15</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
05/01/18	05/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	45,039.38	45,039.38	0.00	45,039.38	(451.02)	0.00	
05/15/18	05/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	32,867.57	32,867.57	0.00	32,867.57	3.19	0.00	
05/15/18	05/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	76,482.38	76,482.38	0.00	76,482.38	4.15	0.00	
05/15/18	05/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	49,543.58	49,543.58	0.00	49,543.58	6.31	0.00	
05/18/18	05/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	42,836.22	42,836.22	0.00	42,836.22	6.09	0.00	
<b>Transaction Type Sub-Total</b>				<b>246,769.13</b>	<b>246,769.13</b>	<b>0.00</b>	<b>246,769.13</b>	<b>(431.28)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(46,332.17)</b>	<b>313,843.74</b>	<b>267,511.57</b>	<b>64,915.87</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(\$46,332.17)</b>	<b>\$313,843.74</b>	<b>\$267,511.57</b>	<b>\$64,915.87</b>	<b>\$0.00</b>	



**Managed Account Security Transactions & Interest**

For the Month Ending **June 30, 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>										
06/04/18	06/07/18	JOHN DEERE CAPITAL CORP DTD 06/07/2018 2.556% 01/07/2020	24422EUF4	680,000.00	(680,000.00)	0.00	(680,000.00)			
06/05/18	06/07/18	BANK OF NOVA SCOTIA HOUSTON CD DTD 06/07/2018 3.080% 06/05/2020	06417GU22	2,500,000.00	(2,499,050.00)	0.00	(2,499,050.00)			
06/19/18	06/27/18	ALLYA 2018-3 A3 DTD 06/27/2018 3.000% 01/15/2023	02007JAC1	1,100,000.00	(1,099,924.76)	0.00	(1,099,924.76)			
06/27/18	06/27/18	BANK OF AMERICA CORP NOTE DTD 04/01/2014 2.650% 04/01/2019	06051GFD6	1,500,000.00	(1,500,090.00)	(9,495.83)	(1,509,585.83)			

**Transaction Type Sub-Total** **5,780,000.00** **(5,779,064.76)** **(9,495.83)** **(5,788,560.59)**

<b>INTEREST</b>										
06/01/18	06/01/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	65.04	65.04			
06/01/18	06/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	474,981.84	0.00	674.78	674.78			
06/04/18	06/04/18	MONEY MARKET FUND	MONEY0002	0.00	0.00	2,011.19	2,011.19			
06/05/18	06/05/18	BANK OF AMERICA BANK NOTES DTD 06/05/2015 1.750% 06/05/2018	06050TMC3	800,000.00	0.00	7,000.00	7,000.00			
06/15/18	06/15/18	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			
06/15/18	06/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	478,506.17	0.00	546.29	546.29			
06/15/18	06/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	322,591.22	0.00	387.11	387.11			
06/15/18	06/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	200,065.67	0.00	201.73	201.73			
06/16/18	06/16/18	MORGAN STANLEY CORPORATE NOTES DTD 06/16/2015 2.800% 06/16/2020	61761JB32	1,200,000.00	0.00	16,800.00	16,800.00			
06/18/18	06/18/18	HAROT 2018-2 A2 DTD 05/30/2018 2.660% 12/18/2020	43814UAF6	1,800,000.00	0.00	2,394.00	2,394.00			
06/18/18	06/18/18	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			
06/18/18	06/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	345,583.22	0.00	351.34	351.34			



## Managed Account Security Transactions & Interest

For the Month Ending **June 30, 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>										
06/24/18	06/24/18	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	1,500,000.00	0.00	12,885.00	12,885.00			
<b>Transaction Type Sub-Total</b>				<b>8,806,728.12</b>	<b>0.00</b>	<b>45,287.48</b>	<b>45,287.48</b>			
<b>MATURITY</b>										
06/05/18	06/05/18	BANK OF AMERICA BANK NOTES DTD 06/05/2015 1.750% 06/05/2018	06050TMC3	800,000.00	800,000.00	0.00	800,000.00	(1,160.00)	0.00	
06/24/18	06/24/18	CHEVRON CORP (CALLABLE) GLOBAL NOTES DTD 06/24/2013 1.718% 06/24/2018	166764AE0	1,500,000.00	1,500,000.00	0.00	1,500,000.00	(23,610.00)	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,300,000.00</b>	<b>2,300,000.00</b>	<b>0.00</b>	<b>2,300,000.00</b>	<b>(24,770.00)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
06/01/18	06/25/18	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	16,927.04	16,927.04	0.00	16,927.04	(169.51)	0.00	
06/15/18	06/15/18	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	31,871.74	31,871.74	0.00	31,871.74	3.10	0.00	
06/15/18	06/15/18	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	73,590.31	73,590.31	0.00	73,590.31	3.99	0.00	
06/15/18	06/15/18	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	47,009.11	47,009.11	0.00	47,009.11	5.98	0.00	
06/18/18	06/18/18	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	41,258.35	41,258.35	0.00	41,258.35	5.86	0.00	
<b>Transaction Type Sub-Total</b>				<b>210,656.55</b>	<b>210,656.55</b>	<b>0.00</b>	<b>210,656.55</b>	<b>(150.58)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>(3,268,408.21)</b>	<b>35,791.65</b>	<b>(3,232,616.56)</b>	<b>(24,920.58)</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>(\$3,268,408.21)</b>	<b>\$35,791.65</b>	<b>(\$3,232,616.56)</b>	<b>(\$24,920.58)</b>	<b>\$0.00</b>	