

Summary of Portfolio Characteristics and Key Statistics

Security Type ¹	Market Value ²	% of Portfolio	Policy Limits	Sector Distribution			
U.S. Treasuries	\$58,733,033	28%	100%				
Federal Agencies	\$8,989,857	4%	100%				
Federal Agency CMOs	\$1,020,677	<1%	100%				
Municipal Obligations	\$0	0%	100%				
Commercial Paper	\$16,381,491	8%	25%				
Negotiable CDs	\$16,015,388	8%	30%				
Corporate Notes	\$43,451,423	21%	30%				
Asset-Backed Securities	\$5,638,305	3%	20%				
Money Market Fund	\$583,120	<1%	20%				
San Diego County Pool	\$56,248,010	27%	100%				
LAIF	\$1,656,690	1%	\$65 Million				
Totals	\$208,717,996	100%					
Credit Quality (S&P Ratings)						Maturity Distribution	
Key Statistics ⁵				Earnings ⁶			
Par Value		\$208,591,780		3Q17 Accrual Basis Earnings \$560,824			
Amortized Cost		\$208,844,596		Fiscal Year 2017-18 Initial Earnings Forecast \$2,200,333			
Weighted Average Maturity (years)		1.57		Fiscal Year 2017-18 Current Earnings Forecast \$2,265,891			
Effective Duration (years)		1.45		Variance to Initial Forecast \$65,558			
Yield to Maturity at Cost		1.51%					
Yield to Maturity at Market		1.56%					

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 October 2017 through June 2018 were based on portfolio holdings as of September 30, 2017, \$150.1 million par. Earnings for July 2017, August 2017, and September 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, 1.46 as of September 30, 2017. b) at a yield based on assumed maturity and US Treasury curve, as of October 12, 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

- For the first time since 2007, all 45 national economies in the OECD (Organisation for Economic Co-operation and Development) are expanding. Against the backdrop of historically low interest rates, reasonably favorable economic data, and positive consumer, business and investor optimism, the U.S. economy is on track to grow at a modest pace in the range of 2% to 2.5% annually.
- Although the current slow rate of inflation remains a conundrum, the Federal Reserve (Fed) is pursuing monetary policy normalization. At its September meeting, the Federal Open Market Committee (FOMC) announced a tapering of its balance sheet securities holdings to begin in October under the terms of the previously released normalization principles and plans. In addition, the updated “dot plot” projection indicated an expectation for one additional rate hike in 2017.
- Slow progress on the policy front in Washington has somewhat tempered investors’ earlier exuberance, but markets retain an air of complacency. Numerous geopolitical risks loom, however, including mounting nuclear tensions with North Korea, trade issues related to NAFTA and China, border and immigration issues, ongoing conflicts with Russia, and the “Brexit” implementation in the UK.
- U.S. equity markets marched to new heights with the S&P 500 rising 4.5% during the quarter. All three major U.S. indices booked record highs, with the telecommunications, information technology, and energy sectors in the lead.

ECONOMIC SNAPSHOT

- Second quarter gross domestic product (GDP) accelerated to an annualized growth rate of 3.1%, up from the prior quarter’s 1.4% pace. Consumer spending and business investment led the increase. Heavy Gulf Coast damage from recent hurricanes are expected to handicap near-term growth and create “noise” in upcoming economic data, but weather-related impacts are usually transitory.
- The U.S. economy added less than 100,000 jobs per month (on average) in the third quarter, but the unemployment rate fell to 4.2%, the lowest rate since 2001. Jobless claims spiked following the hurricane disruption, but the uptick is expected to be temporary. In a positive sign, wage growth rose 2.9% year-over-year through September but may also have been distorted by the hurricanes.
- Inflationary pressures remained subdued. The personal consumption expenditures price index, excluding food and energy, (core PCE), rose only 1.3% year-over-year in August, well short of the Fed’s 2% target—the explanation for which continues to elude Fed officials. Absent evidence that the weakness is permanent, however, the Fed’s outlook remains stable.
- On the global front, growth in Europe has picked up, with unemployment in some countries at record lows, while inflation (outside the UK) remains very muted.

INTEREST RATES

- Shorter-term Treasury yields (five years and under) rose in the third quarter on the expectation of further monetary policy tightening. Long-term Treasury yields (10 years and longer) rose just a couple basis points. This continued the trend of modest flattening of the Treasury yield curve since the beginning of the year.
- The two-year Treasury yield ended the quarter higher by 11 basis points (bps) (0.11%) to 1.49%—the highest level since 2008—while the 10-year Treasury yield rose only 2 bps (0.02%) over the quarter to close at 2.33%.
- In the money market space, federal debt ceiling concerns resulted in a temporary inversion of the short-term yield curve. The higher risk associated with Treasuries maturing in early October and the expected date for the U.S. Treasury to run out of borrowing capacity translated into higher yields for those maturities. But, the yield curve quickly normalized after Congress passed an extension to the debt limit until December, along with a hurricane aid package and a temporary resolution to fund the government for three months.
- In the short-term credit markets, yields on commercial paper and bank CDs rose in lockstep with expectations about future Fed rate hikes.

SECTOR PERFORMANCE

- U.S. Treasury index returns were positive for the third quarter. Flattening of the yield curve caused longer maturities to outperform shorter ones as the increase in short-term rates modestly detracted from returns for the quarter.
- Federal agencies outperformed comparable-maturity Treasuries while the sector’s already-narrow yield spreads tightened even further on the back of limited supply and persistent investor demand.
- Corporate yield spreads continued tightening, generating outperformance over comparable-maturity Treasuries for the quarter and even more so year-to-date. Strong earnings growth and balance sheets continue to provide a good foundation for the sector. Yield spreads are narrow, which limits their upside, but the incremental income on corporates is an important contributor to incremental return.
- After three straight quarters of underperformance, the mortgage-backed securities (MBS) sector performed well in the third quarter, outperforming Treasuries and traditional agencies.
- High quality asset-backed securities (ABS) also performed positively relative to Treasuries. Further spread compression in the ABS sector is likely to be limited, given that current level spreads sit at historically tight levels.
- Short-term commercial paper and bank CDs continue to offer value relative to both short- and intermediate-term government securities.

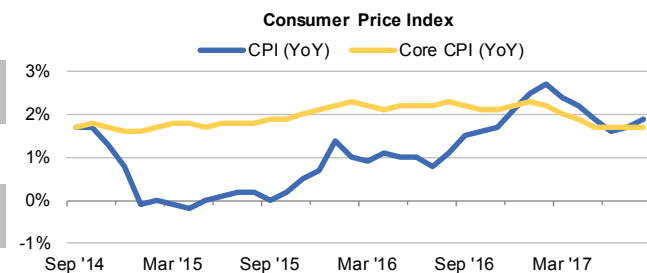
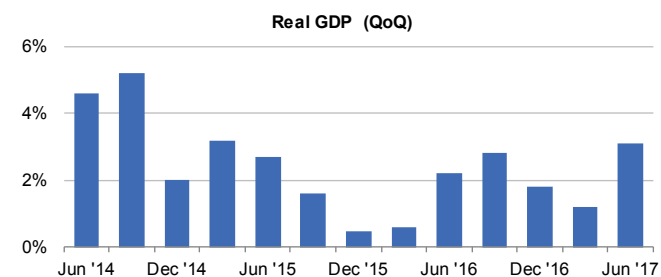
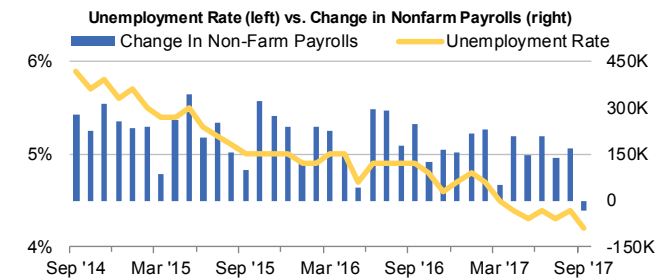
QUARTERLY MARKET SUMMARY

Economic Snapshot

Labor Market		Latest	Jun '17	Sep '16
Unemployment Rate	Sep'17	4.2%	4.4%	4.9%
Change In Nonfarm Payrolls	Sep'17	-33,000	210,000	249,000
Average Hourly Earnings (YoY)	Sep'17	2.9%	2.5%	2.7%
Personal Income (YoY)	Aug'17	2.8%	2.7%	2.4%
Initial Jobless Claims (week)	10/7/17	243,000	250,000	247,000

Growth				
Real GDP (QoQ SAAR)	2017Q2	3.1%	1.2% ¹	2.2% ²
GDP Personal Consumption (QoQ SAAR)	2017Q2	3.3%	1.9% ¹	3.8% ²
Retail Sales (YoY)	Sep'17	4.4%	3.0%	3.1%
ISM Manufacturing Survey (month)	Sep'17	60.8	57.8	51.7
Existing Home Sales SAAR (month)	Aug'17	5.35 mil.	5.51 mil.	5.47 mil.

Inflation / Prices				
Personal Consumption Expenditures (YoY)	Aug'17	1.4%	1.4%	1.4%
Consumer Price Index (YoY)	Sep'17	2.2%	1.6%	1.5%
Consumer Price Index Core (YoY)	Sep'17	1.7%	1.7%	2.2%
Crude Oil Futures (WTI, per barrel)	Sep 30	\$51.67	\$46.04	\$48.24
Gold Futures (oz.)	Sep 30	\$1,282	\$1,242	\$1,313



1. Data as of First Quarter 2017.

2. Data as of Second Quarter 2016.

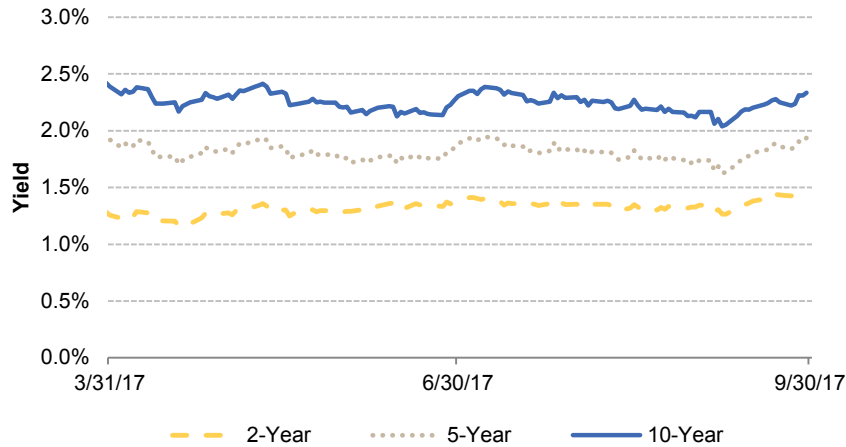
Note: YoY = year-over-year, QoQ = quarter over quarter, SAAR = seasonally adjusted annual rate, WTI = West Texas Intermediate crude oil.

Source: Bloomberg.

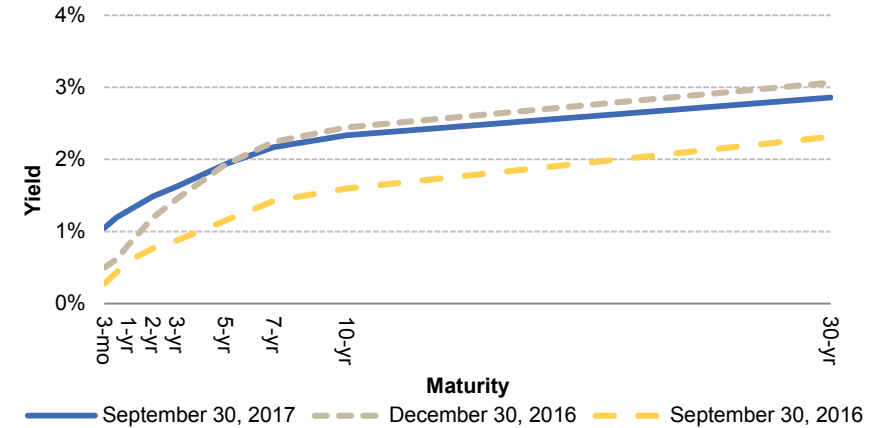
QUARTERLY MARKET SUMMARY

Interest Rate Overview

U.S. Treasury Note Yields



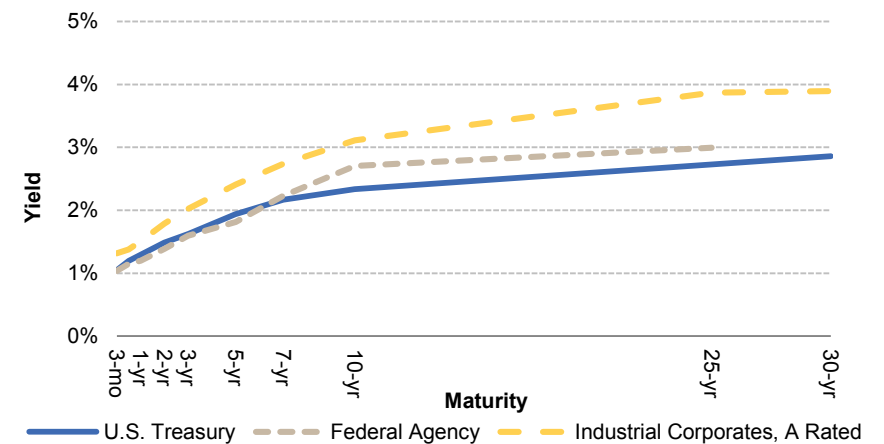
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	Sep '17	Jun '17	Change over Quarter	Sep '16	Change over Year
3-month	1.05%	1.01%	0.04%	0.28%	0.77%
1-year	1.29%	1.23%	0.06%	0.59%	0.70%
2-year	1.49%	1.38%	0.11%	0.76%	0.73%
5-year	1.94%	1.89%	0.05%	1.15%	0.79%
10-year	2.33%	2.31%	0.02%	1.60%	0.73%
30-year	2.86%	2.84%	0.02%	2.32%	0.54%

Yield Curves as of 9/30/17



Source: Bloomberg.

QUARTERLY MARKET SUMMARY

BofA Merrill Lynch Index Returns

September 30, 2017	As of 9/30/17		Returns for Periods ended 9/30/17		
	Duration	Yield	3 Months	1 Year	3 Years
1-3 Year Indices					
U.S. Treasury	1.81	1.47%	0.24%	0.24%	0.76%
Federal Agency	1.69	1.55%	0.28%	0.50%	0.91%
U.S. Corporates, A-AAA rated	1.84	1.93%	0.56%	1.43%	1.61%
Agency MBS (0 to 3 years)	2.30	1.94%	0.36%	0.42%	1.32%
Taxable Municipals	1.79	2.12%	1.02%	1.67%	2.13%
1-5 Year Indices					
U.S. Treasury	2.61	1.60%	0.29%	(0.06%)	1.20%
Federal Agency	2.12	1.63%	0.32%	0.38%	1.21%
U.S. Corporates, A-AAA rated	2.69	2.13%	0.69%	1.37%	2.18%
Agency MBS (0 to 5 years)	3.42	2.40%	0.58%	0.01%	1.83%
Taxable Municipals	2.48	2.26%	0.88%	1.24%	2.59%
Master Indices (Maturities 1 Year or Greater)					
U.S. Treasury	6.29	1.95%	0.39%	(1.74%)	2.19%
Federal Agency	3.87	1.89%	0.51%	0.02%	1.97%
U.S. Corporates, A-AAA rated	7.14	2.86%	1.18%	1.27%	3.83%
Agency MBS (0 to 30 years)	4.50	2.69%	0.92%	0.28%	2.41%
Taxable Municipals	10.84	3.73%	2.52%	1.11%	5.90%

Returns for periods greater than one year are annualized.

Source: BofA Merrill Lynch Indices.

QUARTERLY MARKET SUMMARY

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Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

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
U.S. Treasury Bond / Note											
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	10,424.59	4,512,236.76	4,501,404.00
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	28,524.52	3,922,728.35	3,909,910.06
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	33,501.54	7,981,701.95	7,961,913.03
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	2,105.98	997,942.83	997,852.00
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	42,848.36	8,518,986.62	8,507,973.00
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	56.73	2,053,246.49	2,045,801.70
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	83.79	3,027,831.26	3,021,644.15
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	9,415.76	1,496,827.43	1,500,000.00
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	53,355.98	8,500,352.41	8,500,000.00
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	10,081.97	2,970,944.79	2,968,359.00
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	15,122.95	3,006,709.59	2,999,532.00
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	1,284.53	1,197,935.87	1,191,656.40
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,200,000.00	AA+	Aaa	10/23/15	10/23/15	1,196,156.25	1.33	1,284.53	1,197,844.56	1,191,656.40
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	3,045,000.00	AA+	Aaa	11/13/15	11/13/15	3,002,774.41	1.59	3,259.50	3,020,934.03	3,023,828.12



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF CHULA VISTA

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U.S. Treasury Bond / Note											
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	6,949.73	3,014,848.92	2,968,242.00
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	120.19	3,502,217.92	3,443,261.50

Security Type Sub-Total		58,930,000.00					58,957,668.37	1.32	218,420.65	58,923,289.78	58,733,033.36
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Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,021,292.22	AA+	Aaa	10/07/15	10/30/15	1,031,519.34	1.08	1,400.87	1,025,669.27	1,020,677.40

Security Type Sub-Total		1,021,292.22					1,031,519.34	1.08	1,400.87	1,025,669.27	1,020,677.40
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Federal Agency Bond / Note											
FREDDIE MAC (EX-CALLABLE) BONDS DTD 12/26/2012 0.850% 12/26/2017	3134G32L3	3,000,000.00	AA+	Aaa	12/26/12	12/26/12	3,000,000.00	0.85	6,729.17	3,000,000.00	2,997,936.00
FANNIE MAE (EX-CALLABLE) BONDS DTD 12/27/2012 0.900% 12/27/2017	3136G14X4	3,000,000.00	AA+	Aaa	12/27/12	12/27/12	3,000,000.00	0.90	7,050.00	3,000,000.00	2,997,531.00
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	2,994,390.00

Security Type Sub-Total		9,000,000.00					9,000,000.00	0.92	23,945.84	9,000,000.00	8,989,857.00
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Corporate Note											
MORGAN STANLEY CORP NOTES DTD 12/05/2014 1.875% 01/05/2018	61761JVM8	550,000.00	BBB+	A3	09/30/16	09/30/16	552,849.00	1.46	2,463.54	550,592.82	550,540.65
BRANCH BANKING & TRUST NT (CALLABLE) DTD 11/21/2012 1.450% 01/12/2018	05531FAM5	1,000,000.00	A-	A2	09/08/16	09/13/16	1,003,130.00	1.21	3,181.94	1,000,497.94	999,515.00
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	500,473.33	500,148.50
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	424,721.63	424,184.43



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Corporate Note											
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	1,346,076.30	1,343,417.03
BANK OF AMERICA BANK NOTES DTD 06/05/2015 1.750% 06/05/2018	06050TMC3	800,000.00	A+	A1	10/20/15	10/23/15	801,160.00	1.69	4,511.11	800,306.57	800,851.20
CHEVRON CORP 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	1,505,540.52	1,501,243.50
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	505,479.31	504,566.50
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	983,746.29	983,904.68
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	2,468,996.34	2,468,264.75
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	980,602.44	981,485.70
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	3,007,339.59	3,012,408.00
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	1,002,757.70	1,003,944.00
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	1,510,355.40	1,507,299.00
TOYOTA MOTOR CREDIT CORP 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	1,529,914.21	1,529,482.86
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	1,502,479.92	1,511,323.50
APPLE INC GLOBAL NOTES DTD 05/06/2014 2.100% 05/06/2019	037833AQ3	1,500,000.00	AA+	Aa1	06/26/15	06/29/15	1,511,475.00	1.89	12,687.50	1,504,863.81	1,511,874.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

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
Corporate Note											
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	1,001,877.75	1,008,305.00
AMERICAN HONDA FINANCE GLOBAL NOTES DTD 09/09/2014 2.250% 08/15/2019	02665WAH4	1,500,000.00	A+	A1	04/25/17	04/28/17	1,514,325.00	1.82	4,312.50	1,511,732.06	1,511,902.50
GENERAL ELECTRIC CAP CORP (CALLABLE) DTD 01/09/2015 2.200% 01/09/2020	36962G7M0	1,500,000.00	AA-	A1	05/26/16	06/01/16	1,533,555.00	1.56	7,516.67	1,521,071.67	1,513,375.50
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	996,315.45	1,005,384.00
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	1,502,381.66	1,508,076.00
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	998,913.65	1,002,710.00
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	1,500,027.96	1,504,065.00
MICROSOFT CORP 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	2,004,810.58	2,009,096.00
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	1,607,422.08	1,607,301.00
AMERICAN HONDA FINANCE CORP NOTES DTD 03/13/2015 2.150% 03/13/2020	02665WAU5	1,500,000.00	A+	A1	03/26/15	03/27/15	1,506,045.00	2.06	1,612.50	1,503,064.95	1,507,102.50
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	1,616,365.91	1,621,375.50
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	1,491,744.80	1,515,396.00
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	1,515,497.22	1,522,242.00
AMERICAN HONDA FINANCE CB DTD 09/24/2015 2.450% 09/24/2020	02665WAZ4	1,000,000.00	A+	A1	10/08/15	10/09/15	1,005,680.00	2.33	476.39	1,003,495.39	1,012,870.00



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

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
Corporate Note											
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	2,022,764.28	2,016,312.00
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	452,122.68	451,457.10

Security Type Sub-Total		43,001,000.00					43,581,870.65	1.84	216,789.67	43,374,352.21	43,451,423.40
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Commercial Paper											
BNP PARIBAS NY BRANCH COMM PAPER DTD 05/23/2017 0.000% 02/16/2018	09659CBG2	3,000,000.00	A-1	P-1	05/23/17	05/23/17	2,968,392.50	1.43	0.00	2,983,785.00	2,983,935.00
COOPERATIEVE RABOBANK U.A. COMM PAPER DTD 07/26/2017 0.000% 02/20/2018	21687BBL4	3,000,000.00	A-1	P-1	07/25/17	07/26/17	2,976,487.50	1.36	0.00	2,984,025.00	2,983,656.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/11/2017 0.000% 03/01/2018	22533UC19	3,000,000.00	A-1	P-1	08/23/17	08/23/17	2,977,833.33	1.41	0.00	2,982,383.34	2,982,597.00
JP MORGAN SECURITIES LLC COMM PAPER DTD 07/06/2017 0.000% 04/02/2018	46640OD24	1,500,000.00	A-1	P-1	08/23/17	08/23/17	1,486,310.00	1.49	0.00	1,488,714.99	1,488,630.00
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	2,972,006.67	2,971,512.00
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	2,970,806.67	2,971,161.00

Security Type Sub-Total		16,500,000.00					16,342,617.50	1.46	0.00	16,381,721.67	16,381,491.00
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Certificate of Deposit											
CREDIT SUISSE NEW YORK CERT DEPOS DTD 04/17/2017 1.460% 11/21/2017	22549VN90	3,000,000.00	A-1	P-1	04/13/17	04/17/17	3,000,000.00	1.46	20,318.33	3,000,000.00	3,000,806.70
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	18,470.83	3,000,597.42	2,999,848.68



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

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
Certificate of Deposit											
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	A+	A1	02/08/17	02/09/17	3,000,000.00	1.90	8,460.00	3,000,000.00	3,012,171.00
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	25,112.50	3,000,000.00	3,005,610.00
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	2,998,923.21	2,997,270.00
BANK TOKYO MITSUBISHI UFJ LTD LT 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	230.00	1,000,000.00	999,682.00
Security Type Sub-Total		16,000,000.00					15,999,513.93	1.77	81,484.99	15,999,520.63	16,015,388.38
Asset-Backed Security / Collateralized Mortgage Obligation											
CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	841,501.88	NR	Aaa	10/19/16	10/26/16	841,456.27	1.21	452.54	841,470.85	840,576.14
HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	735,166.10	AAA	NR	02/16/16	02/25/16	735,061.64	1.23	323.88	735,111.34	733,511.39
NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	NR	Aaa	10/06/15	10/14/15	859,890.52	1.38	523.64	859,943.64	858,816.47
ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	AAA	Aaa	05/24/16	05/31/16	529,948.54	1.44	339.20	529,965.76	529,355.36
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	1,000,822.99	999,534.40
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	1,149,945.02	1,141,863.98
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	534,963.38	534,647.70
Security Type Sub-Total		5,651,667.98					5,652,571.30	1.30	3,178.95	5,652,222.98	5,638,305.44
Managed Account Sub-Total		150,103,960.20					150,565,761.09	1.51	545,220.97	150,356,776.54	150,230,175.98



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2017**

CITY OF CHULA VISTA

Securities Sub-Total	\$150,103,960.20	\$150,565,761.09	1.51%	\$545,220.97	\$150,356,776.54	\$150,230,175.98
Accrued Interest						\$545,220.97
Total Investments						\$150,775,396.95



Managed Account Security Transactions & Interest

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

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									
BUY										
07/11/17	07/18/17	JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	(534,960.84)	0.00	(534,960.84)			
07/25/17	07/26/17	COOPERATIVE RABOBANK U.A. COMM PAPER DTD 07/26/2017 0.000% 02/20/2018	21687BBL4	3,000,000.00	(2,976,487.50)	0.00	(2,976,487.50)			

Transaction Type Sub-Total **3,535,000.00** **(3,511,448.34)** **0.00** **(3,511,448.34)**

INTEREST										
07/01/17	07/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,233,020.24	0.00	2,877.41	2,877.41			
07/03/17	07/03/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	76.17	76.17			
07/05/17	07/05/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	101.13	101.13			
07/05/17	07/05/17	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			
07/09/17	07/09/17	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			
07/12/17	07/12/17	BRANCH BANKING & TRUST NT (CALLABLE) DTD 11/21/2012 1.450% 01/12/2018	05531FAM5	1,000,000.00	0.00	7,250.00	7,250.00			
07/15/17	07/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
07/15/17	07/15/17	CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	1,124,785.86	0.00	1,134.16	1,134.16			
07/15/17	07/15/17	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			
07/15/17	07/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
07/15/17	07/15/17	BANK OF AMER CREDIT CARD TR 2015-A2 DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	0.00	1,133.33	1,133.33			
07/18/17	07/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			



Managed Account Security Transactions & Interest

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

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									
INTEREST										
07/18/17	07/18/17	HAROT 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			
07/19/17	07/19/17	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			
07/19/17	07/19/17	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			
07/23/17	07/23/17	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			
07/23/17	07/23/17	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			
07/30/17	07/30/17	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			
07/30/17	07/30/17	WELLS FARGO & CO CORP BONDS DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	0.00	16,125.00	16,125.00			
07/31/17	07/31/17	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			
07/31/17	07/31/17	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			
07/31/17	07/31/17	US TREASURY NOTES DTD 07/31/2013 1.375% 07/31/2018	912828VOO	4,500,000.00	0.00	30,937.50	30,937.50			
Transaction Type Sub-Total				25,672,806.10	0.00	182,468.36	182,468.36			
MATURITY										
07/25/17	07/25/17	BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 08/26/2016 1.350% 07/25/2017	06417GNH7	3,000,000.00	3,000,000.00	37,462.50	3,037,462.50	0.00	0.00	
Transaction Type Sub-Total				3,000,000.00	3,000,000.00	37,462.50	3,037,462.50	0.00	0.00	
PAYDOWNS										
07/01/17	07/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	65,922.82	65,922.82	0.00	65,922.82	(660.14)	0.00	
07/15/17	07/15/17	CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	96,538.42	96,538.42	0.00	96,538.42	5.23	0.00	



Managed Account Security Transactions & Interest

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

CITY OF CHULA VISTA - 14040100

Transaction Type		Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
Trade	Settle									
Transaction Type Sub-Total				162,461.24	162,461.24	0.00	162,461.24	(654.91)	0.00	
Managed Account Sub-Total					(348,987.10)	219,930.86	(129,056.24)	(654.91)	0.00	
Total Security Transactions					(348,987.10)	\$219,930.86	(\$129,056.24)	(\$654.91)	\$0.00	



Managed Account Security Transactions & Interest

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

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									
BUY										
08/03/17	08/04/17	SKANDINAV ENSKILDA BANKEN NY CD DTD 08/04/2017 1.840% 08/02/2019	83050FXT3	3,000,000.00	(2,998,830.00)	0.00	(2,998,830.00)			
08/22/17	08/22/17	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER DTD 08/22/2017 0.000% 05/10/2018	06538CEA5	3,000,000.00	(2,966,940.00)	0.00	(2,966,940.00)			
08/23/17	08/23/17	CREDIT AGRICOLE CIB NY COMM PAPER DTD 07/11/2017 0.000% 03/01/2018	22533UC19	3,000,000.00	(2,977,833.33)	0.00	(2,977,833.33)			
08/23/17	08/23/17	JP MORGAN SECURITIES LLC COMM PAPER DTD 07/06/2017 0.000% 04/02/2018	46640OD24	1,500,000.00	(1,486,310.00)	0.00	(1,486,310.00)			
08/29/17	08/29/17	ING (US) FUNDING LLC COMM PAPER DTD 08/28/2017 0.000% 05/21/2018	4497W1EM4	3,000,000.00	(2,966,654.17)	0.00	(2,966,654.17)			
08/29/17	08/30/17	UBS AG STAMFORD CT CERT DEPOS DTD 05/11/2017 1.550% 05/10/2018	90275DGY0	3,000,000.00	(3,000,683.93)	(14,337.50)	(3,015,021.43)			
Transaction Type Sub-Total				16,500,000.00	(16,397,251.43)	(14,337.50)	(16,411,588.93)			

INTEREST										
08/01/17	08/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,167,097.42	0.00	1,701.23	1,701.23			
08/02/17	08/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	177.94	177.94			
08/03/17	08/03/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	120.69	120.69			
08/07/17	08/07/17	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	0.00	27,886.67	27,886.67			
08/12/17	08/12/17	MICROSOFT CORP NOTE DTD 02/12/2015 1.850% 02/12/2020	594918AY0	2,000,000.00	0.00	18,500.00	18,500.00			
08/12/17	08/12/17	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			
08/15/17	08/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
08/15/17	08/15/17	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			



Managed Account Security Transactions & Interest

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

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									
INTEREST										
08/15/17	08/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
08/15/17	08/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	1,028,247.44	0.00	1,036.82	1,036.82			
08/15/17	08/15/17	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			
08/15/17	08/15/17	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			
08/15/17	08/15/17	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			
08/17/17	08/17/17	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			
08/18/17	08/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
08/18/17	08/18/17	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			
08/19/17	08/19/17	TOYOTA MOTOR CREDIT CORP DTD 02/19/2016 1.700% 02/19/2019	89236TCU7	1,530,000.00	0.00	13,005.00	13,005.00			
08/31/17	08/31/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	1,200,000.00	0.00	7,500.00	7,500.00			
08/31/17	08/31/17	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	3,045,000.00	0.00	19,031.25	19,031.25			
08/31/17	08/31/17	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			
Transaction Type Sub-Total				25,460,344.86	0.00	199,945.34	199,945.34			

MATURITY										
08/21/17	08/21/17	TORONTO DOMINION BANK NY CERT DEPOS DTD 08/26/2016 1.380% 08/21/2017	89113WHS8	3,000,000.00	3,000,000.00	41,400.00	3,041,400.00	0.00	0.00	



Managed Account Security Transactions & Interest

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

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									
MATURITY										
08/22/17	08/22/17	BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 02/28/2017 0.000% 08/22/2017	06538BVN0	3,000,000.00	3,000,000.00	0.00	3,000,000.00	18,958.33	0.00	
08/22/17	08/22/17	CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/27/2017 0.000% 08/22/2017	22533TVN3	3,000,000.00	3,000,000.00	0.00	3,000,000.00	17,208.33	0.00	
08/28/17	08/28/17	CANADIAN IMPERIAL BANK NY CD DTD 08/26/2016 1.390% 08/28/2017	13606AY36	3,000,000.00	3,000,000.00	42,510.83	3,042,510.83	0.00	0.00	
Transaction Type Sub-Total				12,000,000.00	12,000,000.00	83,910.83	12,083,910.83	36,166.66	0.00	
PAYDOWNS										
08/01/17	08/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	29,099.89	29,099.89	0.00	29,099.89	(291.40)	0.00	
08/15/17	08/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	93,191.43	93,191.43	0.00	93,191.43	5.05	0.00	
Transaction Type Sub-Total				122,291.32	122,291.32	0.00	122,291.32	(286.35)	0.00	
SELL										
08/03/17	08/04/17	SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	3,000,000.00	3,001,521.03	32,190.00	3,033,711.03	1,521.03	1,521.03	FIFO
Transaction Type Sub-Total				3,000,000.00	3,001,521.03	32,190.00	3,033,711.03	1,521.03	1,521.03	
Managed Account Sub-Total					(1,273,439.08)	301,708.67	(971,730.41)	37,401.34	1,521.03	
Total Security Transactions					(\$1,273,439.08)	\$301,708.67	(\$971,730.41)	\$37,401.34	\$1,521.03	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

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									
BUY										
09/25/17	09/27/17	BANK TOKYO MITSUBISHI UFJ LTD LT CD DTD 09/27/2017 2.070% 09/25/2019	06539RGM3	1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)			

Transaction Type Sub-Total				1,000,000.00	(1,000,000.00)	0.00	(1,000,000.00)			
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INTEREST										
09/01/17	09/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	121.47	121.47			
09/01/17	09/01/17	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			
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,137,997.53	0.00	1,758.04	1,758.04			
09/05/17	09/05/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	657.68	657.68			
09/06/17	09/06/17	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			
09/13/17	09/13/17	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			
09/15/17	09/15/17	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			
09/15/17	09/15/17	JOHN DEERE ABS 2017-B A3 DTD 07/15/2017 1.820% 10/15/2021	47788BAD6	535,000.00	0.00	1,541.69	1,541.69			
09/15/17	09/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	935,056.01	0.00	942.85	942.85			
09/15/17	09/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
09/15/17	09/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
09/18/17	09/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
09/18/17	09/18/17	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			
09/21/17	09/21/17	FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	615,000.00	0.00	2,552.25	2,552.25			



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2017**

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									
INTEREST										
09/24/17	09/24/17	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			
09/26/17	09/26/17	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			
09/30/17	09/30/17	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			
09/30/17	09/30/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	3,500,000.00	0.00	21,875.00	21,875.00			
09/30/17	09/30/17	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			
Transaction Type Sub-Total				23,553,053.54	0.00	146,209.72	146,209.72			
MATURITY										
09/21/17	09/21/17	FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	615,000.00	615,000.00	0.00	615,000.00	0.00	0.00	
Transaction Type Sub-Total				615,000.00	615,000.00	0.00	615,000.00	0.00	0.00	
PAYDOWNS										
09/01/17	09/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	116,705.31	116,705.31	0.00	116,705.31	(1,168.68)	0.00	
09/15/17	09/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	93,554.13	93,554.13	0.00	93,554.13	5.07	0.00	
09/18/17	09/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	14,833.90	14,833.90	0.00	14,833.90	2.11	0.00	
Transaction Type Sub-Total				225,093.34	225,093.34	0.00	225,093.34	(1,161.50)	0.00	
Managed Account Sub-Total					(159,906.66)	146,209.72	(13,696.94)	(1,161.50)	0.00	
Total Security Transactions					(159,906.66)	\$146,209.72	(\$13,696.94)	(\$1,161.50)	\$0.00	