

Summary of Portfolio Characteristics and Key Statistics

Security Type ¹	Market Value ²	% of Portfolio	Policy Limits	Sector Distribution			
U.S. Treasuries	\$64,362,010	31%	100%				
Federal Agencies	\$2,992,662	1%	100%				
Federal Agency CMOs	\$682,352	0%	100%				
Municipal Obligations	\$0	0%	100%				
Commercial Paper	\$20,880,821	10%	25%				
Negotiable CDs	\$12,954,107	6%	30%				
Corporate Notes	\$42,189,626	21%	30%				
Asset-Backed Securities	\$5,057,977	3%	20%				
Money Market Fund	\$1,622,738	1%	20%				
San Diego County Pool	\$52,466,692	26%	100%				
LAIF	\$1,661,174	1%	\$65 Million				
Totals	\$204,870,158	100%					
Credit Quality (S&P Ratings) ^{3,4}						Maturity Distribution	
Key Statistics ⁵				Earnings ⁶			
Par Value		\$205,447,917		4Q17 Accrual Basis Earnings			
Amortized Cost		\$205,613,300		Fiscal Year 2017-18 Initial Earnings Forecast			
Weighted Average Maturity (years)		1.37		Fiscal Year 2017-18 Current Earnings Forecast			
Effective Duration (years)		1.27		Variance to Initial Forecast			
Yield to Maturity at Cost		1.55%		\$572,960			
Yield to Maturity at Market		1.88%		\$2,200,333			
				\$2,305,392			
				\$105,059			

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 fourth quarter came to a close with an exclamation point from Washington, as lawmakers agreed on an historic tax cut bill. The tax overhaul is projected to provide an economic boost, for at least the near term, as the top corporate tax rate was slashed from 35% to 21% and personal tax levels were reduced across the board. While the long term impact is yet to be determined, immediate market reaction has been positive.
- True to their “dot plot” forecasts, the Federal Open Market Committee (FOMC or Fed) raised the federal funds target rate by a quarter of a percent to a range of 1.25% to 1.50% at its December meeting. This marked the third time in calendar year 2017 that the Fed raised rates. The FOMC also provided projections that include three more expected hikes in 2018. Across the pond, the United Kingdom bumped its overnight rate back up to 0.50%, following a temporary cut to 0.25% following the 2016 Brexit vote.
- Early 2018 will see a changeover at the Fed as Chair Janet Yellen will be replaced by Jerome Powell. As an existing Federal Reserve board member, Mr. Powell is viewed as a “Republican version of Yellen” and someone who is likely to follow a similar path for modest tightening of monetary policy amid stubbornly low inflation. Perhaps in contrast, he has voiced a preference for tailoring regulations to relieve the burden on smaller community banks.
- While bond yields generally increased over the quarter, so did equity prices. The S&P 500 Index returned 6.6% for the quarter, setting multiple new record highs. The Dow Jones Industrial Average crossed both 23,000 and 24,000, levels never before breached, while the NASDAQ finished the year up over 30%.

ECONOMIC SNAPSHOT

- The U.S. economy notched back-to-back quarters of solid growth with GDP increasing at a 3.2% real rate for the third quarter, following a second quarter tally of 3.1%. 2017 capped the 8th straight year of recovery from the 2008-09 Great Recession – the third longest expansion of the past century. Initial fourth quarter estimates are for growth in the 2.5% to 3% range, with consumer spending and business investment fueling the growth.
- The U.S. labor market remained strong, with the unemployment rate holding at a 15-year low of 4.1% during the quarter. Although job gains in December were disappointing, the economy added over 2 million net new jobs in 2017. At the same time, the labor force participation rate improved modestly, while wage growth over the past year was modest.
- Prices remained well contained, running below the Fed’s desired 2% target for core inflation. But, oil and other commodities like copper, rebounded in the 2nd half of the year.
- Outside of inflation, economic indicators have been strong: manufacturing,

services and consumer confidence indexes reached multi-year highs, housing markets strengthened further and positive real GDP growth across the globe serve as positive backdrop for the new year.

INTEREST RATES

- Shorter-term Treasury yields (5 years and under) increased in the fourth quarter, largely on the run-up to the December FOMC rate hike. Long-term Treasury yields (10 years and longer) moved in the opposite direction, with the yield on a 30-year Treasury actually declining 12 basis points. This resulted in a much flatter yield curve.
- In the cash and money market segment, yields on Treasury maturities less than one year increased 30 to 45 basis points in lockstep with the Fed’s expected rate hike trajectory. The increase of shorter Treasury yields led the market; yield increases on short credit (commercial paper and certificates of deposit) did not initially keep up. The result was tighter short-term credit spreads that persisted through quarter-end.

SECTOR PERFORMANCE

- U.S. Treasury benchmark returns, with the exception of the longest maturity benchmarks, were negative for the fourth quarter, as investment income was not able to fully offset the adverse impact of increasing interest rates on fixed income prices.
- Federal agency securities performed in line with similar maturity Treasuries, as the sector’s narrow yield spreads provided little to no incremental income benefit, and relatively unchanged spreads over the quarter muted any additional excess return.
- Corporate yield spreads tightened further, as spreads in the sector reached new post-recession tightness. As a result, the corporate sector performed well in the quarter. Despite narrow spreads, corporate securities still offer risk-adjusted income pick-up. The sector is supported with a positive economic landscape and corporate fundamentals, and is poised for additional excess return potential over the near term.
- The mortgage backed securities (MBS) sector performed well in the fourth quarter, generally outperforming Treasury and federal agency benchmarks; but, excess returns varied based on specific security structure.
- High-quality asset-backed securities (ABS) also performed positively relative to Treasuries, as their yield spreads narrowed, and were near the top of the best performers for the quarter.
- 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 is a valuable return attribute in the face of rising rates.

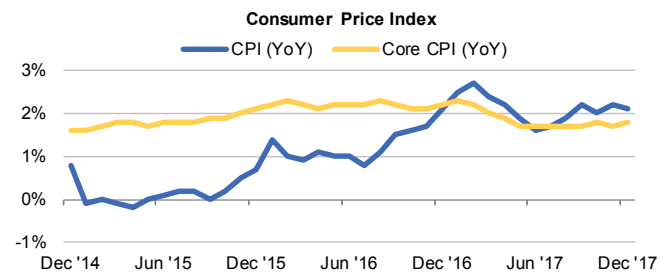
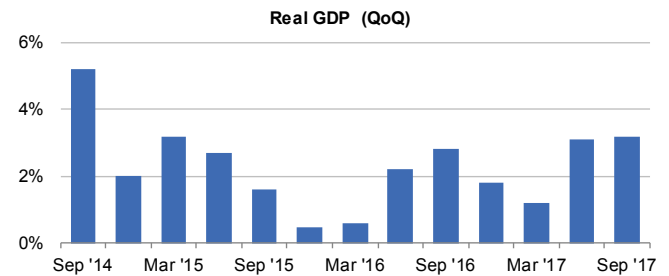
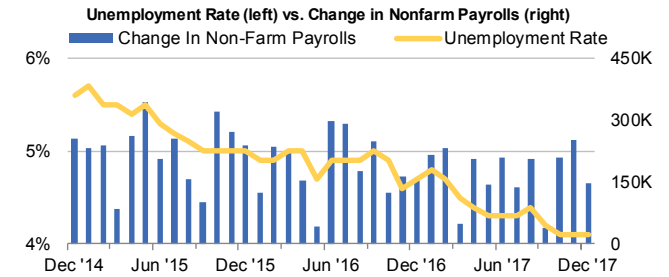
QUARTERLY MARKET SUMMARY

Economic Snapshot

Labor Market		Latest	Sep '17	Dec '16
Unemployment Rate	Dec'17	4.1%	4.2%	4.7%
Change In Non-Farm Payrolls	Dec'17	148,000	38,000	155,000
Average Hourly Earnings (YoY)	Dec'17	2.5%	2.8%	2.9%
Personal Income (YoY)	Nov'17	3.8%	2.9%	1.6%
Initial Jobless Claims (week)	1/6/18	261,000	258,000	241,000

Growth		Latest	Sep '17	Dec '16
Real GDP (QoQ SAAR)	2017Q3	3.2%	3.1% ¹	2.8% ²
GDP Personal Consumption (QoQ SAAR)	2017Q3	2.2%	3.3% ¹	2.8% ²
Retail Sales (YoY)	Dec'17	5.4%	5.0%	3.8%
ISM Manufacturing Survey (month)	Dec'17	59.7	60.8	54.5
Existing Home Sales SAAR (month)	Nov'17	5.81 mil.	5.37 mil.	5.51 mil.

Inflation / Prices		Latest	Sep '17	Dec '16
Personal Consumption Expenditures (YoY)	Nov'17	1.8%	1.7%	1.8%
Consumer Price Index (YoY)	Dec'17	2.1%	2.2%	2.1%
Consumer Price Index Core (YoY)	Dec'17	1.8%	1.7%	2.2%
Crude Oil Futures (WTI, per barrel)	Dec 31	\$60.42	\$51.67	\$53.72
Gold Futures (oz.)	Dec 31	\$1,309	\$1,282	\$1,152



1. Data as of Second Quarter 2017.

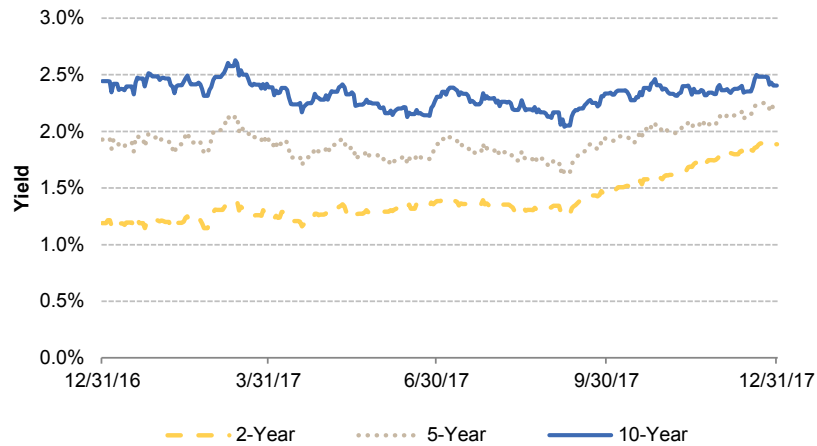
2. Data as of Third Quarter 2016.

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

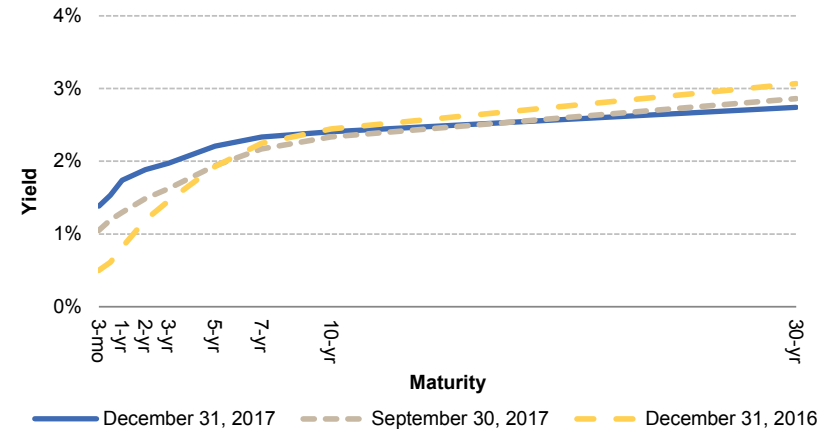
Source: Bloomberg.

Interest Rate Overview

U.S. Treasury Note Yields



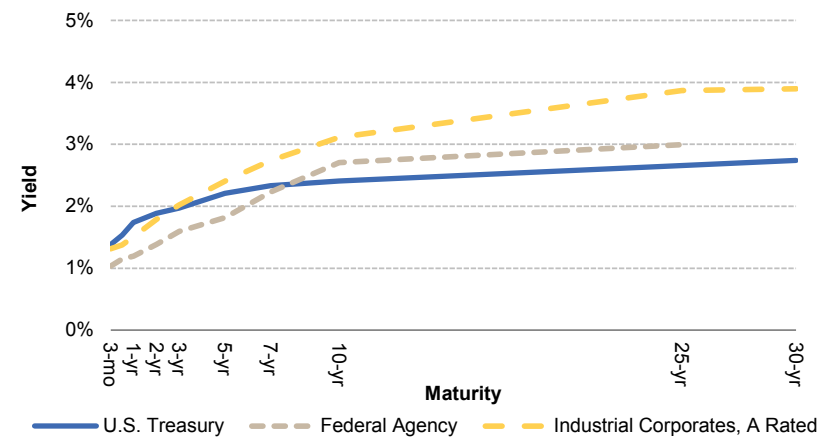
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	Dec '17	Sep '17	Change over Quarter	Dec '16	Change over Year
3-month	1.38%	1.05%	0.33%	0.50%	0.88%
1-year	1.74%	1.29%	0.45%	0.81%	0.93%
2-year	1.89%	1.49%	0.40%	1.19%	0.70%
5-year	2.21%	1.94%	0.27%	1.93%	0.28%
10-year	2.41%	2.33%	0.08%	2.45%	(0.04%)
30-year	2.74%	2.86%	(0.12%)	3.07%	(0.33%)

Yield Curves as of 12/31/17



Source: Bloomberg.

QUARTERLY MARKET SUMMARY

BofA Merrill Lynch Index Returns

December 31, 2017	As of 12/31/17		Returns for Periods ended 12/31/17		
	Duration	Yield	3 Month	1 Year	3 Years
1-3 Year Indices					
U.S. Treasury	1.80	1.88%	(0.25%)	0.42%	0.62%
Federal Agency	1.73	1.96%	(0.19%)	0.65%	0.77%
U.S. Corporates, A-AAA rated	1.84	2.29%	(0.05%)	1.67%	1.54%
Agency MBS (0 to 3 years)	2.27	2.21%	0.03%	1.37%	1.19%
Taxable Municipals	1.55	2.45%	0.06%	2.15%	1.99%
1-5 Year Indices					
U.S. Treasury	2.60	1.97%	(0.38%)	0.65%	0.90%
Federal Agency	2.14	2.01%	(0.25%)	0.86%	0.98%
U.S. Corporates, A-AAA rated	2.64	2.44%	(0.10%)	2.24%	1.98%
Agency MBS (0 to 5 years)	3.22	2.51%	(0.11%)	1.74%	1.40%
Taxable Municipals	2.24	2.53%	0.05%	2.10%	2.40%
Master Indices (Maturities 1 Year or Greater)					
U.S. Treasury	6.34	2.20%	0.11%	2.43%	1.46%
Federal Agency	3.90	2.19%	0.00%	2.15%	1.54%
U.S. Corporates, A-AAA rated	7.19	2.98%	1.07%	5.68%	3.50%
Agency MBS (0 to 30 years)	4.41	2.83%	0.14%	2.45%	1.86%
Taxable Municipals	10.87	3.63%	2.34%	10.12%	5.17%

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 **December 31, 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	25,893.34	4,508,569.26	4,494,024.00
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	5,625.00	2,980,236.48	2,980,548.00
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	11,674.24	3,916,272.04	3,894,848.10
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	8,763.74	7,980,259.75	7,936,058.08
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	15,591.03	2,979,008.31	2,978,202.00
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	5,230.98	998,326.03	993,750.00
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	11,208.79	8,516,141.16	8,457,500.00
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	5,275.96	2,054,719.54	2,034,588.75
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	7,792.58	3,030,607.95	3,005,082.65
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	3,853.59	1,497,207.44	1,489,687.50
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	21,837.02	8,500,310.17	8,441,562.50
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	2,637.36	2,974,278.45	2,950,665.00
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	3,956.04	3,005,939.31	2,978,319.00
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	5,096.69	1,198,150.19	1,183,640.40



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

CITY OF CHULA VISTA

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U.S. Treasury Bond / Note											
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	5,096.69	1,198,068.36	1,183,640.40
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	12,932.84	3,023,426.08	3,003,487.52
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	17,262.23	3,013,755.93	2,942,814.00
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	11,177.88	3,502,060.56	3,413,592.00
Security Type Sub-Total		64,930,000.00					64,916,418.37	1.36	180,906.00	64,877,337.01	64,362,009.90
Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	684,632.55	AA+	Aaa	10/07/15	10/30/15	691,488.40	1.08	939.09	687,051.69	682,352.31
Security Type Sub-Total		684,632.55					691,488.40	1.08	939.09	687,051.69	682,352.31
Federal Agency Bond / Note											
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	2,666.67	3,000,000.00	2,992,662.00
Security Type Sub-Total		3,000,000.00					3,000,000.00	1.00	2,666.67	3,000,000.00	2,992,662.00
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	5,041.67	550,025.23	549,990.10
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	1,458.33	500,270.78	499,583.00
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	705.97	424,833.24	424,028.88
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	2,235.86	1,346,045.71	1,342,924.39



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Corporate Note											
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	1,011.11	800,193.92	799,659.20
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	501.08	1,503,100.35	1,499,997.00
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	6,525.00	503,775.10	502,273.00
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	981,028.06	979,432.35
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	2,463,914.78	2,458,273.65
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	979,188.94	977,795.33
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	3,005,584.74	3,000,297.00
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	9,683.33	1,002,192.93	999,655.00
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	1,508,472.18	1,501,834.50
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	9,537.00	1,529,929.57	1,523,188.44
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	1,502,046.90	1,501,684.50
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	4,812.50	1,504,111.58	1,503,444.00
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	1,001,631.28	1,002,089.00



Managed Account Detail of Securities Held

For the Month Ending **December 31, 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 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	1,510,188.15	1,502,242.50
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	1,518,704.99	1,498,470.00
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	996,703.75	999,331.00
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	1,502,121.77	1,498,996.50
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	999,027.47	997,807.00
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	1,500,024.93	1,496,710.50
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	14,286.11	2,004,260.16	1,992,250.00
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	1,596,311.31	1,584,321.00
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	1,502,758.73	1,495,948.50
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	13,089.58	1,605,346.77	1,598,124.00
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	1,492,498.61	1,498,261.50
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	14,516.67	1,514,150.33	1,511,479.50
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	1,003,210.68	1,003,258.00
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	2,020,880.10	1,997,030.00



Managed Account Detail of Securities Held

For the Month Ending **December 31, 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											
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	451,978.90	449,246.70
Security Type Sub-Total		42,001,000.00					42,578,740.65	1.85	294,127.61	42,324,511.94	42,189,626.04

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	2,994,594.99	2,993,781.00
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	2,994,375.00	2,993,193.00
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	2,993,116.68	2,992,101.00
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	1,494,388.34	1,493,431.50
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	2,983,659.99	2,980,905.00
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	2,982,383.34	2,979,849.00
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	2,967,893.31	2,966,271.00
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	1,481,739.99	1,481,289.00
Security Type Sub-Total		21,000,000.00					20,784,907.50	1.52	0.00	20,892,151.64	20,880,820.50

Certificate of Deposit											
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	30,354.17	3,000,348.72	2,995,648.47



Managed Account Detail of Securities Held

For the Month Ending **December 31, 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	22,560.00	3,000,000.00	3,003,711.00
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	10,079.17	3,000,000.00	2,997,948.00
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	23,000.00	2,999,071.08	2,961,478.68
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	5,520.00	1,000,000.00	995,321.00
Security Type Sub-Total		13,000,000.00					12,999,513.93	1.85	91,513.34	12,999,419.80	12,954,107.15
Asset-Backed Security / Collateralized Mortgage Obligation											
CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	588,912.26	NR	Aaa	10/19/16	10/26/16	588,880.34	1.21	316.70	588,893.29	587,675.78
HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	577,469.34	AAA	NR	02/16/16	02/25/16	577,387.28	1.23	254.41	577,431.91	575,318.56
NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	732,854.41	NR	Aaa	10/06/15	10/14/15	732,761.12	1.38	446.23	732,811.76	730,513.89
ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	497,444.74	AAA	Aaa	05/24/16	05/31/16	497,396.44	1.44	318.36	497,415.65	496,103.68
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	1,000,756.32	998,920.40
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	1,149,950.07	1,138,436.64
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	534,965.18	531,007.78
Security Type Sub-Total		5,081,680.75					5,082,639.51	1.30	2,875.39	5,082,224.18	5,057,976.73
Managed Account Sub-Total		149,697,313.30					150,053,708.36	1.55	573,028.10	149,862,696.26	149,119,554.63



Managed Account Detail of Securities Held

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

CITY OF CHULA VISTA

Securities Sub-Total	\$149,697,313.30	\$150,053,708.36	1.55%	\$573,028.10	\$149,862,696.26	\$149,119,554.63
Accrued Interest						\$573,028.10
Total Investments						\$149,692,582.73



Managed Account Security Transactions & Interest

For the Month Ending **October 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										
10/01/17	10/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,021,292.22	0.00	1,786.21	1,786.21			
10/02/17	10/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	46.39	46.39			
10/03/17	10/03/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	177.28	177.28			
10/14/17	10/14/17	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			
10/15/17	10/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
10/15/17	10/15/17	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			
10/15/17	10/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
10/15/17	10/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	841,501.88	0.00	848.51	848.51			
10/15/17	10/15/17	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			
10/18/17	10/18/17	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			
10/18/17	10/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	735,166.10	0.00	747.42	747.42			
10/21/17	10/21/17	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			
10/30/17	10/30/17	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			
10/31/17	10/31/17	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			
10/31/17	10/31/17	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			
10/31/17	10/31/17	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			
Transaction Type Sub-Total				24,517,960.20	0.00	183,159.22	183,159.22			

PAYDOWNS



Managed Account Security Transactions & Interest

For the Month Ending **October 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									
PAYDOWNS										
10/01/17	10/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	69,214.50	69,214.50	0.00	69,214.50	(693.11)	0.00	
10/15/17	10/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	85,372.11	85,372.11	0.00	85,372.11	4.63	0.00	
10/15/17	10/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	16,780.75	16,780.75	0.00	16,780.75	2.14	0.00	
10/18/17	10/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	54,779.46	54,779.46	0.00	54,779.46	7.78	0.00	
Transaction Type Sub-Total				226,146.82	226,146.82	0.00	226,146.82	(678.56)	0.00	
Managed Account Sub-Total					226,146.82	183,159.22	409,306.04	(678.56)	0.00	
Total Security Transactions					\$226,146.82	\$183,159.22	\$409,306.04	(\$678.56)	\$0.00	



Managed Account Security Transactions & Interest

For the Month Ending **November 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										
11/21/17	11/21/17	GE CAPITAL TREASURY LLC COMM PAPER DTD 11/20/2017 0.000% 08/13/2018	36164KHD6	3,000,000.00	(2,962,016.67)	0.00	(2,962,016.67)			

Transaction Type Sub-Total				3,000,000.00	(2,962,016.67)	0.00	(2,962,016.67)			
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INTEREST										
11/01/17	11/01/17	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			
11/01/17	11/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	5.82	5.82			
11/01/17	11/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	952,077.72	0.00	1,489.73	1,489.73			
11/02/17	11/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	482.41	482.41			
11/03/17	11/03/17	SUMITOMO MITSUI BANK NY CD DTD 05/04/2017 2.050% 05/03/2019	86563YVN0	3,000,000.00	0.00	31,262.50	31,262.50			
11/06/17	11/06/17	APPLE INC GLOBAL NOTES DTD 05/06/2014 2.100% 05/06/2019	037833AO3	1,500,000.00	0.00	15,750.00	15,750.00			
11/15/17	11/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
11/15/17	11/15/17	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			
11/15/17	11/15/17	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			
11/15/17	11/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	843,219.25	0.00	962.68	962.68			
11/15/17	11/15/17	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			
11/15/17	11/15/17	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			
11/15/17	11/15/17	BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	425,000.00	0.00	2,762.50	2,762.50			
11/15/17	11/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	756,129.77	0.00	762.43	762.43			
11/18/17	11/18/17	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			



Managed Account Security Transactions & Interest

For the Month Ending **November 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										
11/18/17	11/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	680,386.64	0.00	691.73	691.73			
11/26/17	11/26/17	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			
11/29/17	11/29/17	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			
11/30/17	11/30/17	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			
11/30/17	11/30/17	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			
11/30/17	11/30/17	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			
11/30/17	11/30/17	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			
Transaction Type Sub-Total				43,192,813.38	0.00	284,190.38	284,190.38			
MATURITY										
11/21/17	11/21/17	CREDIT SUISSE NEW YORK CERT DEPOS DTD 04/17/2017 1.460% 11/21/2017	22549VN90	3,000,000.00	3,000,000.00	26,523.33	3,026,523.33	0.00	0.00	
Transaction Type Sub-Total				3,000,000.00	3,000,000.00	26,523.33	3,026,523.33	0.00	0.00	
PAYDOWNS										
11/01/17	11/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	161,283.29	161,283.29	0.00	161,283.29	(1,615.07)	0.00	
11/15/17	11/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	57,488.34	57,488.34	0.00	57,488.34	7.32	0.00	
11/15/17	11/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	86,308.08	86,308.08	0.00	86,308.08	4.68	0.00	
11/18/17	11/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	52,447.37	52,447.37	0.00	52,447.37	7.45	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **November 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									
Transaction Type Sub-Total				357,527.08	357,527.08	0.00	357,527.08	(1,595.62)	0.00	
Managed Account Sub-Total					395,510.41	310,713.71	706,224.12	(1,595.62)	0.00	
Total Security Transactions					\$395,510.41	\$310,713.71	\$706,224.12	(\$1,595.62)	\$0.00	



Managed Account Security Transactions & Interest

For the Month Ending **December 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										
12/12/17	12/12/17	TOYOTA MOTOR CREDIT CORP COMM PAPER DTD 12/12/2017 0.000% 09/07/2018	89233HJ70	1,500,000.00	(1,480,273.33)	0.00	(1,480,273.33)			
12/27/17	12/28/17	US TREASURY NOTES DTD 10/15/2015 0.875% 10/15/2018	912828L81	3,000,000.00	(2,979,960.94)	(5,336.54)	(2,985,297.48)			
12/27/17	12/28/17	US TREASURY N/B DTD 01/15/2016 1.125% 01/15/2019	912828N63	3,000,000.00	(2,978,789.06)	(15,224.18)	(2,994,013.24)			
Transaction Type Sub-Total				7,500,000.00	(7,439,023.33)	(20,560.72)	(7,459,584.05)			
INTEREST										
12/01/17	12/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	26.30	26.30			
12/01/17	12/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	790,794.43	0.00	1,868.56	1,868.56			
12/04/17	12/04/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	676.34	676.34			
12/05/17	12/05/17	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			
12/12/17	12/12/17	BB&T NT (CALLED OMD 01/12/2018) DTD 11/21/2012 1.450% 12/12/2017	05531FAM5	1,000,000.00	0.00	6,041.67	6,041.67			
12/15/17	12/15/17	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			
12/15/17	12/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
12/15/17	12/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	669,821.69	0.00	675.40	675.40			
12/15/17	12/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	785,730.91	0.00	897.04	897.04			
12/15/17	12/15/17	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			
12/18/17	12/18/17	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			
12/18/17	12/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	627,939.27	0.00	638.40	638.40			



Managed Account Security Transactions & Interest

For the Month Ending **December 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										
12/24/17	12/24/17	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			
12/26/17	12/26/17	FREDDIE MAC (EX-CALLABLE) BONDS DTD 12/26/2012 0.850% 12/26/2017	3134G32L3	3,000,000.00	0.00	12,750.00	12,750.00			
12/27/17	12/27/17	FANNIE MAE (EX-CALLABLE) BONDS DTD 12/27/2012 0.900% 12/27/2017	3136G14X4	3,000,000.00	0.00	13,500.00	13,500.00			
Transaction Type Sub-Total				15,389,286.30	0.00	60,699.04	60,699.04			
MATURITY										
12/12/17	12/12/17	BB&T NT (CALLED OMD 01/12/2018) DTD 11/21/2012 1.450% 12/12/2017	05531FAM5	1,000,000.00	1,000,000.00	0.00	1,000,000.00	(3,130.00)	0.00	
12/26/17	12/26/17	FREDDIE MAC (EX-CALLABLE) BONDS DTD 12/26/2012 0.850% 12/26/2017	3134G32L3	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
12/27/17	12/27/17	FANNIE MAE (EX-CALLABLE) BONDS DTD 12/27/2012 0.900% 12/27/2017	3136G14X4	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
Transaction Type Sub-Total				7,000,000.00	7,000,000.00	0.00	7,000,000.00	(3,130.00)	0.00	
PAYDOWNS										
12/01/17	12/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	106,161.88	106,161.88	0.00	106,161.88	(1,063.09)	0.00	
12/15/17	12/15/17	CARMAX ABS 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	80,909.43	80,909.43	0.00	80,909.43	4.38	0.00	
12/15/17	12/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	52,876.50	52,876.50	0.00	52,876.50	6.73	0.00	
12/15/17	12/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	32,555.26	32,555.26	0.00	32,555.26	3.16	0.00	
12/18/17	12/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	50,469.93	50,469.93	0.00	50,469.93	7.17	0.00	
Transaction Type Sub-Total				322,973.00	322,973.00	0.00	322,973.00	(1,041.65)	0.00	
Managed Account Sub-Total					(116,050.33)	40,138.32	(75,912.01)	(4,171.65)	0.00	



Managed Account Security Transactions & Interest

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

CITY OF CHULA VISTA

Total Security Transactions	(\$116,050.33)	\$40,138.32	(\$75,912.01)	(\$4,171.65)	\$0.00
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