

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	\$58,810,000	27%	100%		
Federal Agencies	\$9,599,193	4%	100%		
Federal Agency CMOs	\$1,355,826	1%	100%		
Municipal Obligations	\$0	0%	100%		
Commercial Paper	\$8,965,992	4%	25%		
Negotiable CDs	\$20,426,619	9%	30%		
Corporate Notes	\$39,515,497	18%	30%		
Asset-Backed Securities	\$5,511,965	2%	20%		
Money Market Fund	\$5,508,739	2%	20%		
San Diego County Pool	\$69,901,317	32%	100%		
LAIF	\$1,649,727	1%	\$65 Million		
<b>Totals</b>	<b>\$221,244,874</b>	<b>100%</b>			
Credit Quality (S&P Ratings)					
Key Statistics <sup>4</sup>				Earnings <sup>5</sup>	
<b>Par Value</b>		\$220,941,745		1Q17 Accrual Basis Earnings	
<b>Amortized Cost</b>		\$221,346,167		Fiscal Year 2016-17 Initial Earnings Forecast	
<b>Weighted Average Maturity (years)</b>		1.91		Fiscal Year 2016-17 Current Earnings Forecast	
<b>Effective Duration (years)</b>		1.77		Variance to Initial Forecast	
<b>Yield to Maturity at Cost</b>		1.43%			
<b>Yield to Maturity at Market</b>		1.45%			
				524,147.00	
				2,129,482.52	
				2,168,117.00	
				38,634.48	

Notes:

- End of quarter trade-date market values of portfolio holdings. 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.
- 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 April 2017 through June 2017 are based on portfolio holdings as of March 31, 2017, \$143.9 par. Earnings for January 2017, February 2017, and March 2017 are based on actual accrual basis earnings. As current holdings mature, proceeds are reinvested in a) a maturity that rebalances the portfolio near its current duration, 1.82 as of March 31, 2017. b) at a yield based on assumed maturity and US Treasury forward curve, as of April 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

- The “Trump trade” dominated markets for much of the quarter, pushing interest rate and equity prices higher, as the Trump administration and the Republican Party continued to push a bold agenda that promised new jobs, lower taxes, deregulation, and massive infrastructure spending.
- On March 15, with almost unanimous certainty from the market, the Federal Open Market Committee (FOMC) raised the federal funds target range by 0.25% to a range of 0.75% to 1.00%. The FOMC also released updated economic forecasts and a new “dot plot.” These were largely unchanged from the forecasts released in December.
- Central banks in the developed world outside of the United States continued to apply highly accommodative monetary policies as economic growth and inflation remained subdued. As a result, sovereign bond yields were at or near historic lows, with yields throughout Europe and Japan below 0%. Emerging markets experienced a resurgence this past quarter, after reeling from lack of positive investor sentiment, turning in a strong beginning to 2017.

### ECONOMIC SNAPSHOT

- The pace of U.S. economic expansion slowed in the fourth quarter of 2016. Measurements of growth in the first quarter of 2017 are forecasted to slow further; however, the labor market remained strong, consumer confidence continued to soar, business surveys picked up, and the housing market returned to near pre-crisis levels as the market continues to digest the size and scope of the Trump administration’s proposed policies.
- U.S. gross domestic product (GDP) grew at a rate of 2.1% in the fourth quarter of 2016, a slowdown from the third quarter’s pace of 3.5%. The deceleration reflected downturns in exports and federal government spending, and a deceleration in business investment. First quarter estimates are calling for further slowing in the pace of expansion to below 1.5% as consumer spending declines and business investment remains muted.
- The labor market added over 500,000 jobs in the first quarter as the unemployment rate declined to a decade low of 4.5% with the labor force participation rate rising to 63% for the first time in a year. Wage growth remained firm in the quarter, increasing at an annual rate of more than 2.5% during all three months.
- Confidence among Americans grew as the Conference Board’s March reading increased to its highest level since the end of 2000. Manufacturing extended its expansion during the quarter with the ISM manufacturing PMI rebounding,

after contracting over 2016 year-end, to its highest level since the end of 2014. On the housing front, existing home sales reached pre-crisis levels, selling at an annual rate of 5.69 million to start the year.

### INTEREST RATES

- Short-term (under five years) yields ended the first quarter higher, reflecting the Fed’s March rate hike, while medium- to long-term yields declined amid subdued inflation expectations. For much of the quarter, yields remained range bound until entering an upward trend at the start of March in anticipation of the expected FOMC March rate hike. They declined as the Fed reiterated its expectation for gradual tightening and the ability of the Trump administration to enact bold, pro-growth policies came into question. The 2-year Treasury yield ended the quarter only seven basis points over December 31, while the yield on the 10-year Treasury fell 6 basis points.
- In the money market space, shorter-term Treasury yields rose as the expectation for a Fed rate hike gained certainty. Yields on commercial paper and certificates of deposit did not increase. However, yields on short-term credit instruments remained elevated and offered incremental yield.

### SECTOR PERFORMANCE

- U.S. Treasury indexes posted positive returns in the first quarter of the year, the first positive quarter since the second quarter of 2016. Returns were largely generated by income rather than price appreciation as yields were little changed.
- Federal agency yield spreads remained near historically tight levels throughout the quarter as the supply-demand imbalance continued. The sector outperformed comparable-maturity Treasuries for the third quarter in a row.
- Corporate yield spreads continued to tighten during the quarter, reaching multi-year lows, before drifting mildly wider at the end of March. The sector generated strong outperformance relative to comparable-maturity Treasuries, as the sector turned in the sixth straight quarter of outperformance.
- Mortgage-backed securities (MBS) generally underperformed Treasuries due to duration extensions and headline risk surrounding the potential reduction in the Fed’s balance sheet holdings.
- Asset-backed securities (ABS) strongly outperformed Treasuries as AAA-rated tranches, in our view, continued to offer good value, adding to returns and diversification.

Economic Snapshot

Labor Market	Latest	Dec '16	Mar '16	
Unemployment Rate	Feb'17	4.7%	4.7%	5.0%
Change In Non-Farm Payrolls	Feb'17	235,000	155,000	225,000
Average Hourly Earnings (YoY)	Feb'17	2.8%	2.9%	2.5%
Personal Income (YoY)	Feb'17	4.6%	3.6%	3.6%
Initial Jobless Claims (week)	3/24/17	258,000	241,000	275,000
Growth				
Real GDP (QoQ SAAR)	2017Q4	2.1%	3.5% <sup>1</sup>	0.9% <sup>2</sup>
GDP Personal Consumption (QoQ SAAR)	2017Q4	3.5%	3.0% <sup>1</sup>	2.3% <sup>2</sup>
Retail Sales (YoY)	Feb'17	5.7%	4.4%	1.7%
ISM Manufacturing Survey (month)	Mar'17	57.2	54.5	51.7
Existing Home Sales SAAR (month)	Feb'17	5.48 mil.	5.51 mil.	5.39 mil.
Inflation/Prices				
Personal Consumption Expenditures (YoY)	Feb'17	2.1%	1.6%	0.8%
Consumer Price Index (YoY)	Feb'17	2.7%	2.1%	0.9%
Consumer Price Index Core (YoY)	Feb'17	2.2%	2.2%	2.2%
Crude Oil Futures (WTI, per barrel)	Mar'17	\$50.60	\$53.72	\$38.34
Gold Futures (oz.)	Mar'17	\$1,247	\$1,152	\$1,234

1. Data as of Third Quarter 2016.

2. Data as of Fourth Quarter 2015.

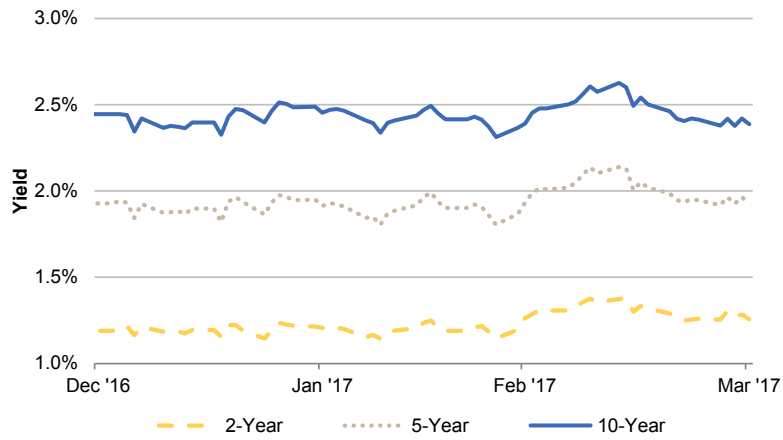
Note: YoY = year over year, QoQ = quarter over quarter, SAAR = seasonally adjusted annual rate, WTI = West Texas Intermediate crude oil.

Source: Bloomberg.

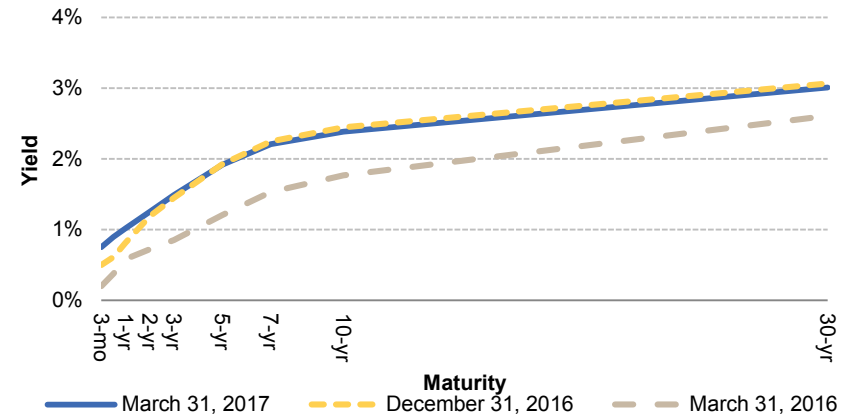
# QUARTERLY MARKET SUMMARY

## Interest Rate Overview

U.S. Treasury Note Yields



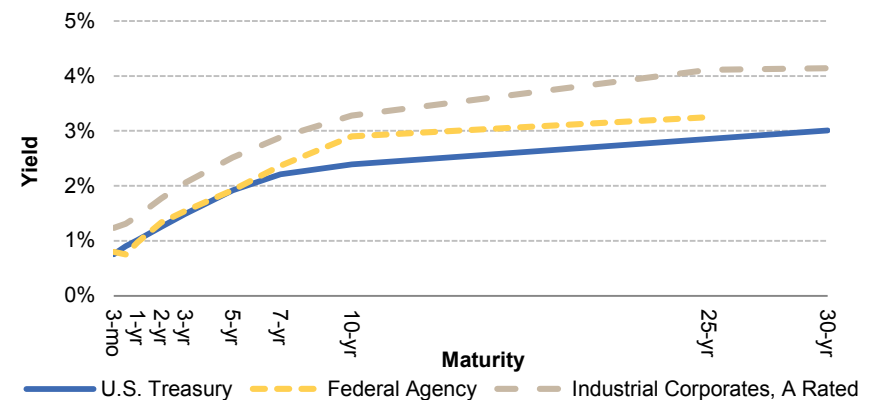
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	March 31, 2017	December 31, 2016	Change over Quarter	March 31, 2016	Change over Year
3-month	0.75%	0.50%	0.25%	0.20%	0.55%
1-year	1.02%	0.81%	0.21%	0.58%	0.44%
2-year	1.26%	1.19%	0.07%	0.72%	0.54%
5-year	1.92%	1.93%	(0.01%)	1.21%	0.71%
10-year	2.39%	2.45%	(0.06%)	1.77%	0.62%
30-year	3.01%	3.07%	(0.06%)	2.61%	0.40%

Yield Curves as of 3/31/17



Source: Bloomberg.

## QUARTERLY MARKET SUMMARY

## BofA Merrill Lynch Index Returns

<i>March 31, 2017</i>	<i>Duration</i>	<i>Yield</i>	<i>Returns for Periods ended 3/31/17</i>		
			<i>3 Month</i>	<i>1 Year</i>	<i>3 Years</i>
<b>1-3 Year Indices</b>					
<b>U.S. Treasury</b>	1.89	1.27%	0.26%	0.25%	0.72%
<b>Federal Agency</b>	1.79	1.37%	0.30%	0.41%	0.83%
<b>U.S. Corporates, A-AAA rated</b>	1.93	1.92%	0.60%	1.32%	1.41%
<b>Agency MBS (0 to 3 years)</b>	2.08	1.98%	0.38%	0.40%	1.13%
<b>Taxable Municipals</b>	1.89	2.24%	0.70%	2.26%	1.92%
<b>1-5 Year Indices</b>					
<b>U.S. Treasury</b>	2.70	1.48%	0.37%	(0.10%)	1.14%
<b>Federal Agency</b>	2.27	1.51%	0.41%	0.28%	1.16%
<b>U.S. Corporates, A-AAA rated</b>	2.77	2.19%	0.80%	1.29%	1.96%
<b>Agency MBS (0 to 5 years)</b>	3.29	2.25%	0.59%	0.39%	2.00%
<b>Taxable Municipals</b>	2.67	2.36%	0.61%	2.12%	2.49%
<b>Master Indices (Maturities 1 Year or Greater)</b>					
<b>U.S. Treasury</b>	6.25	1.92%	0.68%	(1.47%)	2.32%
<b>Federal Agency</b>	3.91	1.84%	0.74%	0.11%	2.00%
<b>U.S. Corporates, A-AAA rated</b>	6.98	3.01%	1.11%	1.65%	3.54%
<b>Agency MBS (0 to 30 years)</b>	4.90	2.81%	0.46%	0.18%	2.66%
<b>Taxable Municipals</b>	3.81	2.81%	0.59%	1.49%	3.13%

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 **March 31, 2017**

**CITY OF CHULA VISTA**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 07/31/2013 1.375% 07/31/2018	912828VQ0	4,500,000.00	AA+	Aaa	07/02/15	07/06/15	4,544,648.44	1.05	10,255.52	4,519,586.34	4,513,009.50
US TREASURY NOTES DTD 10/31/2011 1.750% 10/31/2018	912828RP7	3,895,000.00	AA+	Aaa	08/04/15	08/05/15	3,977,008.01	1.09	28,620.72	3,935,404.55	3,929,081.25
US TREASURY NOTES DTD 12/02/2013 1.250% 11/30/2018	912828A34	7,975,000.00	AA+	Aaa	07/02/15	07/06/15	7,994,314.46	1.18	33,411.74	7,984,558.84	7,980,295.40
US TREASURY NOTES DTD 01/31/2012 1.250% 01/31/2019	912828SD3	1,000,000.00	AA+	Aaa	02/19/15	02/23/15	994,023.44	1.41	2,071.82	997,175.82	1,000,312.00
US TREASURY NOTES DTD 06/02/2014 1.500% 05/31/2019	912828WL0	8,500,000.00	AA+	Aaa	07/02/15	07/06/15	8,543,828.13	1.36	42,733.52	8,524,619.91	8,536,856.00
US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	2,065,000.00	AA+	Aaa	04/23/15	04/27/15	2,039,348.83	1.29	56.42	2,050,350.91	2,045,157.42
US TREASURY NOTES DTD 10/01/2012 1.000% 09/30/2019	912828TR1	3,050,000.00	AA+	Aaa	05/01/15	05/04/15	3,001,867.19	1.37	83.33	3,022,375.24	3,020,692.55
US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	1,500,000.00	AA+	Aaa	06/26/15	06/29/15	1,493,496.09	1.60	9,447.51	1,496,082.93	1,503,046.50
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	53,535.91	8,500,435.20	8,517,263.50
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	10,054.95	2,964,347.01	2,967,423.00
US TREASURY NOTES DTD 12/01/2014 1.500% 11/30/2019	912828G61	3,000,000.00	AA+	Aaa	11/29/16	11/29/16	3,009,257.81	1.39	15,082.42	3,008,234.43	3,005,040.00
US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UO1	1,200,000.00	AA+	Aaa	10/08/15	10/13/15	1,196,296.88	1.32	1,304.35	1,197,517.62	1,191,422.40
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	1,304.35	1,197,407.82	1,191,422.40
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	3,309.78	3,016,076.03	3,023,234.34



## Managed Account Detail of Securities Held

For the Month Ending **March 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
<b>U.S. Treasury Bond / Note</b>											
US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,000,000.00	AA+	Aaa	06/07/16	06/10/16	3,020,507.81	1.22	6,837.02	3,017,037.99	2,957,931.00
US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828Q37	3,500,000.00	AA+	Aaa	06/07/16	06/10/16	3,503,007.81	1.23	119.54	3,502,527.32	3,427,812.50

**Security Type Sub-Total** **58,930,000.00** **58,957,668.37** **1.32** **218,228.90** **58,933,737.96** **58,809,999.76**

<b>Federal Agency Collateralized Mortgage Obligation</b>											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,355,961.74	AA+	Aaa	10/07/15	10/30/15	1,369,540.20	1.08	1,859.93	1,363,812.83	1,355,825.74

**Security Type Sub-Total** **1,355,961.74** **1,369,540.20** **1.08** **1,859.93** **1,363,812.83** **1,355,825.74**

<b>Federal Agency Bond / Note</b>											
FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	615,000.00	AA+	Aaa	09/21/12	09/21/12	615,000.00	0.83	141.79	615,000.00	614,762.61
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	2,996,409.00
FANNIE MAE (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	2,993,316.00
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	2,994,705.00

**Security Type Sub-Total** **9,615,000.00** **9,615,000.00** **0.91** **24,087.63** **9,615,000.00** **9,599,192.61**

<b>Corporate Note</b>											
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	551,723.73	550,966.90
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	1,001,757.50	999,849.00
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	500,875.77	499,858.00

**PFM Asset Management LLC**





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**CITY OF CHULA VISTA**

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<b>Corporate Note</b>											
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	424,499.57	424,855.50
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	1,346,137.21	1,345,542.36
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	800,530.65	802,040.80
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	1,509,306.44	1,504,816.50
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	508,872.35	506,475.00
GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	975,000.00	BBB+	A3	10/28/15	10/28/15	1,004,298.75	1.77	5,655.00	989,154.19	987,626.25
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	983,403.44	983,715.53
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	3,010,819.05	3,017,970.00
BANK OF NY MELLN CORP (CALLABLE) NOTES DTD 11/18/2013 2.100% 01/15/2019	06406HCP2	1,000,000.00	A	A1	09/18/15	09/21/15	1,007,240.00	1.87	4,433.33	1,003,881.20	1,007,411.00
IBM CORP NOTE DTD 02/12/2014 1.950% 02/12/2019	459200HT1	1,500,000.00	AA-	Aa3	04/23/15	04/27/15	1,528,290.00	1.44	3,981.25	1,514,102.28	1,511,070.00
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	1,529,883.67	1,532,573.46
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	1,503,338.79	1,515,649.50
APPLE INC GLOBAL NOTES DTD 05/06/2014 2.100% 05/06/2019	037833AO3	1,500,000.00	AA+	Aa1	06/26/15	06/29/15	1,511,475.00	1.89	12,687.50	1,506,356.91	1,516,282.50
AMERICAN EXPRESS CREDIT CORP NOTES DTD 08/15/2014 2.250% 08/15/2019	0258M0DP1	1,000,000.00	A-	A2	09/18/15	09/21/15	1,003,820.00	2.15	2,875.00	1,002,366.79	1,007,884.00



**Managed Account Detail of Securities Held**

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

**CITY OF CHULA VISTA**

<b>Security Type/Description Dated Date/Coupon/Maturity</b>	<b>CUSIP</b>	<b>Par</b>	<b>S&amp;P Rating</b>	<b>Moody's Rating</b>	<b>Trade Date</b>	<b>Settle Date</b>	<b>Original Cost</b>	<b>YTM at Cost</b>	<b>Accrued Interest</b>	<b>Amortized Cost</b>	<b>Market Value</b>
<b>Corporate Note</b>											
GENERAL ELECTRIC CAP CORP (CALLABLE) DTD 01/09/2015 2.200% 01/09/2020	36962G7M0	1,500,000.00	AA-	A1	05/26/16	06/01/16	1,533,555.00	1.56	7,516.67	1,525,785.29	1,516,194.00
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	4,250.00	995,544.61	1,003,443.00
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	1,502,897.99	1,505,164.50
WELLS FARGO & CO 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	998,687.65	1,002,114.00
WELLS FARGO & CO 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	1,500,033.98	1,503,171.00
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	2,005,803.20	2,005,460.00
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	1,629,495.72	1,631,266.50
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	1,503,671.79	1,503,402.00
COMCAST CORP CORP NOTES DTD 08/19/2011 5.150% 04/30/2020	63946BAD2	1,500,000.00	A-	A3	02/22/17	02/23/17	1,642,770.00	2.05	32,402.08	1,638,207.83	1,637,200.50
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	1,490,250.62	1,508,016.00
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	1,518,168.71	1,516,894.50
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	1,004,058.52	1,009,589.00
PEPSICO INC CORP NOTES (CALLABLE) DTD 10/14/2015 2.150% 10/14/2020	713448DC9	2,000,000.00	A	A1	06/01/16	06/06/16	2,032,540.00	1.76	19,947.22	2,026,502.22	2,011,426.00
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	452,407.25	447,570.00



## Managed Account Detail of Securities Held

For the Month Ending **March 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
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#### Corporate Note

<b>Security Type Sub-Total</b>		<b>39,051,000.00</b>					<b>39,589,591.15</b>	<b>1.85</b>	<b>208,308.77</b>	<b>39,478,524.92</b>	<b>39,515,497.30</b>
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#### Commercial Paper

BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 05/23/2017	09659BSP6	3,000,000.00	A-1	P-1	08/26/16	08/26/16	2,969,625.00	1.36	0.00	2,994,150.00	2,995,704.00
BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 02/28/2017 0.000% 08/22/2017	06538BVNO	3,000,000.00	A-1	P-1	02/28/17	02/28/17	2,981,041.67	1.31	0.00	2,984,508.33	2,984,640.00
CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/27/2017 0.000% 08/22/2017	22533TVN3	3,000,000.00	A-1	P-1	02/28/17	02/28/17	2,982,791.67	1.19	0.00	2,985,938.31	2,985,648.00

<b>Security Type Sub-Total</b>		<b>9,000,000.00</b>					<b>8,933,458.34</b>	<b>1.29</b>	<b>0.00</b>	<b>8,964,596.64</b>	<b>8,965,992.00</b>
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#### Certificate of Deposit

RABOBANK NEDERLAND NV CERT DEPOS DTD 04/27/2015 1.070% 04/21/2017	21684BXH2	2,400,000.00	A-1	P-1	04/22/15	04/27/15	2,400,000.00	1.07	11,413.33	2,400,000.00	2,400,177.60
NORINCHUKIN BANK NY CERT DEPOS DTD 10/27/2016 1.260% 04/25/2017	65602UFZ6	3,000,000.00	A-1	P-1	10/27/16	10/31/16	3,000,434.86	1.24	16,380.00	3,000,059.31	3,000,645.30
BANK OF NOVA SCOTIA HOUSTON CERT DEPOS DTD 08/26/2016 1.350% 07/25/2017	06417GNH7	3,000,000.00	A-1	P-1	08/26/16	08/26/16	3,000,000.00	1.35	24,525.00	3,000,000.00	3,001,458.90
TORONTO DOMINION BANK NY CERT DEPOS DTD 08/26/2016 1.380% 08/21/2017	89113WHS8	3,000,000.00	A-1+	P-1	08/26/16	08/26/16	3,000,000.00	1.37	25,070.00	3,000,000.00	3,002,767.20
CANADIAN IMPERIAL BANK NY CD DTD 08/26/2016 1.390% 08/28/2017	13606AY36	3,000,000.00	A-1	P-1	08/26/16	08/26/16	3,000,000.00	0.72	25,251.67	3,000,000.00	3,002,991.00
SKANDINAVISKA ENSKILDA BANKEN NY CD DTD 11/17/2015 1.480% 11/16/2017	83050FBG5	3,000,000.00	A-1	P-1	11/16/15	11/17/15	3,000,000.00	1.48	16,773.33	3,000,000.00	2,997,855.00
BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	A+	Aa3	02/08/17	02/09/17	3,000,000.00	1.90	7,990.00	3,000,000.00	3,020,724.00



## Managed Account Detail of Securities Held

For the Month Ending **March 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
<b>Security Type Sub-Total</b>		<b>20,400,000.00</b>					<b>20,400,434.86</b>	<b>1.31</b>	<b>127,403.33</b>	<b>20,400,059.31</b>	<b>20,426,619.00</b>
<b>Asset-Backed Security / Collateralized Mortgage Obligation</b>											
CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312QAB2	1,240,000.00	AAA	Aaa	10/19/16	10/26/16	1,239,932.79	1.21	666.84	1,239,942.79	1,237,814.00
HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	AAA	NR	02/16/16	02/25/16	749,893.43	1.23	330.42	749,929.00	747,606.98
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	859,930.64	858,095.53
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	529,959.31	529,156.88
BANK OF AMER CREDIT CARD TR 2015-A2 DTD 04/29/2015 1.360% 09/15/2020	05522RCU0	1,000,000.00	AAA	Aaa	10/26/15	10/28/15	1,001,328.12	1.30	604.44	1,000,956.21	998,979.70
HAROT 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	1,149,934.66	1,140,312.06
<b>Security Type Sub-Total</b>		<b>5,530,000.00</b>					<b>5,530,918.77</b>	<b>1.24</b>	<b>2,967.03</b>	<b>5,530,652.61</b>	<b>5,511,965.15</b>
<b>Managed Account Sub-Total</b>		<b>143,881,961.74</b>					<b>144,396,611.69</b>	<b>1.43</b>	<b>582,855.59</b>	<b>144,286,384.27</b>	<b>144,185,091.56</b>
<b>Securities Sub-Total</b>		<b>\$143,881,961.74</b>					<b>\$144,396,611.69</b>	<b>1.43%</b>	<b>\$582,855.59</b>	<b>\$144,286,384.27</b>	<b>\$144,185,091.56</b>
<b>Accrued Interest</b>											<b>\$582,855.59</b>
<b>Total Investments</b>											<b>\$144,767,947.15</b>

## Managed Account Security Transactions & Interest

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

### 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>										
01/13/17	01/17/17	MICROSOFT CORP NOTE DTD 02/12/2015 1.850% 02/12/2020	594918AY0	2,000,000.00	(2,006,200.00)	(15,930.56)	(2,022,130.56)			
<b>Transaction Type Sub-Total</b>				<b>2,000,000.00</b>	<b>(2,006,200.00)</b>	<b>(15,930.56)</b>	<b>(2,022,130.56)</b>			
<b>INTEREST</b>										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	1,375,000.00	0.00	2,004.30	2,004.30			
01/04/17	01/04/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	58.57	58.57			
01/05/17	01/05/17	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			
01/09/17	01/09/17	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			
01/12/17	01/12/17	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			
01/15/17	01/15/17	PFIZER INC GLOBAL NOTES DTD 06/03/2013 0.900% 01/15/2017	717081DD2	2,000,000.00	0.00	9,000.00	9,000.00			
01/15/17	01/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
01/15/17	01/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
01/15/17	01/15/17	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			
01/15/17	01/15/17	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			
01/15/17	01/15/17	CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	1,240,000.00	0.00	1,250.33	1,250.33			
01/18/17	01/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
01/18/17	01/18/17	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			

## Managed Account Security Transactions & Interest

For the Month Ending **January 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									
<b>INTEREST</b>										
01/19/17	01/19/17	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			
01/19/17	01/19/17	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			
01/23/17	01/23/17	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			
01/23/17	01/23/17	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			
01/30/17	01/30/17	WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,500,000.00	0.00	16,125.00	16,125.00			
01/30/17	01/30/17	WELLS FARGO & CO DTD 02/02/2015 2.150% 01/30/2020	94974BGF1	1,000,000.00	0.00	10,750.00	10,750.00			
01/31/17	01/31/17	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			
01/31/17	01/31/17	US TREASURY NOTES DTD 07/31/2013 1.375% 07/31/2018	912828V00	4,500,000.00	0.00	30,937.50	30,937.50			
01/31/17	01/31/17	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			
<b>Transaction Type Sub-Total</b>				<b>27,930,000.00</b>	<b>0.00</b>	<b>190,592.69</b>	<b>190,592.69</b>			
<b>MATURITY</b>										
01/15/17	01/15/17	PFIZER INC GLOBAL NOTES DTD 06/03/2013 0.900% 01/15/2017	717081DD2	2,000,000.00	2,000,000.00	0.00	2,000,000.00	(2,620.00)	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>0.00</b>	<b>2,000,000.00</b>	<b>(2,620.00)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
01/01/17	01/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	12,082.94	12,082.94	0.00	12,082.94	(121.00)	0.00	
<b>Transaction Type Sub-Total</b>				<b>12,082.94</b>	<b>12,082.94</b>	<b>0.00</b>	<b>12,082.94</b>	<b>(121.00)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>5,882.94</b>	<b>174,662.13</b>	<b>180,545.07</b>	<b>(2,741.00)</b>	<b>0.00</b>	



## Managed Account Security Transactions & Interest

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

CITY OF CHULA VISTA

<b>Total Security Transactions</b>	<b>\$5,882.94</b>	<b>\$174,662.13</b>	<b>\$180,545.07</b>	<b>(\$2,741.00)</b>	<b>\$0.00</b>
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## Managed Account Security Transactions & Interest

For the Month Ending February 28, 2017

### CITY OF CHULA VISTA

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>BUY</b>										
02/08/17	02/09/17	BANK OF MONTREAL CHICAGO CERT DEPOS DTD 02/09/2017 1.880% 02/07/2019	06427KRC3	3,000,000.00	(3,000,000.00)	0.00	(3,000,000.00)			
02/22/17	02/23/17	BOEING COMPANY CORP NOTES DTD 07/28/2009 4.875% 02/15/2020	097023AZ8	1,500,000.00	(1,634,145.00)	(1,625.00)	(1,635,770.00)			
02/22/17	02/23/17	COMCAST CORP CORP NOTES DTD 08/19/2011 5.150% 04/30/2020	63946BAD2	1,500,000.00	(1,642,770.00)	(24,247.92)	(1,667,017.92)			
02/28/17	02/28/17	BANK TOKYO MITSUBISHI UFJ LTD COMM PAPER DTD 02/28/2017 0.000% 08/22/2017	06538BVN0	3,000,000.00	(2,981,041.67)	0.00	(2,981,041.67)			
02/28/17	02/28/17	CREDIT AGRICOLE CIB NY COMM PAPER DTD 02/27/2017 0.000% 08/22/2017	22533TVN3	3,000,000.00	(2,982,791.67)	0.00	(2,982,791.67)			
<b>Transaction Type Sub-Total</b>				<b>12,000,000.00</b>	<b>(12,240,748.34)</b>	<b>(25,872.92)</b>	<b>(12,266,621.26)</b>			
<b>INTEREST</b>										
02/01/17	02/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	5.91	5.91			
02/01/17	02/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,362,917.00	0.00	1,920.07	1,920.07			
02/02/17	02/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	63.73	63.73			
02/12/17	02/12/17	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			
02/12/17	02/12/17	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			
02/15/17	02/15/17	CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	1,240,000.00	0.00	1,250.33	1,250.33			
02/15/17	02/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
02/15/17	02/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
02/15/17	02/15/17	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			





## Managed Account Security Transactions & Interest

For the Month Ending February 28, 2017

### CITY OF CHULA VISTA

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>INTEREST</b>										
02/15/17	02/15/17	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			
02/17/17	02/17/17	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			
02/18/17	02/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
02/18/17	02/18/17	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			
02/19/17	02/19/17	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			
02/28/17	02/28/17	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			
02/28/17	02/28/17	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			
02/28/17	02/28/17	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			
<b>Transaction Type Sub-Total</b>				<b>19,867,917.00</b>	<b>0.00</b>	<b>118,824.53</b>	<b>118,824.53</b>			
<b>MATURITY</b>										
02/22/17	02/22/17	ING (US) FUNDING LLC COMM PAPER -- 0.000% 02/22/2017	4497W0PN2	3,000,000.00	3,000,000.00	0.00	3,000,000.00	18,000.00	0.00	
02/28/17	02/28/17	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER -- 0.000% 02/28/2017	06538BPU1	3,000,000.00	3,000,000.00	0.00	3,000,000.00	18,250.83	0.00	
02/28/17	02/28/17	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/28/2017	22533TPU4	3,000,000.00	3,000,000.00	0.00	3,000,000.00	18,100.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>9,000,000.00</b>	<b>9,000,000.00</b>	<b>0.00</b>	<b>9,000,000.00</b>	<b>54,350.83</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
02/01/17	02/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	4,209.90	4,209.90	0.00	4,209.90	(42.16)	0.00	



**Managed Account Security Transactions & Interest**

For the Month Ending **February 28, 2017**

**CITY OF CHULA VISTA**

Transaction Type										
Trade	Settle	Security Description	CUSIP	Par	Principal Proceeds	Accrued Interest	Total	Realized G/L Cost	Realized G/L Amort Cost	Sale Method
<b>Transaction Type Sub-Total</b>				<b>4,209.90</b>	<b>4,209.90</b>	<b>0.00</b>	<b>4,209.90</b>	<b>(42.16)</b>	<b>0.00</b>	
<b>SELL</b>										
02/08/17	02/09/17	BANK OF MONTREAL CHICAGO COMM PAPER -- 0.000% 06/02/2017	06366GT25	3,000,000.00	2,989,924.17	0.00	2,989,924.17	17,378.94	1,587.30	FIFO
<b>Transaction Type Sub-Total</b>				<b>3,000,000.00</b>	<b>2,989,924.17</b>	<b>0.00</b>	<b>2,989,924.17</b>	<b>17,378.94</b>	<b>1,587.30</b>	
<b>Managed Account Sub-Total</b>					<b>(246,614.27)</b>	<b>92,951.61</b>	<b>(153,662.66)</b>	<b>71,687.61</b>	<b>1,587.30</b>	
<b>Total Security Transactions</b>					<b>(\$246,614.27)</b>	<b>\$92,951.61</b>	<b>(\$153,662.66)</b>	<b>\$71,687.61</b>	<b>\$1,587.30</b>	



## Managed Account Security Transactions & Interest

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

### CITY OF CHULA VISTA

Transaction Type					Principal	Accrued		Realized G/L	Realized G/L	Sale
Trade	Settle	Security Description	CUSIP	Par	Proceeds	Interest	Total	Cost	Amort Cost	Method
<b>INTEREST</b>										
03/01/17	03/01/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	6.82	6.82			
03/01/17	03/01/17	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			
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,358,707.16	0.00	1,863.69	1,863.69			
03/02/17	03/02/17	MONEY MARKET FUND	MONEY0002	0.00	0.00	84.61	84.61			
03/13/17	03/13/17	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			
03/15/17	03/15/17	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
03/15/17	03/15/17	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			
03/15/17	03/15/17	CARMX 2016-4 A2 DTD 10/26/2016 1.210% 11/15/2019	14312OAB2	1,240,000.00	0.00	1,250.33	1,250.33			
03/15/17	03/15/17	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
03/18/17	03/18/17	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
03/18/17	03/18/17	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			
03/21/17	03/21/17	FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	615,000.00	0.00	2,552.25	2,552.25			
03/24/17	03/24/17	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			
03/26/17	03/26/17	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			
03/31/17	03/31/17	US TREASURY NOTES DTD 03/31/2016 1.250% 03/31/2021	912828O37	3,500,000.00	0.00	21,875.00	21,875.00			
03/31/17	03/31/17	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			
03/31/17	03/31/17	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			



## Managed Account Security Transactions & Interest

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

### 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>Transaction Type Sub-Total</b>				<b>21,093,707.16</b>	<b>0.00</b>	<b>114,380.94</b>	<b>114,380.94</b>			
<b>MATURITY</b>										
03/01/17	03/01/17	NORDEA BANK FINLAND NY CERT DEPOS DTD 09/02/2016 1.190% 03/01/2017	65558LSH6	1,466,000.00	1,466,000.00	8,722.70	1,474,722.70	(671.63)	0.00	
03/07/17	03/07/17	SOCIETE GENERALE NY CERT DEPOS DTD 09/08/2016 1.250% 03/07/2017	83369YCM6	3,000,000.00	3,000,000.00	18,750.00	3,018,750.00	0.00	0.00	
<b>Transaction Type Sub-Total</b>				<b>4,466,000.00</b>	<b>4,466,000.00</b>	<b>27,472.70</b>	<b>4,493,472.70</b>	<b>(671.63)</b>	<b>0.00</b>	
<b>PAYDOWNS</b>										
03/01/17	03/25/17	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AOD00	2,745.42	2,745.42	0.00	2,745.42	(27.49)	0.00	
<b>Transaction Type Sub-Total</b>				<b>2,745.42</b>	<b>2,745.42</b>	<b>0.00</b>	<b>2,745.42</b>	<b>(27.49)</b>	<b>0.00</b>	
<b>Managed Account Sub-Total</b>					<b>4,468,745.42</b>	<b>141,853.64</b>	<b>4,610,599.06</b>	<b>(699.12)</b>	<b>0.00</b>	
<b>Total Security Transactions</b>					<b>\$4,468,745.42</b>	<b>\$141,853.64</b>	<b>\$4,610,599.06</b>	<b>(\$699.12)</b>	<b>\$0.00</b>	