

Summary of Portfolio Characteristics and Key Statistics

Security Type ¹	Market Value ²	% of Portfolio	Policy Limits	Sector Distribution	
U.S. Treasuries	\$56,577,300	29%	100%		
Federal Agencies	\$15,004,776	8%	100%		
Federal Agency CMOs	\$1,381,817	1%	100%		
Municipal Obligations	\$0	0%	100%		
Commercial Paper	\$14,909,226	8%	25%		
Negotiable CDs	\$21,874,942	11%	30%		
Corporate Notes	\$36,596,931	19%	30%		
Asset-Backed Securities	\$3,151,424	2%	20%		
Money Market Fund	\$7,378,479	4%	20%		
San Diego County Pool	\$34,750,741	18%	100%		
LAIF	\$1,644,424	1%	\$50 Million		
Totals	\$193,270,060	100%			
Credit Quality (S&P Ratings)				Maturity Distribution	
Key Statistics ⁴				Total Return ⁵	
Par Value	\$192,135,644		Unannualized		
Amortized Cost	\$192,249,685		Chula Vista Past Quarter	-0.04%	
Weighted Average Maturity (years)	2.11		BAML 1-5 Yr TSY Index	-0.19%	
Effective Duration (years)	1.99		Annualized		
Yield to Maturity at Cost	1.36%		Chula Vista Past Quarter	-0.16%	
Yield to Maturity at Market	1.08%		BAML 1-5 Yr TSY Index	-0.74%	

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.
- Nissan ABS is not rated by S&P, but is rated Aaa by Moody's. Goldman Sachs, Morgan Stanley and Citigroup are rated BBB+ by S&P, but Goldman Sachs is rated A3 by Moody's, Morgan Stanley is rated A3 b Moody's and Citigroup is rated A by Fitch.
- Yields, weighted average maturity, and effective duration exclude balances not managed by PFM Asset Management LLC.
- Performance is measured on a total return basis, which takes into account interest income, realized gains and losses, and unrealized gains and losses due to changes in market value. Returns excludes balances not managed by PFM Asset Management LLC. Returns for periods less than 1 year are unannualized. Returns on trade date basis, gross (i.e., before fees), in accordance with the CFA Institute's Global Investment Performance Standards (GIPS). Bank of America Merrill Lynch (BAML) Indices provided by Bloomberg Financial Markets. Annualized return for quarter assumes the portfolio generates the same unannualized return for four quarters.

Summary

- The volatile effects of Britain's Brexit vote to leave the European Union (EU) quickly dissipated at the beginning of the third quarter as investors concluded that any effects could take up to two years to play out. Investors turned their focus back to fundamental economic factors, such as growth, inflation, and the timing of future rate hikes by the Federal Reserve (Fed).
- The Fed left rates unchanged at its third quarter meetings and lowered rate expectations in September. Given the upcoming U.S. presidential election, the market expects no action at the Fed's November meeting, but holds roughly a 60% chance of a rate hike in December.
- Other central banks continued to implement accommodative monetary policy. The European Central Bank (ECB) kept its benchmark interest rate near 0% and continued its 80-billion-euro monthly bond-buying program. Meanwhile, the Bank of Japan (BoJ) introduced two policies: one keeps 10-year Japanese government bond yields near zero percent; the other expands money supply until inflation remains above the 2% target. The Bank of England (BoE) joined the easing by cutting its interest rate to 0.25% from 0.50% and enacting a bond purchase program to the tune of 10 billion pounds a month.

Economic Snapshot

- The U.S. economy continued to grow at a slow but steady pace. Consumers drove growth in the first half of the year, while business investment lagged. The labor market remained strong, with the unemployment rate remaining below 5% throughout most of the third quarter. The housing market was arguably the economy's strongest sector as home sales rose to levels not seen since before the 2008 financial crisis.
- U.S. gross domestic product (GDP) grew at a 1.4% rate in the second quarter, a modest rebound from the first quarter's 0.8% rate. Consumer spending drove growth in the second quarter, contributing the most to GDP since 2014, while weakness in business investment detracted the most since 2009. Economic growth is expected to rebound in the third quarter to between 2.5% and 3%.
- The unemployment rate ticked up to 5.0% by the end of the third quarter, as the pace of hiring aligned with the pace of economic growth. September's modest addition of 156,000 jobs rounded out a quarter that added 575,000 jobs, the most jobs added since the first quarter of 2016.

Weekly unemployment filings continued to fall to levels not seen since the early 1970s, while job openings reached record levels. Both were positive indications of labor market strength.

- Inflation pressures firmed slightly over the third quarter as the personal consumption expenditure (PCE) price index, the Fed's favored inflation metric, rose 1.7% for the year ended August 31. Housing and medical costs continued to rise. Average hourly earnings, an important measure of wages in the manufacturing sector, grew 2.6% over the 12 months ended September, the 19th consecutive month of greater than 2% year-over-year (YoY) growth.

Interest Rates

- Interest rates rose significantly in the third quarter, reversing second-quarter declines spurred by Brexit. Short-term yields led the rise, as expectations rebounded for a Fed rate hike this year, slightly flattening the yield curve. The two-year Treasury yield climbed 18 basis points (bps), while the yield on the 10-year Treasury rose 12 bps.
- In the money market space, shorter-term Treasury yields rebounded from their second-quarter compression. Short-term credit instruments, like commercial paper and negotiable bank certificates of deposit (CDs), continued to offer significant added income as yields remained elevated ahead of the Securities and Exchange Commission's money market reform effective October 14.

Sector Performance

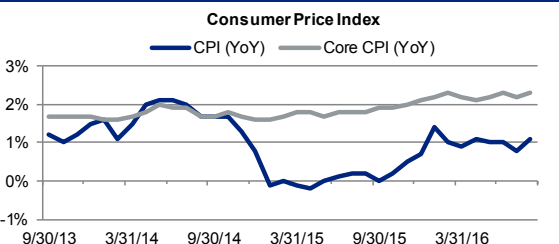
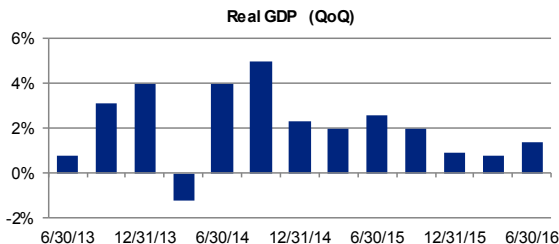
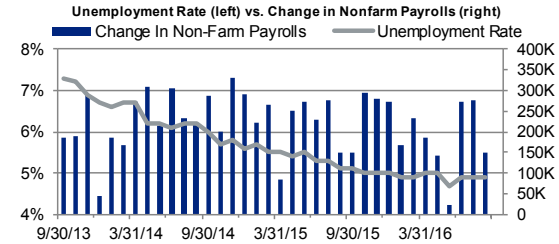
- Returns declined for U.S. Treasury indexes for the third quarter as yields rose, decreasing market values. The declines offset second quarter gains. Shorter maturity issues outperformed longer maturities.
- Non-callable federal agency spreads drifted tighter during the quarter, leading to the sector's modest outperformance relative to comparable-maturity Treasuries.
- Corporate yield spreads tightened throughout most of the third quarter, reaching their lowest levels of the year, as Brexit fears abated and investors' search for yield continued. The sector once again outperformed Treasuries.
- Mortgage-backed (MBS) and asset-backed securities (ABS) outperformed Treasuries for the first quarter this year as rising interest rates decreased prepayment risk.

Economic Snapshot

Labor Market	Latest	Jun 2016	Sep 2015	
Unemployment Rate	Aug'16	4.9%	4.9%	5.1%
Change In Non-Farm Payrolls	Aug'16	151,000	271,000	149,000
Average Hourly Earnings (YoY)	Aug'16	2.4%	2.6%	2.4%
Personal Income (YoY)	Aug'16	3.1%	3.1%	4.0%
Initial Jobless Claims (week)	9/23/16	254,000	270,000	277,000

Growth	Latest	Jun 2016	Sep 2015	
Real GDP (QoQ SAAR)	2016Q2	1.4%	0.8% ¹	2.6% ²
GDP Personal Consumption (QoQ SAAR)	2016Q2	4.3%	1.6% ¹	2.9% ²
Retail Sales (YoY)	Aug'16	1.9%	2.8%	2.1%
ISM Manufacturing Survey (month)	Aug'16	49.4	53.2	50.0
Existing Home Sales SAAR (month)	Aug'16	5.33 mil.	5.57 mil.	5.44 mil.

Inflation / Prices	Latest	Jun 2016	Sep 2015	
Personal Consumption Expenditures (YoY)	Aug'16	1.0%	0.9%	0.2%
Consumer Price Index (YoY)	Aug'16	1.1%	1.0%	0.0%
Consumer Price Index Core (YoY)	Aug'16	2.3%	2.3%	1.9%
Crude Oil Futures (WTI, per barrel)	Sep 30	\$48.24	\$48.33	\$45.09
Gold Futures (oz.)	Sep 30	\$1,313	\$1,321	\$1,116



1. Data as of Fourth Quarter 2015

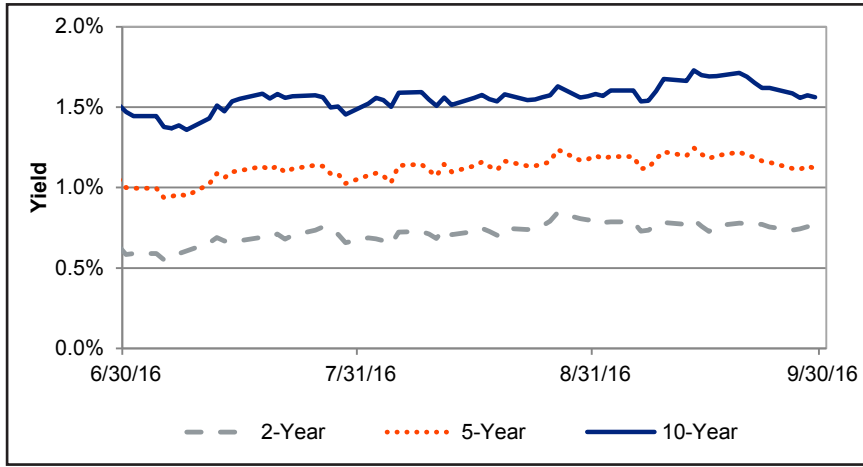
2. Data as of First Quarter 2015

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

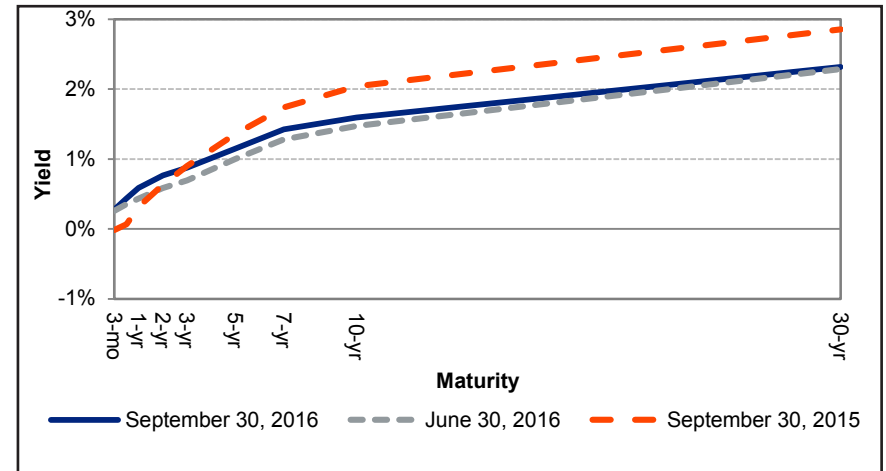
Source: Bloomberg

Interest Rate Overview

U.S. Treasury Note Yields



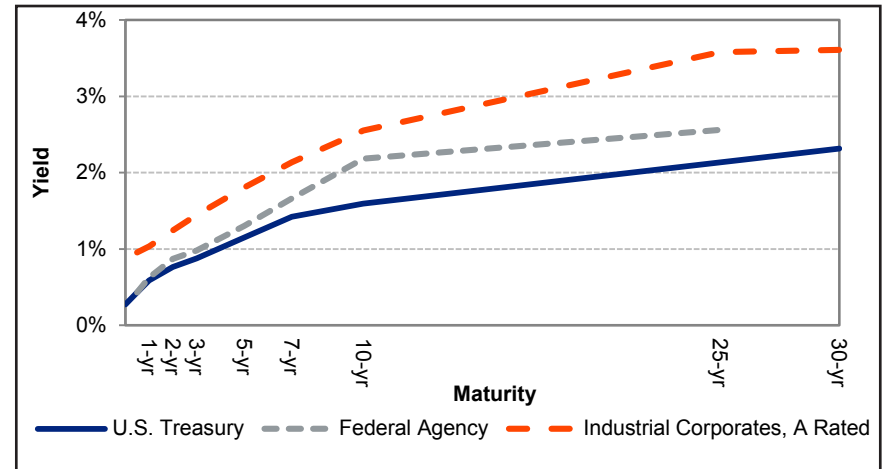
U.S. Treasury Yield Curve



U.S. Treasury Yields

Maturity	9/30/16	6/30/16	Change over Quarter	9/30/15	Change over Year
3-month	0.28%	0.26%	0.02%	(0.02%)	0.30%
1-year	0.59%	0.44%	0.15%	0.31%	0.28%
2-year	0.76%	0.58%	0.18%	0.63%	0.13%
5-year	1.15%	1.00%	0.15%	1.36%	(0.21%)
10-year	1.60%	1.47%	0.13%	2.04%	(0.44%)
30-year	2.32%	2.29%	0.03%	2.85%	(0.53%)

Yield Curves as of 9/30/2016



Source: Bloomberg

QUARTERLY MARKET SUMMARY

BofA Merrill Lynch Index Returns

	As of 9/30/16		Returns for Periods ended 9/30/16		
	Duration	Yield	3 Month	1 Year	3 Years
1-3 Year Indices					
U.S. Treasury	1.90	0.78%	(0.11%)	0.88%	0.85%
Federal Agency	1.69	0.90%	0.03%	0.94%	0.95%
U.S. Corporates, A-AAA rated	1.90	1.48%	0.17%	2.04%	1.60%
Agency MBS (0 to 3 years)	2.22	1.40%	0.29%	2.43%	1.67%
Taxable Municipals	1.99	1.95%	0.56%	3.44%	2.71%
1-5 Year Indices					
U.S. Treasury	2.73	0.90%	(0.19%)	1.52%	1.43%
Federal Agency	2.14	0.98%	0.00%	1.36%	1.41%
U.S. Corporates, A-AAA rated	2.76	1.66%	0.30%	3.01%	2.44%
Agency MBS (0 to 5 years)	3.29	1.81%	0.61%	3.29%	2.91%
Taxable Municipals	2.64	1.90%	0.52%	4.16%	3.64%
Master Indices (Maturities 1 Year or Greater)					
U.S. Treasury	6.59	1.28%	(0.33%)	4.33%	3.70%
Federal Agency	3.90	1.27%	0.13%	2.98%	2.82%
U.S. Corporates, A-AAA rated	7.16	2.46%	0.89%	7.52%	5.38%
Agency MBS (0 to 30 years)	3.49	1.90%	0.61%	3.66%	3.57%
Taxable Municipals	4.09	2.43%	0.09%	5.53%	5.19%

Returns for periods greater than one year are annualized.

Source: BofA Merrill Lynch Indices

Disclosures

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Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

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	4,526,818.11	4,548,690.00
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	3,948,083.55	3,970,313.72
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	7,987,388.84	8,048,521.53
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	996,422.45	1,009,727.00
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	8,530,194.89	8,642,443.00
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	2,047,474.06	2,071,292.06
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	3,016,956.67	3,059,293.35
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	1,495,340.18	1,526,367.00
US TREASURY NOTES DTD 10/31/2014 1.500% 10/31/2019	912828F62	8,500,000.00	AA+	Aaa	07/02/15	07/06/15	8,500,664.06	1.50	53,355.98	8,500,517.91	8,649,413.00
US TREASURY NOTES DTD 11/30/2012 1.000% 11/30/2019	912828UB4	3,000,000.00	AA+	Aaa	05/26/15	05/28/15	2,940,468.75	1.46	10,081.97	2,957,820.45	3,005,976.00
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	1,197,099.91	1,210,827.60
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	1,196,971.66	1,210,827.60
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	3,011,230.62	3,072,475.04
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	3,019,190.07	3,032,814.00



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For the Month Ending **September 30, 2016**

CITY OF CHULA VISTA

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U.S. Treasury Bond / Note											
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	3,502,834.79	3,518,319.00
Security Type Sub-Total		55,930,000.00					55,948,410.56	1.32	203,297.70	55,934,344.16	56,577,299.90

Federal Agency Collateralized Mortgage Obligation											
FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,375,000.00	AA+	Aaa	10/07/15	10/30/15	1,388,769.11	1.08	1,886.04	1,385,019.56	1,381,816.70
Security Type Sub-Total		1,375,000.00					1,388,769.11	1.08	1,886.04	1,385,019.56	1,381,816.70

Federal Agency Bond / Note											
FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	3,000,000.00	AA+	Aaa	09/21/12	09/21/12	3,000,000.00	0.83	691.67	3,000,000.00	3,001,599.00
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	3,002,187.00
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	2,995,842.00
FANNIE MAE (CALLABLE) NOTES DTD 01/30/2013 1.030% 01/30/2018	3135G0TV5	3,000,000.00	AA+	Aaa	01/30/13	01/30/13	3,000,000.00	1.03	5,235.83	3,000,000.00	2,998,728.00
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	3,006,420.00
Security Type Sub-Total		15,000,000.00					15,000,000.00	0.92	29,873.34	15,000,000.00	15,004,776.00

Corporate Note											
PFIZER INC GLOBAL NOTES DTD 06/03/2013 0.900% 01/15/2017	717081DD2	2,000,000.00	AA	A1	07/02/15	07/08/15	2,002,620.00	0.81	3,800.00	2,000,500.32	1,999,882.00
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	552,842.82	552,246.20
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	1,003,005.87	1,002,514.00



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For the Month Ending **September 30, 2016**

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Corporate Note											
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	501,272.87	500,722.00
BERKSHIRE HATHAWAY NOTES DTD 05/15/2013 1.300% 05/15/2018	084664BW0	425,000.00	AA	Aa2	07/23/15	07/27/15	423,763.25	1.41	2,087.22	424,279.06	426,416.95
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	1,346,197.73	1,350,487.56
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	800,752.86	804,625.60
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	1,513,049.75	1,513,219.50
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	512,236.38	511,846.00
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	994,514.80	998,099.70
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	986,177.96	990,472.28
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	3,014,268.96	3,038,109.00
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	1,004,994.30	1,016,716.00
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	1,517,822.45	1,523,532.00
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	1,529,853.41	1,541,935.53
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	1,504,189.13	1,529,341.50
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	1,507,836.00	1,532,794.50



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

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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	1,002,850.63	1,020,414.00
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	1,530,462.77	1,537,819.50
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	994,782.96	1,013,138.00
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	1,503,408.74	1,519,707.00
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	998,464.10	1,007,277.00
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	1,500,039.96	1,510,915.50
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	1,504,272.44	1,532,926.50
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	1,488,775.53	1,534,140.00
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	1,520,810.90	1,551,303.00
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	1,004,615.17	1,028,208.00
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	2,030,206.08	2,052,496.00
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	452,688.02	455,626.35
Security Type Sub-Total		36,051,000.00					36,309,096.15	1.80	165,326.83	36,245,171.97	36,596,931.17

Commercial Paper



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

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
Commercial Paper											
ING (US) FUNDING LLC COMM PAPER -- 0.000% 02/22/2017	4497W0PN2	3,000,000.00	A-1	P-1	08/25/16	08/26/16	2,982,000.00	1.21	0.00	2,985,600.00	2,987,094.00
BANK OF TOKYO MITSUBISHI UFJ COMM PAPER -- 0.000% 02/28/2017	06538BPU1	3,000,000.00	A-1	P-1	08/30/16	08/31/16	2,981,749.17	1.22	0.00	2,984,874.99	2,985,855.00
CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/28/2017	22533TPU4	3,000,000.00	A-1	P-1	08/30/16	08/31/16	2,981,900.00	1.21	0.00	2,985,000.00	2,985,981.00
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	2,973,675.00	2,974,797.00
BANK OF MONTREAL CHICAGO COMM PAPER -- 0.000% 06/02/2017	06366GT25	3,000,000.00	A-1	P-1	09/07/16	09/09/16	2,972,545.23	1.25	0.00	2,974,815.93	2,975,499.00
Security Type Sub-Total		15,000,000.00					14,887,819.40	1.25	0.00	14,903,965.92	14,909,226.00
Certificate of Deposit											
SUMITOMO MITSUI BANK NY CERT DEPOS DTD 08/19/2016 0.900% 11/29/2016	86563YCC5	3,000,000.00	A-1	P-1	08/30/16	08/31/16	2,999,997.98	0.90	3,225.00	2,999,998.68	3,002,270.70
NORDEA BANK FINLAND NY CERT DEPOS DTD 09/02/2016 1.190% 03/01/2017	65558LSH6	1,466,000.00	A-1+	P-1	09/29/16	09/30/16	1,466,671.63	1.08	1,405.32	1,466,667.21	1,466,550.34
SOCIETE GENERALE NY CERT DEPOS DTD 09/08/2016 1.250% 03/07/2017	83369YCM6	3,000,000.00	A-1	P-1	09/07/16	09/08/16	3,000,000.00	1.25	2,395.83	3,000,000.00	3,003,258.30
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	2,398,783.20
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	4,050.00	3,000,000.00	3,000,844.20
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	4,140.00	3,000,000.00	2,996,818.02



Managed Account Detail of Securities Held

For the Month Ending **September 30, 2016**

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											
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	4,170.00	3,000,000.00	3,001,917.00
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	39,343.33	3,000,000.00	3,004,500.00
Security Type Sub-Total		21,866,000.00					21,866,669.61	1.16	70,142.81	21,866,665.89	21,874,941.76
Asset-Backed Security / Collateralized Mortgage Obligation											
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	749,913.17	751,493.10
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	859,917.32	863,080.43
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	529,952.88	532,796.60
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	1,001,089.67	1,004,054.30
Security Type Sub-Total		3,140,000.00					3,141,060.61	1.33	1,797.70	3,140,873.04	3,151,424.43
Managed Account Sub-Total		148,362,000.00					148,541,825.44	1.36	472,324.42	148,476,040.54	149,496,415.96
Securities Sub-Total		\$148,362,000.00					\$148,541,825.44	1.36%	\$472,324.42	\$148,476,040.54	\$149,496,415.96
Accrued Interest											\$472,324.42
Total Investments											\$149,968,740.38



Managed Account Security Transactions & Interest

For the Month Ending July 31, 2016

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										
07/01/16	07/25/16	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,375,000.00	0.00	1,886.04	1,886.04			
07/03/16	07/03/16	FHLMC BONDS (CALLED, OMD 01/03/2018) DTD 01/03/2013 0.875% 07/03/2016	3134G32V1	3,000,000.00	0.00	13,125.00	13,125.00			
07/05/16	07/05/16	MONEY MARKET FUND	MONEY0002	0.00	0.00	23.48	23.48			
07/07/16	07/07/16	FFCB BONDS (CALLED, OMD 10/10/2017) DTD 10/10/2012 0.900% 07/07/2016	3133EA3J5	4,000,000.00	0.00	8,700.00	8,700.00			
07/09/16	07/09/16	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			
07/11/16	07/11/16	FHLB NOTES (CALLED, OMD 11/28/2016) DTD 11/28/2012 0.590% 07/11/2016	313381C78	3,000,000.00	0.00	2,114.17	2,114.17			
07/12/16	07/12/16	FHLB BONDS (CALLED, OMD 10/23/2017) DTD 10/23/2012 0.900% 07/12/2016	313380Z34	3,000,000.00	0.00	5,925.00	5,925.00			
07/15/16	07/15/16	FFCB BONDS (CALLED, OMD 10/18/2017) DTD 10/18/2012 0.870% 07/15/2016	3133EA5A2	3,000,000.00	0.00	6,307.50	6,307.50			
07/15/16	07/15/16	FFCB BONDS (CALLED, OMD 05/30/2017) DTD 05/30/2013 0.750% 07/15/2016	3133ECQT4	4,000,000.00	0.00	3,750.00	3,750.00			
07/15/16	07/15/16	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			
07/15/16	07/15/16	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			
07/15/16	07/15/16	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
07/15/16	07/15/16	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 July 31, 2016

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										
07/15/16	07/15/16	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
07/18/16	07/18/16	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
07/19/16	07/19/16	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			
07/23/16	07/23/16	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			
07/23/16	07/23/16	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			
07/30/16	07/30/16	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			
07/30/16	07/30/16	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			
07/30/16	07/30/16	FANNIE MAE (CALLABLE) NOTES DTD 01/30/2013 1.030% 01/30/2018	3135G0TV5	3,000,000.00	0.00	15,450.00	15,450.00			
07/31/16	07/31/16	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	3,500,000.00	0.00	24,062.50	24,062.50			
07/31/16	07/31/16	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			
07/31/16	07/31/16	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			
Transaction Type Sub-Total				46,990,000.00	0.00	227,182.35	227,182.35			

MATURITY										
07/03/16	07/03/16	FHLMC BONDS (CALLED, OMD 01/03/2018) DTD 01/03/2013 0.875% 07/03/2016	3134G32V1	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
07/07/16	07/07/16	FFCB BONDS (CALLED, OMD 10/10/2017) DTD 10/10/2012 0.900% 07/07/2016	3133EA3J5	4,000,000.00	4,000,000.00	0.00	4,000,000.00	0.00	0.00	
07/11/16	07/11/16	FHLB NOTES (CALLED, OMD 11/28/2016) DTD 11/28/2012 0.590% 07/11/2016	313381C78	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	



Managed Account Security Transactions & Interest

For the Month Ending **July 31, 2016**

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
MATURITY										
07/12/16	07/12/16	FHLB BONDS (CALLED, OMD 10/23/2017) DTD 10/23/2012 0.900% 07/12/2016	313380Z34	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
07/15/16	07/15/16	FFCB BONDS (CALLED, OMD 10/18/2017) DTD 10/18/2012 0.870% 07/15/2016	3133EA5A2	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
07/15/16	07/15/16	FFCB BONDS (CALLED, OMD 05/30/2017) DTD 05/30/2013 0.750% 07/15/2016	3133ECQT4	4,000,000.00	4,000,000.00	0.00	4,000,000.00	0.00	0.00	
Transaction Type Sub-Total				20,000,000.00	20,000,000.00	0.00	20,000,000.00	0.00	0.00	
Managed Account Sub-Total					20,000,000.00	227,182.35	20,227,182.35	0.00	0.00	
Total Security Transactions					\$20,000,000.00	\$227,182.35	\$20,227,182.35	\$0.00	\$0.00	



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

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
BUY										
08/25/16	08/26/16	ING (US) FUNDING LLC COMM PAPER -- 0.000% 02/22/2017	4497W0PN2	3,000,000.00	(2,982,000.00)	0.00	(2,982,000.00)			
08/26/16	08/26/16	TORONTO DOMINION BANK NY CERT DEPOS DTD 08/26/2016 1.380% 08/21/2017	89113WHS8	3,000,000.00	(3,000,000.00)	0.00	(3,000,000.00)			
08/26/16	08/26/16	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)	0.00	(3,000,000.00)			
08/26/16	08/26/16	BNP PARIBAS NY BRANCH COMM PAPER -- 0.000% 05/23/2017	09659BSP6	3,000,000.00	(2,969,625.00)	0.00	(2,969,625.00)			
08/26/16	08/26/16	CANADIAN IMPERIAL BANK NY CD DTD 08/26/2016 1.390% 08/28/2017	13606AY36	3,000,000.00	(3,000,000.00)	0.00	(3,000,000.00)			
08/30/16	08/31/16	BANK OF TOKYO MITSUBISHI UFJ COMM PAPER -- 0.000% 02/28/2017	06538BPU1	3,000,000.00	(2,981,749.17)	0.00	(2,981,749.17)			
08/30/16	08/31/16	SUMITOMO MITSUI BANK NY CERT DEPOS DTD 08/19/2016 0.900% 11/29/2016	86563YCC5	3,000,000.00	(2,999,997.98)	(900.00)	(3,000,897.98)			
08/30/16	08/31/16	CREDIT AGRICOLE CIB NY COMM PAPER -- 0.000% 02/28/2017	22533TPU4	3,000,000.00	(2,981,900.00)	0.00	(2,981,900.00)			
Transaction Type Sub-Total				24,000,000.00	(23,915,272.15)	(900.00)	(23,916,172.15)			

INTEREST

08/01/16	08/25/16	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AODO0	1,375,000.00	0.00	1,886.04	1,886.04			
08/02/16	08/02/16	MONEY MARKET FUND	MONEY0002	0.00	0.00	3,539.24	3,539.24			
08/12/16	08/12/16	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			
08/15/16	08/15/16	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			



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

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
INTEREST										
08/15/16	08/15/16	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			
08/15/16	08/15/16	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
08/15/16	08/15/16	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
08/17/16	08/17/16	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			
08/18/16	08/18/16	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
08/19/16	08/19/16	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			
08/24/16	08/24/16	FFCB (CALLED, OMD 06/19/17) BOND DTD 12/19/2012 0.730% 08/24/2016	3133ECAL8	3,000,000.00	0.00	3,954.17	3,954.17			
08/31/16	08/31/16	US TREASURY NOTES DTD 02/28/2013 1.250% 02/29/2020	912828UQ1	3,045,000.00	0.00	19,031.25	19,031.25			
08/31/16	08/31/16	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			
08/31/16	08/31/16	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				18,490,000.00	0.00	105,304.36	105,304.36			
MATURITY										
08/24/16	08/24/16	FFCB (CALLED, OMD 06/19/17) BOND DTD 12/19/2012 0.730% 08/24/2016	3133ECAL8	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
Transaction Type Sub-Total				3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
SELL										
08/26/16	08/26/16	US TREASURY NOTES DTD 11/15/2010 2.625% 11/15/2020	912828PC8	6,530,000.00	6,940,165.63	47,976.87	6,988,142.50	49,995.32	68,582.90	SPEC LOT
08/26/16	08/26/16	US TREASURY NOTES DTD 01/31/2016 1.375% 01/31/2021	912828N89	500,000.00	504,824.22	485.73	505,309.95	1,406.25	1,555.46	SPEC LOT



Managed Account Security Transactions & Interest

For the Month Ending **August 31, 2016**

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
SELL										
08/26/16	08/26/16	US TREASURY N/B DTD 12/31/2015 1.750% 12/31/2020	912828N48	4,000,000.00	4,108,593.75	10,842.39	4,119,436.14	41,406.25	44,699.63	SPEC LOT
Transaction Type Sub-Total				11,030,000.00	11,553,583.60	59,304.99	11,612,888.59	92,807.82	114,837.99	
Managed Account Sub-Total					(9,361,688.55)	163,709.35	(9,197,979.20)	92,807.82	114,837.99	
Total Security Transactions					(\$9,361,688.55)	\$163,709.35	(\$9,197,979.20)	\$92,807.82	\$114,837.99	



Managed Account Security Transactions & Interest

For the Month Ending **September 30, 2016**

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
BUY										
09/07/16	09/08/16	SOCIETE GENERALE NY CERT DEPOS DTD 09/08/2016 1.250% 03/07/2017	83369YCM6	3,000,000.00	(3,000,000.00)	0.00	(3,000,000.00)			
09/07/16	09/09/16	BANK OF MONTREAL CHICAGO COMM PAPER -- 0.000% 06/02/2017	06366GT25	3,000,000.00	(2,972,545.23)	0.00	(2,972,545.23)			
09/08/16	09/13/16	BRANCH BANKING & TRUST NT (CALLABLE) DTD 11/21/2012 1.450% 01/12/2018	05531FAM5	1,000,000.00	(1,003,130.00)	(2,456.94)	(1,005,586.94)			
09/29/16	09/30/16	NORDEA BANK FINLAND NY CERT DEPOS DTD 09/02/2016 1.190% 03/01/2017	65558LSH6	1,466,000.00	(1,466,671.63)	(1,356.86)	(1,468,028.49)			
09/30/16	09/30/16	CITIGROUP INC CORP NOTES DTD 05/01/2013 1.750% 05/01/2018	172967GS4	500,000.00	(501,275.00)	(3,621.53)	(504,896.53)			
09/30/16	09/30/16	MORGAN STANLEY CORP NOTES DTD 12/05/2014 1.875% 01/05/2018	61761JVM8	550,000.00	(552,849.00)	(2,434.90)	(555,283.90)			
09/30/16	09/30/16	GOLDMAN SACHS GROUP INC NOTES DTD 07/19/2013 2.900% 07/19/2018	38147MAA3	500,000.00	(512,255.00)	(2,859.72)	(515,114.72)			
Transaction Type Sub-Total				10,016,000.00	(10,008,725.86)	(12,729.95)	(10,021,455.81)			
INTEREST										
09/01/16	09/01/16	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			
09/01/16	09/25/16	FANNIE MAE SERIES 2015-M13 ASQ2 DTD 10/01/2015 1.646% 09/01/2019	3136AQDQ0	1,375,000.00	0.00	1,886.04	1,886.04			
09/02/16	09/02/16	MONEY MARKET FUND	MONEY0002	0.00	0.00	5,353.53	5,353.53			
09/06/16	09/06/16	FANNIE MAE BONDS (CALLED 06/06/18) DTD 06/06/2013 1.125% 09/06/2016	3135G0XS7	3,000,000.00	0.00	8,437.50	8,437.50			
09/13/16	09/13/16	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			
09/15/16	09/15/16	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 **September 30, 2016**

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										
09/15/16	09/15/16	ALLY ABS 2016-3 A3 DTD 05/31/2016 1.440% 08/15/2020	02007LAC6	530,000.00	0.00	636.00	636.00			
09/15/16	09/15/16	NISSAN ABS 2015-C A3 DTD 10/14/2015 1.370% 05/15/2020	65478AAD5	860,000.00	0.00	981.83	981.83			
09/18/16	09/18/16	HONDA ABS 2016-1 A3 DTD 02/25/2016 1.220% 12/18/2019	43814NAC9	750,000.00	0.00	762.50	762.50			
09/21/16	09/21/16	FFCB NOTES DTD 09/21/2012 0.830% 09/21/2017	3133EAY28	3,000,000.00	0.00	12,450.00	12,450.00			
09/24/16	09/24/16	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			
09/26/16	09/26/16	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			
09/30/16	09/30/16	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			
09/30/16	09/30/16	US TREASURY NOTES DTD 09/30/2011 1.000% 09/30/2016	912828RJ1	2,985,000.00	0.00	14,925.00	14,925.00			
09/30/16	09/30/16	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			
09/30/16	09/30/16	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				27,090,000.00	0.00	150,515.73	150,515.73			
MATURITY										
09/06/16	09/06/16	FANNIE MAE BONDS (CALLED 06/06/18) DTD 06/06/2013 1.125% 09/06/2016	3135G0XS7	3,000,000.00	3,000,000.00	0.00	3,000,000.00	0.00	0.00	
09/30/16	09/30/16	US TREASURY NOTES DTD 09/30/2011 1.000% 09/30/2016	912828RJ1	2,985,000.00	2,985,000.00	0.00	2,985,000.00	(24,836.13)	0.00	
Transaction Type Sub-Total				5,985,000.00	5,985,000.00	0.00	5,985,000.00	(24,836.13)	0.00	
Managed Account Sub-Total					(4,023,725.86)	137,785.78	(3,885,940.08)	(24,836.13)	0.00	
Total Security Transactions					(\$4,023,725.86)	\$137,785.78	(\$3,885,940.08)	(\$24,836.13)	\$0.00	