



CITY OF BURBANK – OFFICE OF THE CITY TREASURER

275 East Olive Avenue, PO Box 7145, Burbank, CA 91510-7145
(818)238-5880

City of Burbank Investment Portfolio Report for March 2018 Dated April 27, 2018

Dear City Council Members
Ronald E. Davis, City Manager
Justin Hess, Assistant City Manager
Cindy Giraldo, Financial Services Director
Bob Liu, CFO Burbank Water & Power

This report fulfills City, Youth Endowment Services Fund, Parking Authority, Public Financing Authority, Successor Agency to the Redevelopment Agency and Housing Authority resolutions.

CITY PORTFOLIO OVERVIEW

The City must maintain \$92 million in liquidity at all times (maturities within one year plus real estate taxes due from the County in April and December) to meet our projected budgeted expenditures. We currently have \$167 million in liquidity, with \$48 million in our account at the Local Agency Investment Fund (LAIF), \$77 million in investments maturing within a year and \$42 million in real estate taxes due in April and December.

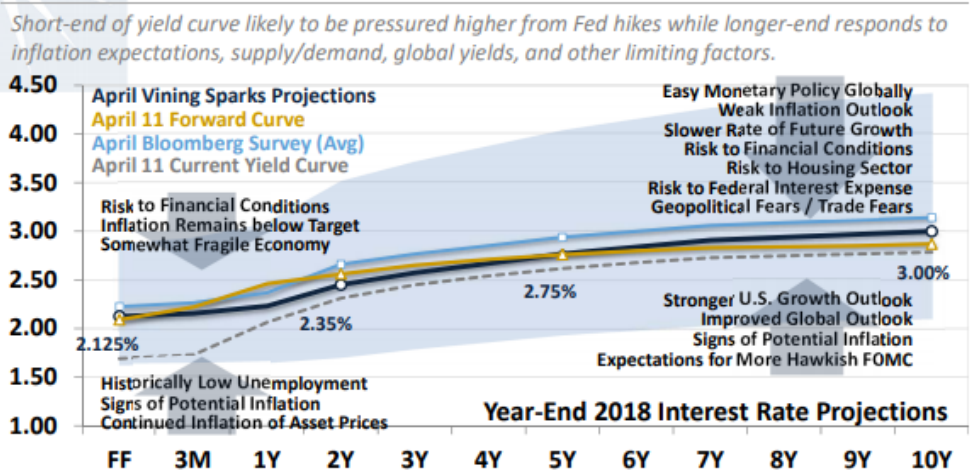
The City Investment Pool ended March at \$444 million – up slightly from February’s balance. March’s market value increased slightly from February, from 98.21% to 98.28%. March’s yield came in at 1.73%, with the fiscal year-to-date yield coming in at 1.62%. The weighted average yield of the portfolio at the end of the month is 1.75%.

On April 12, Moody’s downgraded Pasadena Unified School District from Aa2 to Aa3; the outlook remains negative. The ratings action reflects the district’s “diminished fiscal position” despite the district’s plans to provide some budgetary relief over the next two fiscal years. Moody’s goes on to recognize the size/wealth of the district’s exceptionally large assessed value and above average resident income levels. The continued negative outlook recognizes the significant level of cost controls still required to preserve the district’s modest general fund reserves and continuing declining enrollment trend.¹ The Treasurer’s Office will continue to monitor the financial condition of the district; the bonds mature later this year on November 1.

MARKET OUTLOOK

The 10-year treasury briefly touched 3.03% last week, a level it hadn’t hit since December 31, 2013. This brief threshold breach of 3% was a topic of much discussion at the California Municipal Treasurers Association’s annual conference last week. The chart opposite shows two projections for rates, along with the April 11 forward curve and current yield curve, and what factors are affecting them.

Interest Rate Projections



Sources: Bloomberg Survey (April), Vining Sparks Projections (April), Forward Curve (April 11)

VINING SPARKS

¹ Moody’s downgrades rating on Pasadena Unified School District CA’s GOs to Aa3. Moody’s Investors Service. April 12, 2018. https://www.moodys.com/research/Moodys-downgrades-rating-on-Pasadena-Unified-School-District-CAs-GOs--PR_904486746#.

PORTFOLIO SUMMARY AS OF March 31, 2018

	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
City Investment Pool:			
Agency - US Federal Agency	\$ 163,674,860	\$ 163,808,176	\$ 159,594,022
Commercial Paper	20,000,000	19,800,964	19,849,250
US Treasury Notes and Bonds	18,000,000	17,975,426	17,677,880
Corporates - Medium Term Notes	72,549,000	72,685,973	71,480,438
Local Agency Investment Fund (LAIF)	48,000,000	48,000,000	47,881,824
Municipal Bonds	40,132,267	40,337,310	39,602,821
Negotiable Certificates of Deposit	89,105,000	89,095,239	87,829,194
Subtotal - City Investment Pool	<u>451,461,127</u>	<u>451,703,088</u>	<u>443,915,429</u>
Additional Accounta at LAIF:			
Successor Agency for RDA	2,424,000	2,424,000	2,418,032
Housing Authority	496,668	496,668	495,445
TOTAL	<u><u>\$ 454,381,795</u></u>	<u><u>\$ 454,623,756</u></u>	<u><u>\$ 446,828,906</u></u>

Note: Market values were obtained from Union Bank and the State of California.

Also included with this report is a Finance-prepared report of funds with fiscal agents. The book value and market value of these investments is \$176,188,093 at March 31, 2018.

I certify that the City's Investment Portfolio is in full compliance with the City's Investment Policy and California Government Code Section 53601, and I believe the Investment Pool contains sufficient cash flow from liquid and maturing securities, bank deposits, and income to meet the City's expenditure requirements for the next six months.



Debbie S. Kukta
City Treasurer

CC: Bob Frutos, Council Member/Liaison to Treasurer's Office
Richard Bertain, Treasurer's Oversight Review Committee Member
Darin Guggenheimer, Treasurer's Oversight Review Committee Member
Robert Jensen, Treasurer's Oversight Review Committee Member
Norelyn Kurasz, Treasurer's Oversight Review Committee Member
Richard Martin, Treasurer's Oversight Review Committee Member
Scott Rife, Treasurer's Oversight Review Committee Member

Portfolio Composition

	March 2018		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	\$ 159,594	36%	No limit	90%	50%
Commercial Paper	19,849	4%	No limit	No limit	0%
Treasury Notes & Bonds	17,678	4%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	87,829	20%	30%	30%	12%
LAIF	47,882	11%	\$195 million	\$195 million	13%
Medium-Term Notes	71,480	16%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	39,603	9%	No limit	15%	3%
TOTAL	\$ 443,915	100%			

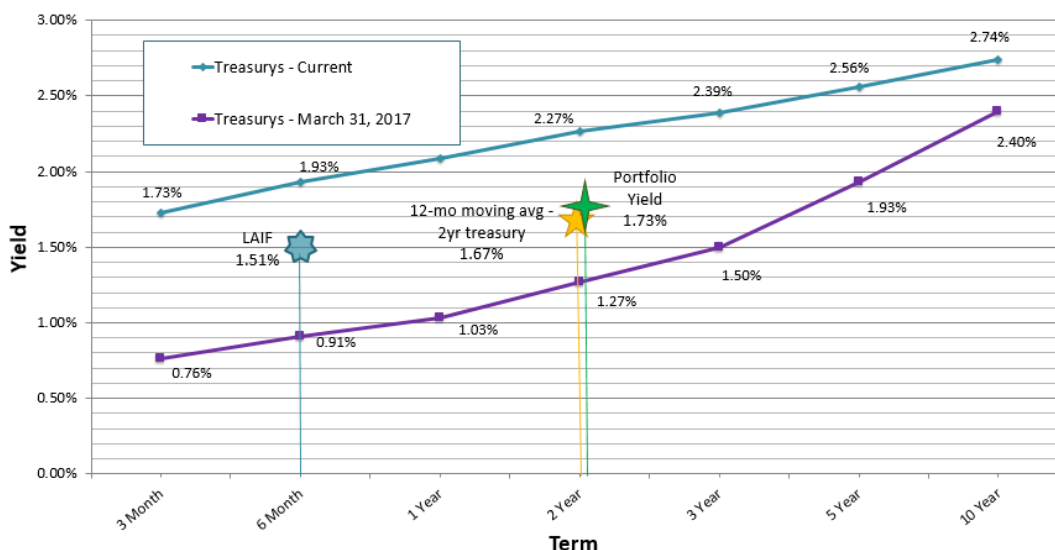
Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	\$ 125,036	28%	0 to 100%
One to Three Years	141,434	31%	0 to 50%
Three to Five Years	185,233	41%	0 to 50%
TOTAL	\$ 451,703	100%	

Income Summary

	March 2018 MTD	March 2018 Fiscal YTD	March 2017 Fiscal YTD
US Agencies	\$ 224,267	\$ 1,969,762	\$ 1,736,327
Commercial Paper	32,406	118,161	73,362
Treasury Notes & Bonds	27,192	172,630	119,088
Corporates–Medium Term Notes	110,514	888,469	812,651
Local Agency Investment Fund (LAIF)	69,548	444,804	249,461
Municipal Bonds	56,123	490,382	375,639
Negotiable Certificates of Deposit	127,108	1,097,717	906,895
TOTAL	\$ 647,158	\$ 5,181,925	\$ 4,273,423
YIELD	1.73%	1.62%	1.37%

Treasury Rates vs LAIF, Benchmark and Portfolio Returns



The chart to the left shows relevant rates (LAIF, the 12-month moving average of the 2yr treasury and portfolio current yield) as of March 31, 2018, as well as current treasury yields and those from a year ago.

Corporate and Muni Ratings

As of April 27, 2018

Issuer	Par Value	Maturity Date	Moody's	S & P
Apple Inc.	\$3,000,000	5/3/2018	Aa1	AA+
Boeing	\$1,000,000	5/15/2018	A2	A
Bank of America	\$3,000,000	6/5/2018	Aa3	A+
BB&T Corporation	\$2,607,000	6/18/2018	A2	A-
American Honda Finance	\$2,000,000	7/18/2018	A2	A+ (Neg)
HSBC USA Inc.	\$1,000,000	8/7/2018	A2	A
Toyota Motor Credit Corp.	\$2,000,000	10/24/2018	Aa3	AA-
USB Floater	\$1,020,000	11/15/2018	A1(*-)	A+
Paccar Inc.	\$1,000,000	2/25/2019	A1	A+
Cisco	\$3,000,000	3/1/2019	A1	AA-
Berkshire Hathaway	\$1,155,000	3/15/2019	Aa2	AA
MasterCard	\$1,000,000	4/1/2019	A2	A (Pos)
USB Floater	\$3,000,000	4/25/2019	A1(*-)	A+
Apple Inc.	\$2,000,000	5/6/2019	Aa1	AA+
New York University	\$1,000,000	7/1/2019	Aa2	AA-
American Honda Finance	\$2,000,000	8/15/2019	A2	A+ (Neg)
Paccar Inc.	\$1,107,000	9/15/2019	A1	A+
Johnson and Johnson	\$3,000,000	12/5/2019	Aaa	AAA
Wells Fargo	\$3,000,000	1/30/2020	A2 (Neg)	A-
BNY Mellon	\$3,000,000	2/24/2020	A1	A
Pepsico	\$2,900,000	4/30/2020	A1	A+
Automated Data Processing (ADP)	\$3,000,000	9/15/2020	Aa3	AA
Citibank	\$2,000,000	10/20/2020	A1 (Pos)	A+
Home Depot	\$3,000,000	4/1/2021	A2	A
State Street Bank Corp.	\$2,609,000	5/19/2021	A1	A
Princeton	\$2,000,000	7/1/2021	Aaa	AAA
Unilever	\$3,000,000	7/28/2021	A1	A+
Proctor & Gamble	\$3,000,000	8/11/2022	Aa3	AA-
Internatl Bnk for Reconstruction and Dev (IBRD)	\$3,000,000	9/20/2021	Aaa	AAA
PPL Electric Utilities	\$2,541,000	9/1/2022	A1	A
Apple Inc.	\$750,000	9/12/2022	Aa1	AA+
Visa	\$3,000,000	9/15/2022	A1	A+ (Pos)
Institute Adv Study	\$570,000	11/4/2022	Aaa	AAA
Berkshire Hathaway	\$1,290,000	3/15/2023	Aa2	AA
Ohio Water Development Authority	\$1,230,000	6/1/2018	Aaa	AAA
Pasadena CA Unified School District	\$2,000,000	11/1/2018	Aa3 (Neg)	A+
Calif. State GO Bonds	\$3,000,000	5/1/2019	Aa3	AA-
UC Revenue Bonds	\$1,600,000	5/15/2019	Aa2	AA
Univ. of California Revenues	\$1,500,000	7/1/2019	Aa2	AA
LA Community College District	\$1,000,000	8/1/2019	Aa1	AA+
Calif. State GO Bonds	\$2,000,000	10/1/2019	Aa3	AA-
Georgia GO Bonds	\$1,050,000	2/1/2020	Aaa	AAA
Calif. State GO Bonds	\$2,000,000	4/1/2020	Aa3	AA-
El Monte School District	\$1,000,000	5/1/2020	Aa3	AA
UC Revenue Bonds	\$3,825,000	5/15/2020	Aa2	AA
Santa Clara Valley Water District	\$1,250,000	6/1/2020	Aa1	N/A
SCPPA	\$2,000,000	7/1/2020	N/A	AA-
CA Wtr Resources Pwr Sply Revenue	\$4,922,267	5/2/2021	Aa1	AA
Rancho CA Wtr Dist Fing Auth	\$1,780,000	8/1/2021	N/A	AAA
San Fran City/Cty PUC WTR	\$3,000,000	11/1/2021	Aa3	AA-
New York St Envrnmntl FACS Corp	\$775,000	1/15/2022	Aaa	AAA
Roseville Revenue Bonds	\$1,000,000	2/1/2022	N/A	AA-
Calif. State GO Bonds	\$2,200,000	4/1/2022	Aa3	AA-
Texas A&M	\$3,000,000	5/1/2022	Aaa	AAA

Key ("Watch" implies an imminent but not inevitable action, "Outlook" implies entity is being monitored)

- *+ Positive Watch Neg Negative Outlook
- *- Negative Watch Pos Positive Outlook

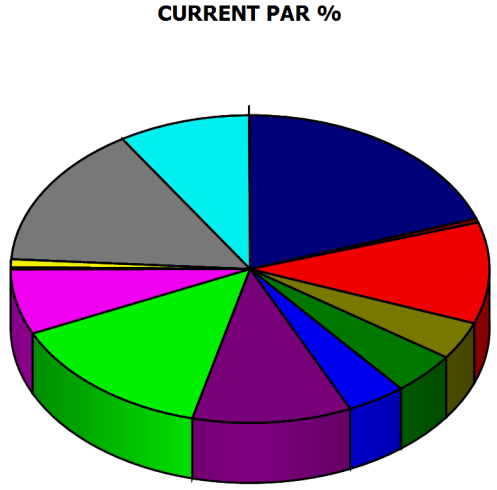
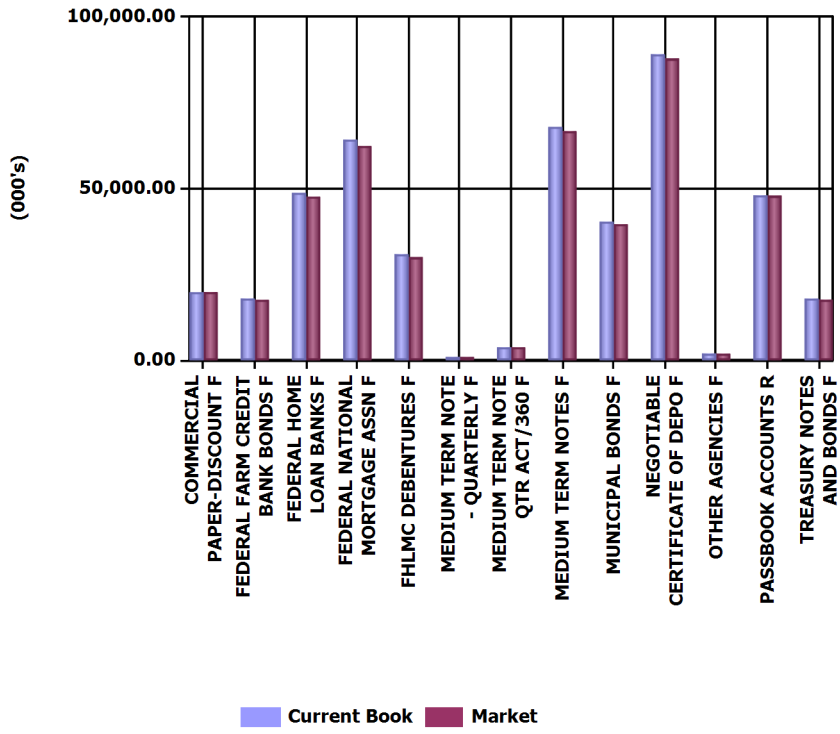


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Investments Outstanding As Of Date: 3/31/2018

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT	20,000.00	19,800.96	19,849.25	100.24 %	1.93 %	.326	.326
FEDERAL FARM CREDIT BANK B	18,000.00	17,999.71	17,646.36	98.04 %	1.77 %	2.885	2.885
FEDERAL HOME LOAN BANKS F	48,504.86	48,693.75	47,589.80	97.73 %	1.64 %	2.703	2.703
FEDERAL NATIONAL MORTGAGE	64,250.00	64,181.24	62,357.99	97.16 %	1.55 %	2.828	2.828
FHLMC DEBENTURES F	30,920.00	30,933.47	30,028.90	97.08 %	1.95 %	3.829	3.829
MEDIUM TERM NOTE - QUARTER	1,000.00	1,003.36	1,001.69	99.83 %	1.89 %	.353	.353
MEDIUM TERM NOTE QTR ACT/3	3,762.00	3,776.98	3,770.46	99.83 %	1.75 %	.438	.438
MEDIUM TERM NOTES F	67,787.00	67,905.63	66,708.29	98.24 %	1.87 %	2.183	2.183
MUNICIPAL BONDS F	40,132.27	40,337.31	39,602.82	98.18 %	1.85 %	2.391	2.391
NEGOTIABLE CERTIFICATE OF D	89,105.00	89,095.24	87,829.19	98.58 %	1.71 %	2.215	2.215
OTHER AGENCIES F	2,000.00	2,000.00	1,970.98	98.55 %	2.10 %	3.904	3.904
PASSBOOK ACCOUNTS R	48,000.00	48,000.00	47,881.82	99.75 %	1.70 %	.003	.003
TREASURY NOTES AND BONDS F	18,000.00	17,975.43	17,677.88	98.34 %	1.78 %	3.068	3.068
Totals (000's):	451,461.13	451,703.09	443,915.43	98.28 %	1.75 %	2.206	2.206

PORTFOLIO ALLOCATION



- COMMERCIAL PAPER-DISCOUNT F - 4%
- MEDIUM TERM NOTES F - 15%
- FEDERAL FARM CREDIT BANK BONDS F - 4%
- MUNICIPAL BONDS F - 9%
- FEDERAL HOME LOAN BANKS F - 11%
- NEGOTIABLE CERTIFICATE OF DEPO F - 20%
- FEDERAL NATIONAL MORTGAGE ASSN F - 14%
- OTHER AGENCIES F - 0%
- FHLMC DEBENTURES F - 7%
- PASSBOOK ACCOUNTS R - 11%
- MEDIUM TERM NOTE - QUARTERLY F - 0%
- TREASURY NOTES AND BONDS F - 4%
- MEDIUM TERM NOTE QTR ACT/360 F - 1%

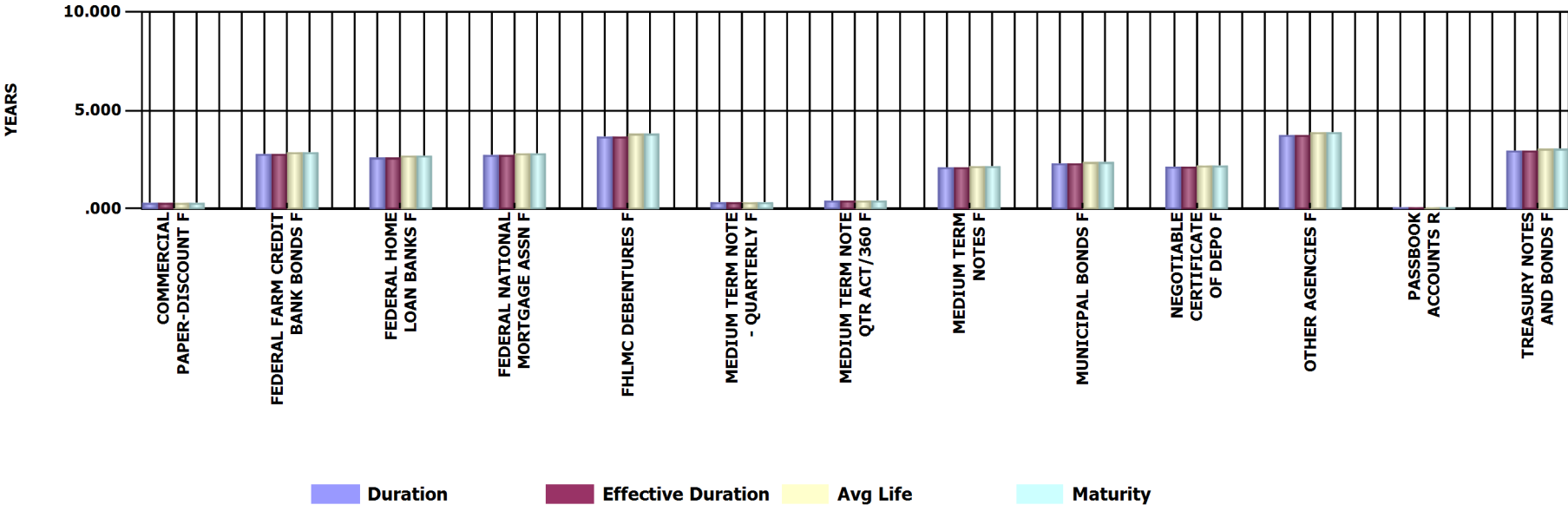


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Investments Outstanding As Of Date: 3/31/2018

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT F	20,000.00	.326	.326	.326	.326
FEDERAL FARM CREDIT BANK BONDS F	18,000.00	2.792	2.792	2.885	2.885
FEDERAL HOME LOAN BANKS F	48,504.86	2.620	2.620	2.703	2.703
FEDERAL NATIONAL MORTGAGE ASSN F	64,250.00	2.757	2.757	2.828	2.828
FHLMC DEBENTURES F	30,920.00	3.680	3.680	3.829	3.829
MEDIUM TERM NOTE - QUARTERLY F	1,000.00	.350	.350	.353	.353
MEDIUM TERM NOTE QTR ACT/360 F	3,762.00	.435	.435	.438	.438
MEDIUM TERM NOTES F	67,787.00	2.115	2.115	2.183	2.183
MUNICIPAL BONDS F	40,132.27	2.313	2.313	2.391	2.391
NEGOTIABLE CERTIFICATE OF DEPO F	89,105.00	2.156	2.156	2.215	2.215
OTHER AGENCIES F	2,000.00	3.752	3.752	3.904	3.904
PASSBOOK ACCOUNTS R	48,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	18,000.00	2.967	2.967	3.068	3.068
Totals (000's):	451,461.13	2.140	2.140	2.206	2.206



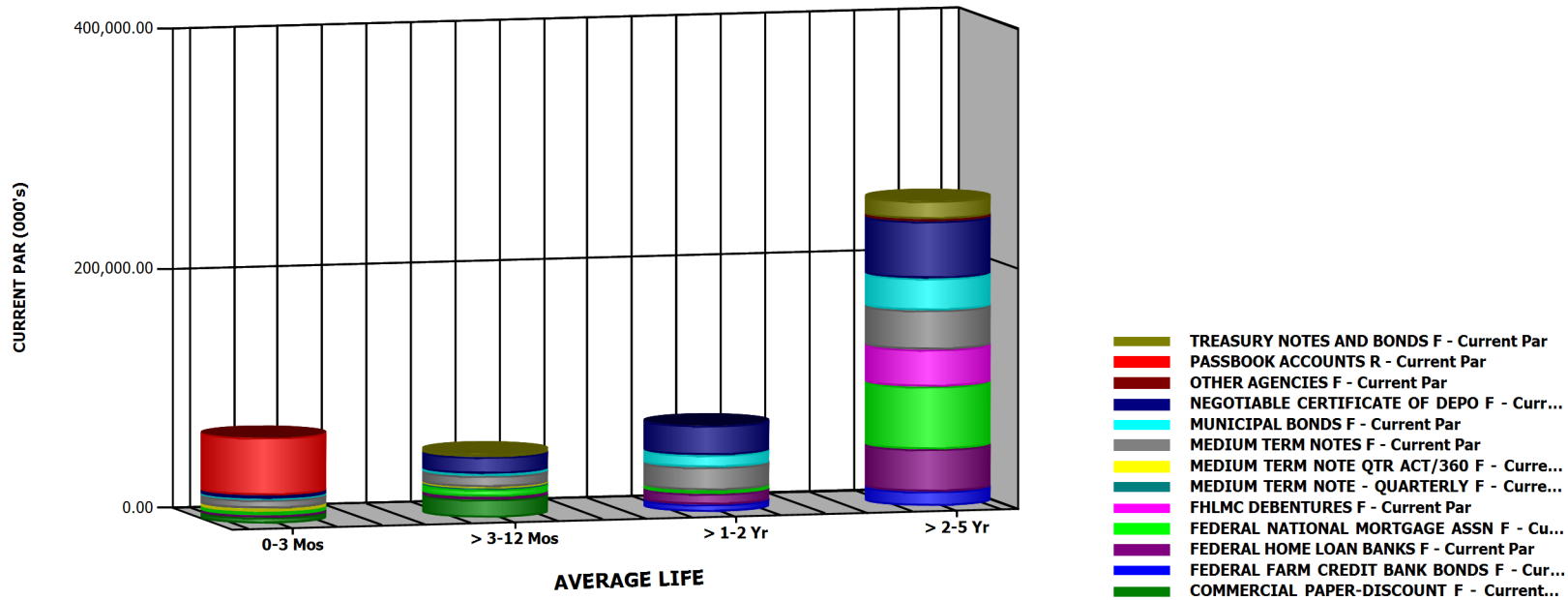


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Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
COMMERCIAL PAPER-DISC	5,000.00	15,000.00	0.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	0.00	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	1,859.86	2,405.00	9,000.00	35,240.00	48,504.86
FEDERAL NATIONAL MORTG	3,000.00	6,000.00	3,000.00	52,250.00	64,250.00
FHLMC DEBENTURES F	0.00	0.00	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	0.00	1,000.00	0.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	2,607.00	1,155.00	0.00	0.00	3,762.00
MEDIUM TERM NOTES F	7,000.00	9,020.00	19,107.00	32,660.00	67,787.00
MUNICIPAL BONDS F	1,230.00	2,000.00	10,150.00	26,752.27	40,132.27
NEGOTIABLE CERTIFICATE	2,855.00	13,965.00	24,745.00	47,540.00	89,105.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	0.00	0.00	48,000.00
TREASURY NOTES AND BON	0.00	3,000.00	0.00	15,000.00	18,000.00
Totals (000's):	71,551.86	53,545.00	72,002.00	254,362.27	451,461.13

AVERAGE LIFE DISTRIBUTION

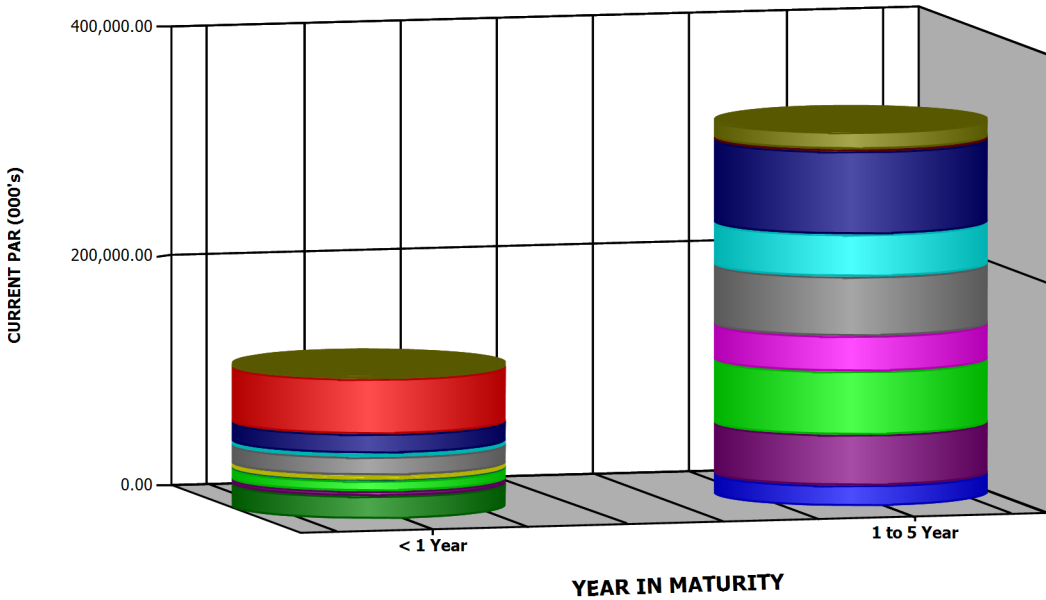




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Investments Outstanding As Of Date: 3/31/2018

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	20,000.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	9,000.00	55,250.00	64,250.00
FHLMC DEBENTURES F	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	3,762.00	0.00	3,762.00
MEDIUM TERM NOTES F	16,020.00	51,767.00	67,787.00
MUNICIPAL BONDS F	3,230.00	36,902.27	40,132.27
NEGOTIABLE CERTIFICATE	16,820.00	72,285.00	89,105.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	48,000.00
TREASURY NOTES AND BON	3,000.00	15,000.00	18,000.00
Totals (000's):	125,096.86	326,364.27	451,461.13



MATURITY DISTRIBUTION

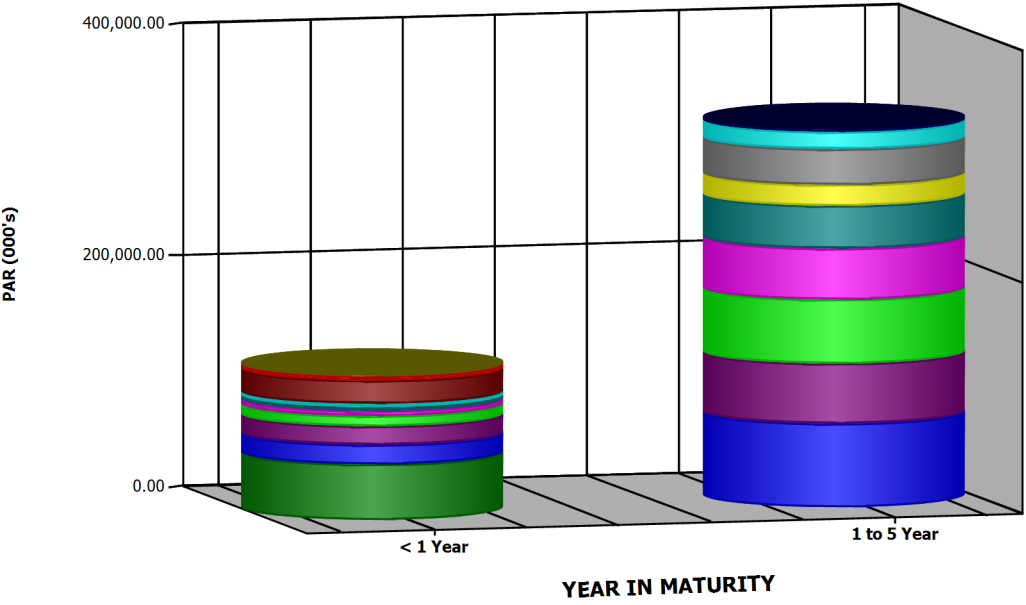
- TREASURY NOTES AND BONDS F - Current Par
- PASSBOOK ACCOUNTS R - Current Par
- OTHER AGENCIES F - Current Par
- NEGOTIABLE CERTIFICATE OF DEPO F - Cur...
- MUNICIPAL BONDS F - Current Par
- MEDIUM TERM NOTES F - Current Par
- MEDIUM TERM NOTE QTR ACT/360 F - Curre...
- MEDIUM TERM NOTE - QUARTERLY F - Curre...
- FHLMC DEBENTURES F - Current Par
- FEDERAL NATIONAL MORTGAGE ASSN F - C...
- FEDERAL HOME LOAN BANKS F - Current Par
- FEDERAL FARM CREDIT BANK BONDS F - Cu...
- COMMERCIAL PAPER-DISCOUNT F - Current...



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Investments Outstanding As Of Date: 3/31/2018

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	20,000.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	9,000.00	55,250.00	64,250.00
FHLMC DEBENTURES F	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	3,762.00	0.00	3,762.00
MEDIUM TERM NOTES F	16,020.00	51,767.00	67,787.00
MUNICIPAL BONDS F	3,230.00	36,902.27	40,132.27
NEGOTIABLE CERTIFICATE	16,820.00	72,285.00	89,105.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	48,000.00
TREASURY NOTES AND BON	3,000.00	15,000.00	18,000.00
Totals (000's):	125,096.86	326,364.27	451,461.13



CALL/MATURITY DISTRIBUTION

- MEDIUM TERM NOTE - QUARTERLY - Par
- MEDIUM TERM NOTE QTR ACT/360 - Par
- COMMERCIAL PAPER-DISCOUNT - Par
- OTHER AGENCIES - Par
- TREASURY NOTES AND BONDS - Par
- FHLMC DEBENTURES - Par
- FEDERAL FARM CREDIT BANK BONDS - Par
- MUNICIPAL BONDS - Par
- FEDERAL HOME LOAN BANKS - Par
- FEDERAL NATIONAL MORTGAGE ASSN - Par
- MEDIUM TERM NOTES - Par
- NEGOTIABLE CERTIFICATE OF DEPO - Par
- PASSBOOK ACCOUNTS - Par



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Investments Outstanding As Of Date: 3/31/2018

INVESTMENT PORTFOLIO - POSITION DETAIL

COMMERCIAL PAPER-DISCOUNT F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 17-43 (BTMUFJ)	P-1	A-1	06538CGC9	1.740	1.757	.282	.282	.282	12/20/2017	07/12/2018		5,000,000.00	4,950,700.00	99.358000	-7,450.00
GP 18-01 (Abbey)	P-1	A-1	00280PEX9	1.760	1.773	.167	.167	.167	01/04/2018	05/31/2018		5,000,000.00	4,964,066.67	99.657000	-2,483.33
GP 18-05 (Credit Suisse)	P-1	A-1	2254EBJU6	2.030	2.058	.496	.496	.496	01/30/2018	09/28/2018		5,000,000.00	4,932,051.39	98.812000	-8,650.00
VS 18-01 (JPMorgan)	P-1	A-1	46640QH95	2.130	2.150	.359	.359	.359	03/07/2018	08/09/2018		5,000,000.00	4,954,145.83	99.158000	-3,641.66
Total Count 4				1.915	1.934	.326	.326	.326				20,000,000.00	19,800,963.89	99.246250	-22,224.99
FEDERAL FARM CREDIT BANK BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GS 14-06 (BULLET)	Aaa	AA+	3133EEBN9	1.800	1.800	1.619	1.587	1.587	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	99.192000	-24,240.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	2.581	2.521	2.521	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	97.568000	-72,669.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	1.904	1.876	1.876	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	98.069000	-57,930.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	3.268	3.187	3.187	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	96.647000	-100,590.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	3.693	3.550	3.550	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	98.096000	-57,120.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	4.244	4.028	4.028	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	98.640000	-40,800.00
Total Count 6				1.768	1.769	2.885	2.792	2.792				18,000,000.00	17,999,709.00	98.035333	-353,349.00
FEDERAL HOME LOAN BANKS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
SN 13-05 (NC 9-20-13) QC	Aaa	AA+	313383EP2	1.250	1.250	.222	.222	.222	06/20/2013	06/20/2018		1,859,860.04	1,859,860.04	99.878000	-2,269.03
VS 14-01 (FHLB BULLET)	Aaa	AA+	3130A0TN0	1.550	1.350	.323	.323	.323	02/20/2014	07/27/2018		2,405,000.00	2,425,636.82	99.877000	-23,594.97
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	2.332	2.283	2.283	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.746000	-94,300.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	1.244	1.231	1.231	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	99.098000	-27,060.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	2.701	2.626	2.626	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	98.545000	-89,130.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	2.912	2.841	2.841	02/26/2016	02/26/2021		240,000.00	239,880.00	96.990000	-7,104.00
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.953	1.922	1.922	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	99.046000	-97,737.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	3.074	2.982	2.982	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	97.512000	-74,640.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.951	2.883	2.883	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	98.053000	-98,526.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	1.225	1.214	1.214	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	98.723000	-37,050.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	2.808	2.748	2.748	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	97.189000	-84,330.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	3.521	3.409	3.409	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	96.176000	-113,970.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	3.668	3.533	3.533	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	97.775000	-54,810.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	3.784	3.630	3.630	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	98.002000	-59,940.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	3.784	3.642	3.642	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	97.619000	-67,440.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	4.074	3.887	3.887	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	97.603000	-71,910.00

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FEDERAL HOME LOAN BANKS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	4.403	4.223	4.223	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	96.662000	-100,140.00
Total Count 17				1.734	1.643	2.703	2.620	2.620				48,504,860.04	48,693,749.86	98.113465	-1,103,951.00
FEDERAL NATIONAL MORTGAGE ASSN F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GS 13-08 (BULLET)	Aaa	AA+	3135G0WJ8	.875	1.014	.140	.140	.140	05/21/2013	05/21/2018		3,000,000.00	2,979,690.00	99.884000	16,830.00
GS 14-03 (FNMA BULLET)	Aaa	AA+	3135G0YM9	1.875	1.650	.468	.468	.468	03/20/2014	09/18/2018		2,000,000.00	2,019,400.00	99.945000	-20,500.00
GS 14-04 (FNMA BULLET)	Aaa	AA+	3136FTT82	1.750	1.548	.912	.901	.901	06/02/2014	02/27/2019		4,000,000.00	4,036,720.00	99.615000	-52,120.00
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135G0A78	1.625	1.594	1.811	1.782	1.782	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	98.838000	-39,007.23
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135G0D75	1.500	1.417	2.230	2.188	2.188	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	98.065000	-69,198.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	2.907	2.842	2.842	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	97.319000	-53,620.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	3.252	3.173	3.173	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	96.368000	-107,460.00
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	3.252	3.168	3.168	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	97.526000	-123,700.00
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	3.329	3.243	3.243	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	96.920000	-92,400.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	3.329	3.242	3.242	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	96.047000	-158,120.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	3.329	3.253	3.253	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	96.532000	-138,720.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	3.364	3.281	3.281	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	96.155000	-192,250.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	3.460	3.371	3.371	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	96.162000	-153,520.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	3.523	3.414	3.414	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	95.531000	-178,760.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	3.504	3.423	3.423	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	95.454000	-136,380.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	3.581	3.464	3.464	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	95.760000	-126,960.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	3.523	3.422	3.422	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	96.104000	-110,442.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	3.523	3.421	3.421	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	96.104000	-60,906.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	2.912	2.852	2.852	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	96.959000	-15,610.34
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	2.499	2.448	2.448	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	98.327000	-10,412.50
Total Count 20				1.520	1.546	2.828	2.757	2.757				64,250,000.00	64,181,243.57	97.055233	-1,823,256.07
FHLMC DEBENTURES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WB 15-03 (Bullet)	Aaa	AA+	3134G3F96	1.650	1.432	2.414	2.368	2.368	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	98.145000	-37,959.24
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	3.252	3.140	3.140	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	95.813000	-125,610.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	3.405	3.317	3.317	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	95.215000	-143,550.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	3.405	3.314	3.314	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	95.443000	-136,710.00
HC 16-09 (NC 11-25-16)QC	Aaa	AA+	3134GAEE4	1.625	1.625	3.405	3.317	3.317	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	95.300000	-141,000.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	3.827	3.670	3.670	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	98.374000	-48,780.00

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FHLMC DEBENTURES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.918	3.777	3.777	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	97.654000	-70,380.00
VS 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	4.496	4.315	4.315	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	97.421000	-103,160.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	4.666	4.400	4.400	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	97.671000	-69,870.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	4.748	4.478	4.478	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	98.227000	-28,368.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.997	3.810	3.810	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	100.027000	810.00
Total Count 11				1.963	1.953	3.829	3.680	3.680				30,920,000.00	30,933,473.24	97.118034	-904,577.24
MEDIUM TERM NOTE - QUARTERLY F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-04 (HSBC Floater)	A2	A	40428HPW6	2.563	1.887	.353	.350	.350	01/25/2018	08/07/2018		1,000,000.00	1,003,360.00	100.169000	-1,670.00
Total Count 1				2.563	1.887	.353	.350	.350				1,000,000.00	1,003,360.00	100.169000	-1,670.00
MEDIUM TERM NOTE QTR ACT/360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-02 (BBT Floater)	A2	A-	05531FAP8	2.448	1.807	.208	.208	.208	01/12/2018	06/15/2018		2,607,000.00	2,614,007.62	100.080000	-4,922.02
GP 18-06 (Berkshire Floater)	Aa2	AA	084664CH2	2.278	1.609	.956	.947	.947	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.552000	-1,599.68
Total Count 2				2.396	1.746	.438	.435	.435				3,762,000.00	3,776,982.90	100.224912	-6,521.70
MEDIUM TERM NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WF 13-15 (APPLE)	Aa1	AA+	037833AJ9	1.000	1.035	.090	.090	.090	05/08/2013	05/03/2018		3,000,000.00	2,994,840.00	99.900000	2,160.00
HC 14-01 (Apple)	Aa1	AA+	037833AQ3	2.100	2.030	1.099	1.082	1.082	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.728000	-11,900.00
GP 14-34 (HONDA)	A1	A+	02665WAH4	2.250	2.280	1.375	1.356	1.356	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.461000	-8,006.00
GP 14-48 (JNJ)	Aaa	AAA	478160BM5	1.875	1.870	1.682	1.650	1.650	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.120000	-27,090.00
GP 15-06 (MASTERCARD)	A2	A	57636QAA2	2.000	1.753	1.003	.988	.988	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.338000	-16,240.00
GP 15-07 (Boeing)	A2	A	097023BE4	.950	1.260	.123	.123	.123	04/01/2015	05/15/2018		1,000,000.00	990,535.00	99.825000	7,715.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	1.460	1.439	1.439	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.371000	-27,807.84
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	2.463	2.401	2.401	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	98.795000	-50,100.00
HC 15-16 (Pepsico)	A1	A	713448CS5	1.850	2.140	2.085	2.038	2.038	09/17/2015	04/30/2020		900,000.00	888,570.00	98.336000	-3,546.00
VS 15-12 (Pepsico)	A1	A	713448CS5	1.850	2.164	2.085	2.038	2.038	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	98.336000	-5,800.00
VS 15-14 (Toyota)	Aa3	AA-	89236TAY1	2.000	1.550	.567	.559	.559	10/09/2015	10/24/2018		2,000,000.00	2,026,633.13	99.668000	-33,273.13
GP 15-45 (BoFA)	A1	A+	06050TMC3	1.750	1.680	.181	.181	.181	10/23/2015	06/05/2018		3,000,000.00	3,005,334.00	99.867000	-9,324.00
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.918	.911	.911	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	99.749000	-58,932.18
GP 15-63 (NY University)	Aa3	AA-	650119AF7	1.767	1.767	1.252	1.237	1.237	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	98.898000	-11,020.00
GP 16-04 (HNDA Float)	A1	A+	02665WAX9	1.615	1.643	.285	.285	.285	01/19/2016	07/13/2018		2,000,000.00	1,998,800.00	100.097000	3,140.00
GP 16-14 (Paccar)	A1	A+	69371RM86	1.650	1.617	.907	.896	.896	02/25/2016	02/25/2019		1,000,000.00	1,000,962.00	99.265000	-8,312.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	3.005	2.901	2.901	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	97.587000	-113,910.00

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MEDIUM TERM NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	3.137	3.033	3.033	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	97.029000	-27,371.00
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	3.137	3.033	3.033	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	97.029000	-43,348.89
WF 16-06 (Wells Fargo)	A2	A	94974BGF1	2.150	1.686	1.836	1.799	1.799	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	98.437000	-94,362.00
GP 16-43 (USBank Floater)	A1	A+	91159HHF0	2.329	2.162	.627	.619	.619	07/27/2016	11/15/2018		1,020,000.00	1,022,098.48	100.207000	12.92
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	3.477	3.398	3.398	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	95.835000	-112,920.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	3.329	3.254	3.254	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	95.141000	-114,030.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	1.904	1.866	1.866	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	98.670000	-89,910.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	3.255	3.155	3.155	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	97.315000	-31,000.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	2.145	2.071	1.068	1.057	1.057	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.219000	1,671.00
GP 17-33 (Visa)	A1	A+	92826CAG7	2.150	2.151	4.463	4.269	4.269	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	96.363000	-108,960.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	4.455	4.265	4.265	09/12/2017	09/12/2022		750,000.00	749,115.00	96.344000	-26,535.00
GP 17-34	A1	A	69351UAQ6	2.500	2.434	4.425	4.201	4.201	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	96.940000	-85,402.20
GP 17-35 (Citi)	A1	A+	17325FAK4	1.663	1.663	2.559	2.492	2.492	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	99.821000	-3,580.00
GP 17-41 (Institute Adv Stud	Aaa	NA	45780DCC4	2.447	2.430	4.592	4.324	4.324	11/16/2017	11/01/2022		570,000.00	570,453.27	97.636000	-13,928.07
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	4.367	4.174	4.174	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	96.839000	-76,740.00
GP 18-07 (Berkshie)	Aa2	AA	084670BR8	2.750	3.125	4.959	4.658	4.658	03/22/2018	03/15/2023		1,290,000.00	1,268,531.46	98.437000	1,995.63
Total	Count 33			1.933	1.866	2.183	2.115	2.115				67,787,000.00	67,905,630.43	98.408673	-1,196,653.76
MUNICIPAL BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 14-05 (PUSD GO)	Aa2	A+	702282ND2	1.861	1.861	.589	.579	.579	03/20/2014	11/01/2018		2,000,000.00	2,000,000.00	99.876000	-2,480.00
GP 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	1.085	1.067	1.067	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	100.009000	-38,820.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	1.252	1.237	1.237	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.561000	5,670.00
GP 15-01 (LA COMM COLL D	Aa1	AA+	54438CRE4	2.058	2.030	1.337	1.318	1.318	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.525000	-5,950.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	2.005	1.959	1.959	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	98.764000	-34,020.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	1.252	1.237	1.237	07/09/2015	07/01/2019		500,000.00	496,685.00	99.561000	1,120.00
GP 15-24 (UC Rev)	Aa2	AA	91412QOB4	1.995	1.950	2.126	2.073	2.073	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	99.217000	-17,921.50
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	2.088	2.020	2.020	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	99.304000	-33,540.00
GP 16-16 (Ohio Water Dev)	Aaa	AAA	67766WUZ3	1.804	1.160	.170	.170	.170	04/06/2016	06/01/2018		1,230,000.00	1,246,777.20	99.893000	-18,093.30
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	2.126	2.086	2.086	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	98.181000	-36,380.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	1.123	1.114	1.114	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	98.924000	-17,216.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	2.255	2.201	2.201	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	98.650000	-85,400.00
GP 16-47 (George GO)	Aaa	AAA	3733844Q6	2.000	1.220	1.841	1.804	1.804	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	99.267000	-35,710.50
GP 16-50 (SantaClaraValley	Aa1		80168FLZ7	2.157	1.340	2.173	2.115	2.115	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	99.111000	-48,675.00

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MUNICIPAL BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	3.088	2.995	2.995	09/28/2016	05/01/2021		4,922,267.45	4,922,267.45	97.586000	-118,823.54
GP 16-59 (Rancho Wtr-C-Ref)		AAA	752111JW5	1.675	1.550	3.340	3.248	3.248	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	96.655000	-69,740.40
WF 16-21 (SFOWTR)	Aa3	AA-	79765RN47	2.150	2.150	3.592	3.438	3.438	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	97.750000	-67,500.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	3.844	3.671	3.671	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	98.529000	-17,510.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	4.005	3.804	3.804	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	98.928000	-23,584.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	4.126	3.930	3.930	12/04/2017	05/15/2022		3,000,000.00	2,976,156.50	97.718000	-41,130.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	3.797	3.658	3.658	01/17/2018	01/15/2022		775,000.00	767,456.19	97.810000	-9,331.00
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	1.504	1.476	1.476	03/06/2018	10/01/2019		2,000,000.00	2,016,250.00	100.019000	380.00
Total	Count 22			1.978	1.850	2.391	2.313	2.313				40,132,267.45	40,337,309.99	98.680745	-714,655.24
NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
HC 13-06 (CD BARCLAYS ST)			06740AYR4	2.000	2.000	.030	.030	.030	04/11/2013	04/11/2018		205,000.00	205,000.00	100.020000	41.00
HC 13-07 (CD BARCLAYS ST)			06740AYR4	2.000	2.000	.030	.030	.030	04/11/2013	04/11/2018		200,000.00	200,000.00	100.020000	40.00
FNC 13-01 (BARCLAYS STEP)			06740AZW2	1.600	3.913	.244	.244	.244	07/05/2013	06/28/2018		245,000.00	239,487.50	99.990000	5,488.00
VS 13-03 (ST.BANK TEX) YE			856528CJ1	1.550	1.550	.200	.197	.197	11/12/2013	06/12/2018		245,000.00	245,000.00	100.049000	120.05
VS 13-02 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.200	.197	.197	11/12/2013	06/12/2018		245,000.00	245,000.00	100.049000	120.05
VS 13-01 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.200	.197	.197	11/12/2013	06/12/2018		245,000.00	245,000.00	100.049000	120.05
FNC 13-04 (COMPASS BANK)			20451PGY6	1.900	1.900	.622	.612	.612	11/13/2013	11/13/2018		245,000.00	245,000.00	100.029000	71.05
FNC 13-03 (COMPASS BANK)			20451PGY6	1.900	1.900	.622	.612	.612	11/13/2013	11/13/2018		245,000.00	245,000.00	100.029000	71.05
FNC 13-02 (COMPASS BANK)			20451PGY6	1.900	1.900	.622	.612	.612	11/13/2013	11/13/2018		245,000.00	245,000.00	100.029000	71.05
WB 14-02 (CRESCENT B&T)			225645CZ1	1.500	1.500	.411	.407	.407	02/28/2014	08/28/2018		245,000.00	245,000.00	100.016000	39.20
WB 14-01 (CRESCENT B&T)			225645CZ1	1.500	1.500	.411	.407	.407	02/28/2014	08/28/2018		245,000.00	245,000.00	100.016000	39.20
FNC 14-03 (WEBSTER) YES			94768NJNI5	1.800	1.800	.929	.923	.923	03/05/2014	03/05/2019		245,000.00	245,000.00	99.784000	-529.20
FNC 14-02 (WEBSTER) PA			94768NJNI5	1.800	1.800	.929	.923	.923	03/05/2014	03/05/2019		245,000.00	245,000.00	99.784000	-529.20
FNC 14-01 (WEBSTER) CITY			94768NJNI5	1.800	1.800	.929	.923	.923	03/05/2014	03/05/2019		245,000.00	245,000.00	99.784000	-529.20
WB 14-03 (CRESCENT B & T)			225645CZ1	1.500	1.500	.411	.407	.407	02/28/2014	08/28/2018		245,000.00	245,000.00	100.016000	39.20
VS 14-03 (FIRST MRCHOPA)			32082BCV9	1.500	1.500	.477	.476	.476	03/21/2014	09/21/2018		245,000.00	245,000.00	99.990000	-24.50
VS 14-04 (FIRST MERCH) YE			32082BCV9	1.500	1.500	.477	.476	.476	03/21/2014	09/21/2018		245,000.00	245,000.00	99.990000	-24.50
VS 14-02 (FIRST MERCH) CI			32082BCV9	1.500	1.500	.477	.476	.476	03/21/2014	09/21/2018		245,000.00	245,000.00	99.990000	-24.50
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	1.082	1.071	1.071	04/30/2014	04/30/2019		245,000.00	245,000.00	99.869000	-320.95
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	1.082	1.071	1.071	04/30/2014	04/30/2019		245,000.00	245,000.00	99.869000	-320.95
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	1.082	1.071	1.071	04/30/2014	04/30/2019		245,000.00	245,000.00	99.869000	-320.95
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	1.145	1.131	1.131	05/23/2014	05/23/2019		245,000.00	245,000.00	99.839000	-394.45

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	1.145	1.131	1.131	05/23/2014	05/23/2019		245,000.00	245,000.00	99.839000	-394.45
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	1.145	1.131	1.131	05/23/2014	05/23/2019		245,000.00	245,000.00	99.839000	-394.45
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	1.162	1.148	1.148	05/29/2014	05/29/2019		245,000.00	245,000.00	99.541000	-1,124.55
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	1.162	1.148	1.148	05/29/2014	05/29/2019		245,000.00	245,000.00	99.541000	-1,124.55
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	1.162	1.148	1.148	05/29/2014	05/29/2019		245,000.00	245,000.00	99.541000	-1,124.55
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	1.181	1.165	1.165	06/05/2014	06/05/2019		245,000.00	245,000.00	99.815000	-453.25
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	1.181	1.165	1.165	06/05/2014	06/05/2019		245,000.00	245,000.00	99.815000	-453.25
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	1.181	1.165	1.165	06/05/2014	06/05/2019		245,000.00	245,000.00	99.815000	-453.25
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	1.184	1.168	1.168	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-20 (STEARNS)PA			857894NM7	1.700	1.700	1.184	1.168	1.168	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-19 (STEARNS)CITY			857894NM7	1.700	1.700	1.184	1.168	1.168	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	1.184	1.167	1.167	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	1.184	1.167	1.167	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	1.184	1.167	1.167	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-12 (GEORGETOWN)			06424XBN1	1.300	1.300	.184	.183	.183	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-11 (GEORGETOWN)			06424XBN1	1.300	1.300	.184	.183	.183	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-10 (GEORGETOWN)			06424XBN1	1.300	1.300	.184	.183	.183	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	1.296	1.275	1.275	07/17/2014	07/17/2019		245,000.00	245,000.00	99.656000	-842.80
FNC 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	1.296	1.275	1.275	07/17/2014	07/17/2019		245,000.00	245,000.00	99.656000	-842.80
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	1.296	1.275	1.275	07/17/2014	07/17/2019		245,000.00	245,000.00	99.656000	-842.80
GP 14-23 (BELMONT) CITY			080515AV1	1.500	1.500	.351	.350	.350	08/04/2014	08/06/2018		245,000.00	245,000.00	99.943000	-139.65
GP 14-24 (BELMONT) PA			080515AV1	1.500	1.500	.351	.350	.350	08/04/2014	08/06/2018		245,000.00	245,000.00	99.943000	-139.65
GP 14-25 (BELMONT) YES			080515AV1	1.500	1.500	.351	.350	.350	08/04/2014	08/06/2018		245,000.00	245,000.00	99.943000	-139.65
GP 14-28 (PEOPLES UNITED)			71270QGB6	1.950	1.950	1.408	1.386	1.386	08/27/2014	08/27/2019		245,000.00	245,000.00	99.617000	-938.35
GP 14-29 (PEOPLES UNITED)			71270QGB6	1.950	1.950	1.408	1.386	1.386	08/27/2014	08/27/2019		245,000.00	245,000.00	99.617000	-938.35
GP 14-30 (PEOPLES UNITED)			71270QGB6	1.950	1.950	1.408	1.386	1.386	08/27/2014	08/27/2019		245,000.00	245,000.00	99.617000	-938.35
HC 14-02 (GOLDMAN SACHS)			38147J5J7	2.100	2.100	1.466	1.441	1.441	09/17/2014	09/17/2019		245,000.00	245,000.00	99.722000	-681.10
HC 14-03 (GOLDMAN SACHS)			38147J5J7	2.100	2.100	1.466	1.441	1.441	09/17/2014	09/17/2019		245,000.00	245,000.00	99.722000	-681.10
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.986	.976	.976	09/26/2014	03/26/2019		245,000.00	245,000.00	99.710000	-710.50
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.986	.976	.976	09/26/2014	03/26/2019		245,000.00	245,000.00	99.710000	-710.50
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.986	.976	.976	09/26/2014	03/26/2019		245,000.00	245,000.00	99.710000	-710.50
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	1.471	1.446	1.446	09/19/2014	09/19/2019		245,000.00	245,000.00	99.558000	-1,082.90
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	1.471	1.446	1.446	09/19/2014	09/19/2019		245,000.00	245,000.00	99.558000	-1,082.90

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	1.471	1.446	1.446	09/19/2014	09/19/2019		245,000.00	245,000.00	99.558000	-1,082.90
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	1.542	1.516	1.516	10/15/2014	10/15/2019		245,000.00	245,000.00	99.622000	-926.10
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	1.542	1.516	1.516	10/15/2014	10/15/2019		245,000.00	245,000.00	99.622000	-926.10
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	1.542	1.516	1.516	10/15/2014	10/15/2019		245,000.00	245,000.00	99.622000	-926.10
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	1.559	1.536	1.536	10/21/2014	10/21/2019		245,000.00	245,000.00	99.623000	-923.65
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	1.559	1.536	1.536	10/21/2014	10/21/2019		245,000.00	245,000.00	99.623000	-923.65
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	1.559	1.536	1.536	10/21/2014	10/21/2019		245,000.00	245,000.00	99.623000	-923.65
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	1.523	1.499	1.499	10/08/2014	10/08/2019		245,000.00	245,000.00	99.657000	-840.35
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	1.523	1.499	1.499	10/08/2014	10/08/2019		245,000.00	245,000.00	99.657000	-840.35
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	1.523	1.499	1.499	10/08/2014	10/08/2019		245,000.00	245,000.00	99.657000	-840.35
GP 14-39 (THOMASTON) CI			88457PAC1	1.750	1.750	.581	.580	.580	10/29/2014	10/29/2018		245,000.00	245,000.00	99.896000	-254.80
GP 14-40 (THOMASTON) PA			88457PAC1	1.750	1.750	.581	.580	.580	10/29/2014	10/29/2018		245,000.00	245,000.00	99.896000	-254.80
GP 14-41 (THOMASTON) YE			88457PAC1	1.750	1.750	.581	.580	.580	10/29/2014	10/29/2018		245,000.00	245,000.00	99.896000	-254.80
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	1.586	1.559	1.559	10/31/2014	10/31/2019		245,000.00	245,000.00	99.595000	-992.25
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	1.586	1.559	1.559	10/31/2014	10/31/2019		245,000.00	245,000.00	99.595000	-992.25
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	1.586	1.559	1.559	10/31/2014	10/31/2019		245,000.00	245,000.00	99.595000	-992.25
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	1.332	1.318	1.318	10/30/2014	07/30/2019		245,000.00	245,000.00	99.672000	-803.60
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	1.332	1.318	1.318	10/30/2014	07/30/2019		245,000.00	245,000.00	99.672000	-803.60
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	1.332	1.318	1.318	10/30/2014	07/30/2019		245,000.00	245,000.00	99.672000	-803.60
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	1.600	1.576	1.576	11/05/2014	11/05/2019		245,000.00	245,000.00	99.208000	-1,940.40
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	1.600	1.576	1.576	11/05/2014	11/05/2019		245,000.00	245,000.00	99.208000	-1,940.40
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	1.600	1.576	1.576	11/05/2014	11/05/2019		245,000.00	245,000.00	99.208000	-1,940.40
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	1.584	1.562	1.562	10/30/2014	10/30/2019		245,000.00	245,000.00	99.581000	-1,026.55
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	1.584	1.562	1.562	10/30/2014	10/30/2019		245,000.00	245,000.00	99.581000	-1,026.55
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	1.584	1.562	1.562	10/30/2014	10/30/2019		245,000.00	245,000.00	99.581000	-1,026.55
VS 14-31 (SECURITY BANK)			81407SAX5	1.500	1.500	.584	.581	.581	10/30/2014	10/30/2018		245,000.00	245,000.00	99.807000	-472.85
VS 14-32 (SECURITY BANK)			81407SAX5	1.500	1.500	.584	.581	.581	10/30/2014	10/30/2018		245,000.00	245,000.00	99.807000	-472.85
VS 14-33 (SECURITY BANK)			81407SAX5	1.500	1.500	.584	.581	.581	10/30/2014	10/30/2018		245,000.00	245,000.00	99.807000	-472.85
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	1.655	1.620	1.620	11/25/2014	11/25/2019		245,000.00	245,000.00	99.527000	-1,158.85
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	1.655	1.620	1.620	11/25/2014	11/25/2019		245,000.00	245,000.00	99.527000	-1,158.85
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	1.655	1.620	1.620	11/25/2014	11/25/2019		245,000.00	245,000.00	99.527000	-1,158.85
FNC 14-37 (FIRST CAP) CIT			31944FBE9	1.500	1.500	.696	.688	.688	12/10/2014	12/10/2018		245,000.00	245,000.00	99.815000	-453.25
FNC 14-38 (FIRST CAP) PA			31944FBE9	1.500	1.500	.696	.688	.688	12/10/2014	12/10/2018		245,000.00	245,000.00	99.815000	-453.25

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 14-39 (FIRST CAP) YES			31944FBE9	1.500	1.500	.696	.688	.688	12/10/2014	12/10/2018		245,000.00	245,000.00	99.815000	-453.25
HC 15-03 (RONDOUT)YES			776322AP4	1.350	1.350	.312	.312	.312	01/23/2015	07/23/2018		245,000.00	245,000.00	100.014000	34.30
HC 15-02 (RONDOUT)PA			776322AP4	1.350	1.350	.312	.312	.312	01/23/2015	07/23/2018		245,000.00	245,000.00	100.014000	34.30
HC 15-01 (RONDOUT)CITY			776322AP4	1.350	1.350	.312	.312	.312	01/23/2015	07/23/2018		245,000.00	245,000.00	100.014000	34.30
HC 15-04 (FIRST RESOURCE			336177AQ3	1.300	1.300	.332	.331	.331	01/28/2015	07/30/2018		245,000.00	245,000.00	100.015000	36.75
HC 15-05 (FIRST RESOURCE			336177AQ3	1.300	1.300	.332	.331	.331	01/28/2015	07/30/2018		245,000.00	245,000.00	100.015000	36.75
HC 15-06 (FIRST RESOURCE			336177AQ3	1.300	1.300	.332	.331	.331	01/28/2015	07/30/2018		245,000.00	245,000.00	100.015000	36.75
VS 15-03 (SUFFEX BANK) YE			86933DAF9	1.150	1.150	.362	.361	.361	02/11/2015	08/10/2018		245,000.00	245,000.00	99.795000	-502.25
VS 15-01 (SUFFEX BANK) CI			86933DAF9	1.150	1.150	.362	.361	.361	02/11/2015	08/10/2018		245,000.00	245,000.00	99.795000	-502.25
VS 15-02 (SUFFEX BANK) PA			86933DAF9	1.150	1.150	.362	.361	.361	02/11/2015	08/10/2018		245,000.00	245,000.00	99.795000	-502.25
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	1.047	1.035	1.035	04/17/2015	04/17/2019		245,000.00	245,000.00	99.579000	-1,031.45
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	1.047	1.035	1.035	04/17/2015	04/17/2019		245,000.00	245,000.00	99.579000	-1,031.45
FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	1.047	1.035	1.035	04/17/2015	04/17/2019		245,000.00	245,000.00	99.579000	-1,031.45
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	2.063	2.012	2.012	04/22/2015	04/22/2020		245,000.00	245,000.00	98.899000	-2,697.45
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	2.082	2.032	2.032	04/29/2015	04/29/2020		245,000.00	245,000.00	98.583000	-3,471.65
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	2.082	2.032	2.032	04/29/2015	04/29/2020		245,000.00	245,000.00	98.583000	-3,471.65
VS 15-08 (Manuf & Traders)			564759QT8	1.200	1.200	.197	.197	.197	06/10/2015	06/11/2018		245,000.00	245,000.00	99.924000	-186.20
VS 15-09 (Manuf & Traders)			564759QT8	1.200	1.200	.197	.197	.197	06/10/2015	06/11/2018		245,000.00	245,000.00	99.924000	-186.20
VS 15-10 (Manuf & Traders)			564759QT8	1.200	1.200	.197	.197	.197	06/10/2015	06/11/2018		245,000.00	245,000.00	99.924000	-186.20
FNC 15-17 (CapOneNatl)YES			14042E4P2	2.300	2.300	2.293	2.233	2.233	07/15/2015	07/15/2020		245,000.00	245,000.00	99.168000	-2,038.40
FNC 15-16 (CapOneNatl)PA			14042E4P2	2.300	2.300	2.293	2.233	2.233	07/15/2015	07/15/2020		245,000.00	245,000.00	99.168000	-2,038.40
FNC 15-15 (CapOneNatl)City			14042E4P2	2.300	2.300	2.293	2.233	2.233	07/15/2015	07/15/2020		245,000.00	245,000.00	99.168000	-2,038.40
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	2.334	2.282	2.282	07/30/2015	07/30/2020		245,000.00	245,000.00	98.691000	-3,207.05
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	2.334	2.282	2.282	07/30/2015	07/30/2020		245,000.00	245,000.00	98.691000	-3,207.05
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	2.334	2.282	2.282	07/30/2015	07/30/2020		245,000.00	245,000.00	98.691000	-3,207.05
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.725000	-673.75
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.725000	-673.75
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.725000	-673.75
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.739000	-639.45
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.739000	-639.45
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	1.427	1.410	1.410	09/03/2015	09/03/2019		245,000.00	245,000.00	99.739000	-639.45
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	1.463	1.446	1.446	09/16/2015	09/16/2019		245,000.00	245,000.00	99.147000	-2,089.85
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	1.463	1.446	1.446	09/16/2015	09/16/2019		245,000.00	245,000.00	99.147000	-2,089.85

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	1.463	1.446	1.446	09/16/2015	09/16/2019		245,000.00	245,000.00	99.147000	-2,089.85
FNC 15-21 (Key Bank) City			49306SVF0	1.250	1.250	.504	.997	.997	09/30/2015	10/01/2018		245,000.00	245,000.00	99.952000	-117.60
FNC 15-22 (Key Bank) PA			49306SVF0	1.250	1.250	.504	.997	.997	09/30/2015	10/01/2018		245,000.00	245,000.00	99.952000	-117.60
FNC 15-23 (Key Bank) YES			49306SVF0	1.250	1.250	.504	.997	.997	09/30/2015	10/01/2018		245,000.00	245,000.00	99.952000	-117.60
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	1.236	1.222	1.222	09/25/2015	06/25/2019		245,000.00	245,000.00	99.724000	-676.20
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	1.236	1.222	1.222	09/25/2015	06/25/2019		245,000.00	245,000.00	99.724000	-676.20
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	1.236	1.222	1.222	09/25/2015	06/25/2019		245,000.00	245,000.00	99.724000	-676.20
GP 15-28 (First Priority)YES			33612JFU8	1.450	1.450	.496	.496	.496	09/30/2015	09/28/2018		245,000.00	245,000.00	99.833000	-409.15
GP 15-27 (First Priority)PA			33612JFU8	1.450	1.450	.496	.496	.496	09/30/2015	09/28/2018		245,000.00	245,000.00	99.833000	-409.15
GP 15-26 (First Priority)City			33612JFU8	1.450	1.450	.496	.496	.496	09/30/2015	09/28/2018		245,000.00	245,000.00	99.833000	-409.15
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	2.375	2.326	2.326	10/14/2015	08/14/2020		245,000.00	245,000.00	98.086000	-4,689.30
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	2.375	2.326	2.326	10/14/2015	08/14/2020		245,000.00	245,000.00	98.086000	-4,689.30
FNC 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	2.375	2.326	2.326	10/14/2015	08/14/2020		245,000.00	245,000.00	98.086000	-4,689.30
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	2.504	2.455	2.455	09/30/2015	09/30/2020		245,000.00	245,000.00	99.230000	-1,886.50
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	2.504	2.455	2.455	09/30/2015	09/30/2020		245,000.00	245,000.00	99.230000	-1,886.50
FNC 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	2.504	2.455	2.455	09/30/2015	09/30/2020		245,000.00	245,000.00	99.230000	-1,886.50
GP 15-30 (West SB)City			95960NJG3	1.850	1.850	2.375	2.324	2.324	10/15/2015	08/14/2020		245,000.00	245,000.00	99.138000	-2,111.90
GP 15-31 (West SB)PA			95960NJG3	1.850	1.850	2.375	2.324	2.324	10/15/2015	08/14/2020		245,000.00	245,000.00	99.138000	-2,111.90
GP 15-32 (West SB)YES			95960NJG3	1.850	1.850	2.375	2.324	2.324	10/15/2015	08/14/2020		245,000.00	245,000.00	99.138000	-2,111.90
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	1.378	1.364	1.364	10/16/2015	08/16/2019		245,000.00	245,000.00	98.979000	-2,501.45
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	1.378	1.364	1.364	10/16/2015	08/16/2019		245,000.00	245,000.00	98.979000	-2,501.45
FNC 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	1.378	1.364	1.364	10/16/2015	08/16/2019		245,000.00	245,000.00	98.979000	-2,501.45
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	2.567	2.503	2.503	10/23/2015	10/23/2020		245,000.00	245,000.00	98.129000	-4,583.95
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	2.567	2.503	2.503	10/23/2015	10/23/2020		245,000.00	245,000.00	98.129000	-4,583.95
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	2.567	2.503	2.503	10/23/2015	10/23/2020		245,000.00	245,000.00	98.129000	-4,583.95
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	1.542	1.517	1.517	10/14/2015	10/15/2019		245,000.00	245,000.00	99.561000	-1,075.55
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	1.542	1.517	1.517	10/14/2015	10/15/2019		245,000.00	245,000.00	99.561000	-1,075.55
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	1.542	1.517	1.517	10/14/2015	10/15/2019		245,000.00	245,000.00	99.561000	-1,075.55
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	2.296	2.251	2.251	10/16/2015	07/16/2020		245,000.00	245,000.00	97.825000	-5,328.75
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	2.296	2.251	2.251	10/16/2015	07/16/2020		245,000.00	245,000.00	97.825000	-5,328.75
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	2.296	2.251	2.251	10/16/2015	07/16/2020		245,000.00	245,000.00	97.825000	-5,328.75
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	1.542	1.521	1.521	10/14/2015	10/15/2019		245,000.00	245,000.00	99.545000	-1,114.75
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	1.542	1.521	1.521	10/14/2015	10/15/2019		245,000.00	245,000.00	99.545000	-1,114.75

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 15-47 (Svgs Institute B			805337AG7	1.500	1.500	1.542	1.521	1.521	10/14/2015	10/15/2019		245,000.00	245,000.00	99.545000	-1,114.75
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	1.293	1.280	1.280	10/16/2015	07/16/2019		245,000.00	245,000.00	99.677000	-791.35
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	1.293	1.280	1.280	10/16/2015	07/16/2019		245,000.00	245,000.00	99.677000	-791.35
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	1.293	1.280	1.280	10/16/2015	07/16/2019		245,000.00	245,000.00	99.677000	-791.35
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	2.545	2.486	2.486	10/15/2015	10/15/2020		245,000.00	245,000.00	97.779000	-5,441.45
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	2.545	2.486	2.486	10/15/2015	10/15/2020		245,000.00	245,000.00	97.779000	-5,441.45
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	2.545	2.486	2.486	10/15/2015	10/15/2020		245,000.00	245,000.00	97.779000	-5,441.45
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	1.293	1.281	1.281	10/16/2015	07/16/2019		245,000.00	245,000.00	98.898000	-2,699.90
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	1.293	1.281	1.281	10/16/2015	07/16/2019		245,000.00	245,000.00	98.898000	-2,699.90
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	1.293	1.281	1.281	10/16/2015	07/16/2019		245,000.00	245,000.00	98.898000	-2,699.90
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	2.567	2.497	2.497	10/23/2015	10/23/2020		245,000.00	245,000.00	97.889000	-5,171.95
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	2.567	2.497	2.497	10/23/2015	10/23/2020		245,000.00	245,000.00	97.889000	-5,171.95
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	2.567	2.497	2.497	10/23/2015	10/23/2020		245,000.00	245,000.00	97.889000	-5,171.95
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	2.252	2.211	2.211	10/30/2015	06/30/2020		245,000.00	245,000.00	97.877000	-5,201.35
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	2.252	2.211	2.211	10/30/2015	06/30/2020		245,000.00	245,000.00	97.877000	-5,201.35
FNC 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	2.252	2.211	2.211	10/30/2015	06/30/2020		245,000.00	245,000.00	97.877000	-5,201.35
GP 15-53 (Unity)City			91330ABC0	1.650	1.650	2.586	2.530	2.530	10/30/2015	10/30/2020		245,000.00	245,000.00	99.101000	-2,202.55
GP 15-54 (Unity)PA			91330ABC0	1.650	1.650	2.586	2.530	2.530	10/30/2015	10/30/2020		245,000.00	245,000.00	99.101000	-2,202.55
GP 15-55 (Unity)YES			91330ABC0	1.650	1.650	2.586	2.530	2.530	10/30/2015	10/30/2020		245,000.00	245,000.00	99.101000	-2,202.55
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	2.605	2.540	2.540	11/06/2015	11/06/2020		245,000.00	245,000.00	99.090000	-2,229.50
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	2.605	2.540	2.540	11/06/2015	11/06/2020		245,000.00	245,000.00	99.090000	-2,229.50
GP 15-58 (Integrity)YES			45822NAT7	1.650	1.650	2.605	2.540	2.540	11/06/2015	11/06/2020		245,000.00	245,000.00	99.090000	-2,229.50
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	2.633	2.569	2.569	11/16/2015	11/16/2020		245,000.00	245,000.00	98.947000	-2,579.85
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	2.633	2.569	2.569	11/16/2015	11/16/2020		245,000.00	245,000.00	98.947000	-2,579.85
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	2.633	2.569	2.569	11/16/2015	11/16/2020		245,000.00	245,000.00	98.947000	-2,579.85
FNC 16-01 (MAIN ST)City			56034WAL5	1.500	1.500	.849	.836	.836	02/04/2016	02/04/2019		245,000.00	245,000.00	99.836000	-401.80
FNC 16-02 (MAIN ST)PA			56034WAL5	1.500	1.500	.849	.836	.836	02/04/2016	02/04/2019		245,000.00	245,000.00	99.836000	-401.80
FNC 16-03 (MAIN ST)YES			56034WAL5	1.500	1.500	.849	.836	.836	02/04/2016	02/04/2019		245,000.00	245,000.00	99.836000	-401.80
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	2.874	2.794	2.794	02/12/2016	02/12/2021		245,000.00	245,000.00	97.408000	-6,350.40
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	2.874	2.794	2.794	02/12/2016	02/12/2021		245,000.00	245,000.00	97.408000	-6,350.40
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	2.874	2.794	2.794	02/12/2016	02/12/2021		245,000.00	245,000.00	97.408000	-6,350.40
FNC 16-07 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.836	2.772	2.772	01/29/2016	01/29/2021		245,000.00	245,000.00	99.985000	-36.75
FNC 16-08 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.836	2.772	2.772	01/29/2016	01/29/2021		245,000.00	245,000.00	99.985000	-36.75

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 16-09 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.836	2.772	2.772	01/29/2016	01/29/2021		245,000.00	245,000.00	99.985000	-36.75
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	2.893	2.824	2.824	02/19/2016	02/19/2021		245,000.00	245,000.00	98.213000	-4,378.15
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	2.893	2.824	2.824	02/19/2016	02/19/2021		245,000.00	245,000.00	98.213000	-4,378.15
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	2.893	2.824	2.824	02/19/2016	02/19/2021		245,000.00	245,000.00	98.213000	-4,378.15
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.934	.931	.931	03/07/2016	03/07/2019		245,000.00	245,000.00	99.488000	-1,254.40
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.934	.931	.931	03/07/2016	03/07/2019		245,000.00	245,000.00	99.488000	-1,254.40
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.934	.931	.931	03/07/2016	03/07/2019		245,000.00	245,000.00	99.488000	-1,254.40
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	2.038	2.002	2.002	04/11/2016	04/13/2020		245,000.00	245,000.00	98.334000	-4,081.70
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	2.038	2.002	2.002	04/11/2016	04/13/2020		245,000.00	245,000.00	98.334000	-4,081.70
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	2.038	2.002	2.002	04/11/2016	04/13/2020		245,000.00	245,000.00	98.334000	-4,081.70
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	1.041	1.031	1.031	04/13/2016	04/15/2019		245,000.00	245,000.00	99.265000	-1,800.75
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	1.041	1.031	1.031	04/13/2016	04/15/2019		245,000.00	245,000.00	99.265000	-1,800.75
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	1.041	1.031	1.031	04/13/2016	04/15/2019		245,000.00	245,000.00	99.265000	-1,800.75
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	3.121	3.041	3.041	05/13/2016	05/13/2021		245,000.00	245,000.00	97.115000	-7,068.25
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	3.121	3.041	3.041	05/13/2016	05/13/2021		245,000.00	245,000.00	97.115000	-7,068.25
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	3.121	3.041	3.041	05/13/2016	05/13/2021		245,000.00	245,000.00	97.115000	-7,068.25
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	3.121	3.042	3.042	05/13/2016	05/13/2021		245,000.00	245,000.00	97.121000	-7,053.55
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	3.121	3.042	3.042	05/13/2016	05/13/2021		245,000.00	245,000.00	97.121000	-7,053.55
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	3.121	3.042	3.042	05/13/2016	05/13/2021		245,000.00	245,000.00	97.121000	-7,053.55
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	3.140	3.062	3.062	05/20/2016	05/20/2021		245,000.00	245,000.00	97.100000	-7,105.00
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	3.140	3.062	3.062	05/20/2016	05/20/2021		245,000.00	245,000.00	97.100000	-7,105.00
FNC 16-21 (Northwest)YES			66736AAT6	1.450	1.450	3.140	3.062	3.062	05/20/2016	05/20/2021		245,000.00	245,000.00	97.100000	-7,105.00
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	2.625	2.570	2.570	05/13/2016	11/13/2020		245,000.00	245,000.00	96.931000	-7,519.05
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	2.625	2.570	2.570	05/13/2016	11/13/2020		245,000.00	245,000.00	96.931000	-7,519.05
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	2.625	2.570	2.570	05/13/2016	11/13/2020		245,000.00	245,000.00	96.931000	-7,519.05
FNC 16-25 (Beneficial Bank)			08173QBPO	1.250	1.400	2.077	2.047	2.047	05/12/2016	04/27/2020		245,000.00	243,583.90	97.988000	-3,513.30
FNC 16-26 (Beneficial Bank)			08173QBPO	1.250	1.400	2.077	2.047	2.047	05/12/2016	04/27/2020		245,000.00	243,583.90	97.988000	-3,513.30
FNC 16-27 (Beneficial Bank)			08173QBPO	1.250	1.400	2.077	2.047	2.047	05/12/2016	04/27/2020		245,000.00	243,583.90	97.988000	-3,513.30
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	3.189	3.098	3.098	06/07/2016	06/07/2021		245,000.00	245,000.00	96.742000	-7,982.10
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	3.189	3.098	3.098	06/07/2016	06/07/2021		245,000.00	245,000.00	96.742000	-7,982.10
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	3.189	3.098	3.098	06/07/2016	06/07/2021		245,000.00	245,000.00	96.742000	-7,982.10
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	3.219	3.136	3.136	06/20/2016	06/18/2021		245,000.00	245,000.00	96.704000	-8,075.20
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	3.219	3.136	3.136	06/20/2016	06/18/2021		245,000.00	245,000.00	96.704000	-8,075.20

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FNC 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	3.219	3.136	3.136	06/20/2016	06/18/2021		245,000.00	245,000.00	96.704000	-8,075.20
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	3.126	3.049	3.049	06/16/2016	05/15/2021		245,000.00	245,000.00	96.709000	-8,062.95
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	3.126	3.049	3.049	06/16/2016	05/15/2021		245,000.00	245,000.00	96.709000	-8,062.95
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	3.126	3.049	3.049	06/16/2016	05/15/2021		245,000.00	245,000.00	96.709000	-8,062.95
FNC 16-34 (Wex)City			92937CDM7	1.050	1.050	.274	.274	.274	07/08/2016	07/09/2018		245,000.00	245,000.00	99.825000	-428.75
FNC 16-35 (Wex)PA			92937CDM7	1.050	1.050	.274	.274	.274	07/08/2016	07/09/2018		245,000.00	245,000.00	99.825000	-428.75
FNC 16-36 (Wex)YES			92937CDM7	1.050	1.050	.274	.274	.274	07/08/2016	07/09/2018		245,000.00	245,000.00	99.825000	-428.75
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	2.326	2.293	2.293	07/26/2016	07/27/2020		245,000.00	245,000.00	97.165000	-6,945.75
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	2.326	2.293	2.293	07/26/2016	07/27/2020		245,000.00	245,000.00	97.165000	-6,945.75
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	2.326	2.293	2.293	07/26/2016	07/27/2020		245,000.00	245,000.00	97.165000	-6,945.75
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	3.288	3.209	3.209	07/13/2016	07/13/2021		245,000.00	245,000.00	96.315000	-9,028.25
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	3.288	3.209	3.209	07/13/2016	07/13/2021		245,000.00	245,000.00	96.315000	-9,028.25
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	3.288	3.209	3.209	07/13/2016	07/13/2021		245,000.00	245,000.00	96.315000	-9,028.25
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	3.307	3.224	3.224	07/20/2016	07/20/2021		245,000.00	245,000.00	96.277000	-9,121.35
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	3.307	3.224	3.224	07/20/2016	07/20/2021		245,000.00	245,000.00	96.277000	-9,121.35
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	3.307	3.224	3.224	07/20/2016	07/20/2021		245,000.00	245,000.00	96.277000	-9,121.35
WF 16-10 (JPMorgan)PA QC			48126XAH8	1.650	1.650	3.381	3.290	3.290	08/16/2016	08/16/2021		245,000.00	245,000.00	96.078000	-9,608.90
WF 16-11 (JPMorgan)YES Q			48126XAH8	1.650	1.650	3.381	3.290	3.290	08/16/2016	08/16/2021		245,000.00	245,000.00	96.078000	-9,608.90
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	2.384	2.344	2.344	08/17/2016	08/17/2020		245,000.00	245,000.00	96.959000	-7,450.45
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	2.384	2.344	2.344	08/17/2016	08/17/2020		245,000.00	245,000.00	96.959000	-7,450.45
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	2.384	2.344	2.344	08/17/2016	08/17/2020		245,000.00	245,000.00	96.959000	-7,450.45
FNC 16-43 (Enerbank)City			29266N3M7	1.450	1.450	3.384	3.303	3.303	08/17/2016	08/17/2021		245,000.00	245,000.00	96.030000	-9,726.50
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	3.384	3.303	3.303	08/17/2016	08/17/2021		245,000.00	245,000.00	96.030000	-9,726.50
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	3.384	3.303	3.303	08/17/2016	08/17/2021		245,000.00	245,000.00	96.030000	-9,726.50
FNC 16-46 (Shinhan Bank)Ci			824593AU1	1.050	1.050	.408	.408	.408	08/26/2016	08/27/2018		245,000.00	245,000.00	99.671000	-806.05
FNC 16-47 (Shinhan Bank)P			824593AU1	1.050	1.050	.408	.408	.408	08/26/2016	08/27/2018		245,000.00	245,000.00	99.671000	-806.05
FNC 16-48 (Shinhan Bank)Y			824593AU1	1.050	1.050	.408	.408	.408	08/26/2016	08/27/2018		245,000.00	245,000.00	99.671000	-806.05
VS 16-09 (Level One)City			52730JBS4	1.000	1.000	3.408	3.346	3.346	08/26/2016	08/26/2021		245,000.00	245,000.00	99.999000	-2.45
VS 16-10 (Level One)PA			52730JBS4	1.000	1.000	3.408	3.346	3.346	08/26/2016	08/26/2021		245,000.00	245,000.00	99.999000	-2.45
VS 16-11 (Level One)YES			52730JBS4	1.000	1.000	3.408	3.346	3.346	08/26/2016	08/26/2021		245,000.00	245,000.00	99.999000	-2.45
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	3.381	3.290	3.290	08/16/2016	08/16/2021		245,000.00	245,000.00	96.078000	-9,608.90
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	1.463	1.449	1.449	09/14/2016	09/16/2019		245,000.00	245,000.00	98.257000	-4,270.35
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	1.463	1.449	1.449	09/14/2016	09/16/2019		245,000.00	245,000.00	98.257000	-4,270.35

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	1.463	1.449	1.449	09/14/2016	09/16/2019		245,000.00	245,000.00	98.257000	-4,270.35
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	2.485	2.440	2.440	09/23/2016	09/23/2020		245,000.00	245,000.00	96.788000	-7,869.40
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	2.485	2.440	2.440	09/23/2016	09/23/2020		245,000.00	245,000.00	96.788000	-7,869.40
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	2.485	2.440	2.440	09/23/2016	09/23/2020		245,000.00	245,000.00	96.788000	-7,869.40
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	3.504	3.416	3.416	09/30/2016	09/30/2021		250,000.00	250,000.00	95.855000	-10,362.50
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	3.504	3.416	3.416	09/30/2016	09/30/2021		250,000.00	250,000.00	95.855000	-10,362.50
FNC 16-55 (BankUnited)City			066519CK3	1.200	1.200	.496	.496	.496	09/28/2016	09/28/2018		245,000.00	245,000.00	99.572000	-1,048.60
FNC 16-56 (BankUnited)PA			066519CK3	1.200	1.200	.496	.496	.496	09/28/2016	09/28/2018		245,000.00	245,000.00	99.572000	-1,048.60
FNC 16-57 (BankUnited)YES			066519CK3	1.200	1.200	.496	.496	.496	09/28/2016	09/28/2018		245,000.00	245,000.00	99.572000	-1,048.60
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	3.504	3.413	3.413	09/30/2016	09/30/2021		245,000.00	245,000.00	96.022000	-9,746.10
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	3.504	3.413	3.413	09/30/2016	09/30/2021		245,000.00	245,000.00	96.022000	-9,746.10
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	3.504	3.413	3.413	09/30/2016	09/30/2021		245,000.00	245,000.00	96.022000	-9,746.10
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	3.504	3.416	3.416	09/30/2016	09/30/2021		245,000.00	245,000.00	96.393000	-8,837.15
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	3.504	3.416	3.416	09/30/2016	09/30/2021		245,000.00	245,000.00	96.393000	-8,837.15
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	3.504	3.416	3.416	09/30/2016	09/30/2021		245,000.00	245,000.00	96.393000	-8,837.15
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	1.877	1.850	1.850	10/14/2016	02/14/2020		245,000.00	245,000.00	97.521000	-6,073.55
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	1.877	1.850	1.850	10/14/2016	02/14/2020		245,000.00	245,000.00	97.521000	-6,073.55
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	1.877	1.850	1.850	10/14/2016	02/14/2020		245,000.00	245,000.00	97.521000	-6,073.55
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	3.638	3.532	3.532	11/18/2016	11/18/2021		245,000.00	245,000.00	95.839000	-10,194.45
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	3.638	3.532	3.532	11/18/2016	11/18/2021		245,000.00	245,000.00	95.839000	-10,194.45
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	3.638	3.532	3.532	11/18/2016	11/18/2021		245,000.00	245,000.00	95.839000	-10,194.45
FNC 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	3.427	3.332	3.332	12/02/2016	09/02/2021		245,000.00	245,000.00	96.122000	-9,501.10
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	3.427	3.332	3.332	12/02/2016	09/02/2021		245,000.00	245,000.00	96.122000	-9,501.10
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	3.427	3.332	3.332	12/02/2016	09/02/2021		245,000.00	245,000.00	96.122000	-9,501.10
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	3.707	3.560	3.560	12/12/2016	12/13/2021		245,000.00	245,000.00	97.692000	-5,654.60
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	3.707	3.560	3.560	12/12/2016	12/13/2021		245,000.00	245,000.00	97.692000	-5,654.60
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	3.707	3.560	3.560	12/12/2016	12/13/2021		245,000.00	245,000.00	97.692000	-5,654.60
FNC 17-01 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.811	2.727	2.727	01/20/2017	01/20/2021		245,000.00	245,000.00	98.156000	-4,517.80
FNC 17-02 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.811	2.727	2.727	01/20/2017	01/20/2021		245,000.00	245,000.00	98.156000	-4,517.80
FNC 17-03 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.811	2.727	2.727	01/20/2017	01/20/2021		245,000.00	245,000.00	98.156000	-4,517.80
GP 17-02 (Farmers-Merchant			30781TBD9	2.050	2.050	3.805	3.657	3.657	01/18/2017	01/18/2022		245,000.00	245,000.00	97.608000	-5,860.40
GP 17-03 (Farmers-Merchant			30781TBD9	2.050	2.050	3.805	3.657	3.657	01/18/2017	01/18/2022		245,000.00	245,000.00	97.608000	-5,860.40
GP 17-04 (Farmers-Merchant			30781TBD9	2.050	2.050	3.805	3.657	3.657	01/18/2017	01/18/2022		245,000.00	245,000.00	97.608000	-5,860.40

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	3.803	3.648	3.648	02/17/2017	01/17/2022		245,000.00	245,000.00	97.902000	-5,140.10
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	3.803	3.648	3.648	02/17/2017	01/17/2022		245,000.00	245,000.00	97.902000	-5,140.10
FNC 17-06 (BI Hapoalim)YES			06251AP53	2.150	2.150	3.803	3.648	3.648	02/17/2017	01/17/2022		245,000.00	245,000.00	97.902000	-5,140.10
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	3.904	3.754	3.754	02/23/2017	02/23/2022		245,000.00	245,000.00	97.521000	-6,073.55
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	3.904	3.754	3.754	02/23/2017	02/23/2022		245,000.00	245,000.00	97.521000	-6,073.55
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	3.904	3.754	3.754	02/23/2017	02/23/2022		245,000.00	245,000.00	97.521000	-6,073.55
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.921	2.852	2.852	02/28/2017	03/01/2021		245,000.00	245,000.00	97.500000	-6,125.00
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.921	2.852	2.852	02/28/2017	03/01/2021		245,000.00	245,000.00	97.500000	-6,125.00
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.921	2.852	2.852	02/28/2017	03/01/2021		245,000.00	245,000.00	97.500000	-6,125.00
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.921	3.779	3.779	03/01/2017	03/01/2022		245,000.00	245,000.00	97.501000	-6,122.55
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.921	3.779	3.779	03/01/2017	03/01/2022		245,000.00	245,000.00	97.501000	-6,122.55
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.921	3.779	3.779	03/01/2017	03/01/2022		245,000.00	245,000.00	97.501000	-6,122.55
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	4.022	3.810	3.810	04/07/2017	04/07/2022		245,000.00	245,000.00	98.738000	-3,091.90
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	4.022	3.810	3.810	04/07/2017	04/07/2022		245,000.00	245,000.00	98.738000	-3,091.90
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	4.022	3.810	3.810	04/07/2017	04/07/2022		245,000.00	245,000.00	98.738000	-3,091.90
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	4.060	3.890	3.890	04/21/2017	04/21/2022		245,000.00	245,000.00	97.356000	-6,477.80
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	4.060	3.890	3.890	04/21/2017	04/21/2022		245,000.00	245,000.00	97.356000	-6,477.80
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	4.060	3.890	3.890	04/21/2017	04/21/2022		245,000.00	245,000.00	97.356000	-6,477.80
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	1.060	1.046	1.046	04/20/2017	04/22/2019		245,000.00	245,000.00	99.526000	-1,161.30
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	1.060	1.046	1.046	04/20/2017	04/22/2019		245,000.00	245,000.00	99.526000	-1,161.30
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	1.060	1.046	1.046	04/20/2017	04/22/2019		245,000.00	245,000.00	99.526000	-1,161.30
HC 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	4.036	3.857	3.857	04/12/2017	04/12/2022		245,000.00	245,000.00	97.765000	-5,475.75
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	4.036	3.857	3.857	04/12/2017	04/12/2022		245,000.00	245,000.00	97.765000	-5,475.75
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	4.036	3.857	3.857	04/12/2017	04/12/2022		245,000.00	245,000.00	97.765000	-5,475.75
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	2.058	2.008	2.008	04/24/2017	04/20/2020		245,000.00	245,000.00	98.506000	-3,660.30
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	2.058	2.008	2.008	04/24/2017	04/20/2020		245,000.00	245,000.00	98.506000	-3,660.30
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	2.058	2.008	2.008	04/24/2017	04/20/2020		245,000.00	245,000.00	98.506000	-3,660.30
FNC 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	4.099	3.922	3.922	05/05/2017	05/05/2022		245,000.00	245,000.00	97.133000	-7,024.15
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	4.099	3.922	3.922	05/05/2017	05/05/2022		245,000.00	245,000.00	97.133000	-7,024.15
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	4.099	3.922	3.922	05/05/2017	05/05/2022		245,000.00	245,000.00	97.133000	-7,024.15
FNC 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	4.112	3.927	3.927	05/10/2017	05/10/2022		245,000.00	245,000.00	97.504000	-6,115.20
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	4.112	3.927	3.927	05/10/2017	05/10/2022		245,000.00	245,000.00	97.504000	-6,115.20
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	4.112	3.927	3.927	05/10/2017	05/10/2022		245,000.00	245,000.00	97.504000	-6,115.20

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNC 17-19 (First Bk Highlan			319141FV4	2.100	2.100	4.132	3.947	3.947	05/17/2017	05/17/2022		245,000.00	245,000.00	97.483000	-6,166.65
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	4.132	3.947	3.947	05/17/2017	05/17/2022		245,000.00	245,000.00	97.483000	-6,166.65
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	4.132	3.947	3.947	05/17/2017	05/17/2022		245,000.00	245,000.00	97.483000	-6,166.65
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	4.195	4.001	4.001	06/09/2017	06/09/2022		245,000.00	245,000.00	97.601000	-5,877.55
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	4.195	4.001	4.001	06/09/2017	06/09/2022		245,000.00	245,000.00	97.601000	-5,877.55
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	4.195	4.001	4.001	06/09/2017	06/09/2022		245,000.00	245,000.00	97.601000	-5,877.55
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	2.386	2.336	2.336	08/18/2017	08/18/2020		245,000.00	245,000.00	98.304000	-4,155.20
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	2.386	2.336	2.336	08/18/2017	08/18/2020		245,000.00	245,000.00	98.304000	-4,155.20
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	2.386	2.336	2.336	08/18/2017	08/18/2020		245,000.00	245,000.00	98.304000	-4,155.20
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.386	1.371	1.371	08/17/2017	08/19/2019		245,000.00	245,000.00	99.240000	-1,862.00
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	4.422	4.237	4.237	08/31/2017	08/31/2022		245,000.00	245,000.00	96.953000	-7,465.15
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	4.422	4.237	4.237	08/31/2017	08/31/2022		245,000.00	245,000.00	96.953000	-7,465.15
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	4.422	4.237	4.237	08/31/2017	08/31/2022		245,000.00	245,000.00	96.953000	-7,465.15
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	4.444	4.235	4.235	09/08/2017	09/08/2022		245,000.00	245,000.00	96.916000	-7,555.80
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	4.444	4.235	4.235	09/08/2017	09/08/2022		245,000.00	245,000.00	96.916000	-7,555.80
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	4.444	4.235	4.235	09/08/2017	09/08/2022		245,000.00	245,000.00	96.916000	-7,555.80
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	4.441	4.228	4.228	09/07/2017	09/07/2022		245,000.00	245,000.00	98.177000	-4,466.35
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	4.441	4.228	4.228	09/07/2017	09/07/2022		245,000.00	245,000.00	98.177000	-4,466.35
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	4.441	4.228	4.228	09/07/2017	09/07/2022		245,000.00	245,000.00	98.177000	-4,466.35
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	3.479	3.353	3.353	09/21/2017	09/21/2021		245,000.00	245,000.00	97.711000	-5,608.05
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	3.479	3.353	3.353	09/21/2017	09/21/2021		245,000.00	245,000.00	97.711000	-5,608.05
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	3.479	3.353	3.353	09/21/2017	09/21/2021		245,000.00	245,000.00	97.711000	-5,608.05
HC 17-10 (York) City			987159AP5	2.000	2.000	4.463	4.280	4.280	09/15/2017	09/15/2022		245,000.00	245,000.00	96.695000	-8,097.25
HC 17-11 (York) PA			987159AP5	2.000	2.000	4.463	4.280	4.280	09/15/2017	09/15/2022		245,000.00	245,000.00	96.695000	-8,097.25
HC 17-12 (York) YES			987159AP5	2.000	2.000	4.463	4.280	4.280	09/15/2017	09/15/2022		245,000.00	245,000.00	96.695000	-8,097.25
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	4.573	4.333	4.333	10/25/2017	10/25/2022		245,000.00	245,000.00	97.204000	-6,850.20
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	4.573	4.333	4.333	10/25/2017	10/25/2022		245,000.00	245,000.00	97.204000	-6,850.20
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	4.573	4.333	4.333	10/25/2017	10/25/2022		245,000.00	245,000.00	97.204000	-6,850.20



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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	4.597	4.358	4.358	11/03/2017	11/03/2022		245,000.00	245,000.00	97.378000	-6,423.90
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	4.597	4.358	4.358	11/03/2017	11/03/2022		245,000.00	245,000.00	97.378000	-6,423.90
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	4.597	4.358	4.358	11/03/2017	11/03/2022		245,000.00	245,000.00	97.378000	-6,423.90
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	4.638	4.400	4.400	11/20/2017	11/18/2022		245,000.00	245,000.00	97.331000	-6,539.05
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	4.638	4.400	4.400	11/20/2017	11/18/2022		245,000.00	245,000.00	97.331000	-6,539.05
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	4.638	4.400	4.400	11/20/2017	11/18/2022		245,000.00	245,000.00	97.331000	-6,539.05
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	4.205	4.018	4.018	12/11/2017	06/13/2022		245,000.00	245,000.00	97.590000	-5,904.50
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	4.205	4.018	4.018	12/11/2017	06/13/2022		245,000.00	245,000.00	97.590000	-5,904.50
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	4.205	4.018	4.018	12/11/2017	06/13/2022		245,000.00	245,000.00	97.590000	-5,904.50
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.992	4.662	4.662	03/27/2018	03/27/2023		245,000.00	245,000.00	100.650000	1,592.50
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.992	4.662	4.662	03/27/2018	03/27/2023		245,000.00	245,000.00	100.650000	1,592.50
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.992	4.662	4.662	03/27/2018	03/27/2023		245,000.00	245,000.00	100.650000	1,592.50
Total Count 364				1.698	1.705	2.215	2.156	2.156				89,105,000.00	89,095,239.20	98.568199	-1,266,045.15
OTHER AGENCIES F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
HC 17-02 (FAMCA)NC			3132XOPX3	2.100	2.100	3.904	3.752	3.752	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	98.549000	-29,020.00
Total Count 1				2.100	2.100	3.904	3.752	3.752				2,000,000.00	2,000,000.00	98.549000	-29,020.00
PASSBOOK ACCOUNTS R	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
LAIF				1.702	1.702	.003	.003	.003	01/01/2009	04/01/2018		48,000,000.00	48,000,000.00	99.753800	-118,175.95
Total Count 1				1.702	1.702	.003	.003	.003				48,000,000.00	48,000,000.00	99.753800	-118,175.95
TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 15-64 (Treasury)			912828VV9	2.125	1.705	2.422	2.365	2.365	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	99.469000	-72,630.00
WF 16-19 (Treasury)			912828M98	1.625	1.521	2.671	2.607	2.607	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	98.070000	-46,725.00
GP 16-63 (Treasury)			912828F21	2.125	1.808	3.504	3.392	3.392	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	98.856000	-52,255.00
GP 17-05 (Treasury)			912828C3	.750	1.132	.419	.419	.419	01/17/2017	08/31/2018		3,000,000.00	2,981,694.36	99.531000	4,235.64
GP 17-39 (Treasury)			912828P4	1.875	2.000	4.337	4.169	4.169	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	97.316000	-84,703.75
GP 17-45 (Treasury)			912828XW5	1.750	2.205	4.252	4.095	4.095	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	96.918000	-45,467.50
Total Count 6				1.704	1.775	3.068	2.967	2.967				18,000,000.00	17,975,425.61	98.210444	-297,545.61



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	5199		1 LAIF	01/01/2009	48,000,000.00	1.702	04/01/2018	48,000,000.00	3377	48,000,000.00	1.702	1
06740AYR4	5609		1 HC 13-06 (CD BARCLAYS STEP	04/11/2013	205,000.00	2.000	04/11/2018	205,000.00	1826	205,000.00	2.000	11
06740AYR4	5610		1 HC 13-07 (CD BARCLAYS STEP	04/11/2013	200,000.00	2.000	04/11/2018	200,000.00	1826	200,000.00	2.000	11
037833AJ9	5617		1 WF 13-15 (APPLE)	05/08/2013	2,994,840.00	1.000	05/03/2018	3,000,000.00	1821	3,000,000.00	1.035	33
097023BE4	5878		1 GP 15-07 (Boeing)	04/01/2015	990,535.00	.950	05/15/2018	1,000,000.00	1140	1,000,000.00	1.260	45
3135GOWJ8	5622		1 GS 13-08 (BULLET)	05/21/2013	2,979,690.00	.875	05/21/2018	3,000,000.00	1826	3,000,000.00	1.014	51
00280PEX9	6344		1 GP 18-01 (Abbey)	01/04/2018	4,964,066.67	1.760	05/31/2018	5,000,000.00	147	5,000,000.00	1.773	61
67766WUZ3	6069		1 GP 16-16 (Ohio Water Dev)	04/06/2016	1,246,777.20	1.804	06/01/2018	1,230,000.00	786	1,230,000.00	1.160	62
06050TMC3	5995		1 GP 15-45 (BofA)	10/23/2015	3,005,334.00	1.750	06/05/2018	3,000,000.00	956	3,000,000.00	1.680	66
06424XBN1	5736		1 FNC 14-12 (GEORGETOWN)YE	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	67
06424XBN1	5737		1 FNC 14-11 (GEORGETOWN)PA	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	67
06424XBN1	5738		1 FNC 14-10 (GEORGETOWN)CI	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	67
564759QT8	5900		1 VS 15-08 (Manuf & Traders)Cit	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	72
564759QT8	5901		1 VS 15-09 (Manuf & Traders)PA	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	72
564759QT8	5902		1 VS 15-10 (Manuf & Traders)YE	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	72
856528CJ1	5669		1 VS 13-03 (ST.BANK TEX) YES	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	73
856528CJ1	5670		1 VS 13-02 (ST BANK OF TEX) P	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	73
856528CJ1	5671		1 VS 13-01 (ST BANK OF TEX) C	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	73
05531FAP8	6345		1 GP 18-02 (BBT Floater)	01/12/2018	2,614,007.62	2.448	06/15/2018	2,607,000.00	154	2,607,000.00	1.807	76
313383EP2	5662		1 SN 13-05 (NC 9-20-13) QC	06/20/2013	1,859,860.04	1.250	06/20/2018	1,859,860.04	1826	1,859,860.04	1.250	81
06740AZW2	5665		1 FNC 13-01 (BARCLAYS STEP)	07/05/2013	239,487.50	1.600	06/28/2018	245,000.00	1819	245,000.00	3.913	89
92937CDM7	6125		1 FNC 16-34 (Wex)City	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	100
92937CDM7	6126		1 FNC 16-35 (Wex)PA	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	100
92937CDM7	6127		1 FNC 16-36 (Wex)YES	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	100
06538CGC9	6339		1 GP 17-43 (BTMUFJ)	12/20/2017	4,950,700.00	1.740	07/12/2018	5,000,000.00	204	5,000,000.00	1.757	103
02665WAX9	6031		1 GP 16-04 (HNDA Float)	01/19/2016	1,998,800.00	1.615	07/13/2018	2,000,000.00	906	2,000,000.00	1.643	104
776322AP4	5853		1 HC 15-03 (RONDOUT)YES	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	114
776322AP4	5854		1 HC 15-02 (RONDOUT)PA	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	114
776322AP4	5855		1 HC 15-01 (RONDOUT)CITY	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	114
3130AOTN0	5684		1 VS 14-01 (FHLB BULLET)	02/20/2014	2,425,636.82	1.550	07/27/2018	2,405,000.00	1618	2,405,000.00	1.350	118
336177AQ3	5857		1 HC 15-04 (FIRST RESOURCE)C	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	121
336177AQ3	5858		1 HC 15-05 (FIRST RESOURCE)P	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	121



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336177AQ3	5859	1	HC 15-06 (FIRST RESOURCE)Y	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	121
080515AV1	5760	1	GP 14-23 (BELMONT) CITY	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	128
080515AV1	5761	1	GP 14-24 (BELMONT) PA	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	128
080515AV1	5762	1	GP 14-25 (BELMONT) YES	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	128
40428HPW6	6347	1	GP 18-04 (HSBC Floater)	01/25/2018	1,003,360.00	2.563	08/07/2018	1,000,000.00	194	1,000,000.00	1.887	129
46640QH95	6355	1	VS 18-01 (JPMorgan)	03/07/2018	4,954,145.83	2.130	08/09/2018	5,000,000.00	155	5,000,000.00	2.150	131
86933DAF9	5861	1	VS 15-03 (SUFFEX BANK) YES	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	132
86933DAF9	5862	1	VS 15-01 (SUFFEX BANK) CITY	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	132
86933DAF9	5863	1	VS 15-02 (SUFFEX BANK) PA	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	132
824593AU1	6163	1	FNC 16-46 (Shinhan Bank)City	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	149
824593AU1	6164	1	FNC 16-47 (Shinhan Bank)PA	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	149
824593AU1	6165	1	FNC 16-48 (Shinhan Bank)YES	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	149
225645CZ1	5687	1	WB 14-02 (CRESCENT B&T) P	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	150
225645CZ1	5688	1	WB 14-01 (CRESCENT B&T) CI	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	150
225645CZ1	5695	1	WB 14-03 (CRESCENT B & T)	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	150
9128282C3	6244	1	GP 17-05 (Treasury)	01/17/2017	2,981,694.36	.750	08/31/2018	3,000,000.00	591	3,000,000.00	1.132	153
3135GOYM9	5697	1	GS 14-03 (FNMA BULLET)	03/20/2014	2,019,400.00	1.875	09/18/2018	2,000,000.00	1643	2,000,000.00	1.650	171
32082BCV9	5699	1	VS 14-03 (FIRST MRCHOPA	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	174
32082BCV9	5700	1	VS 14-04 (FIRST MERCH) YES	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	174
32082BCV9	5701	1	VS 14-02 (FIRST MERCH) CITY	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	174
33612JFU8	5934	1	GP 15-28 (First Priority)YES	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	181
33612JFU8	5935	1	GP 15-27 (First Priority)PA	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	181
33612JFU8	5936	1	GP 15-26 (First Priority)City	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	181
066519CK3	6185	1	FNC 16-55 (BankUnited)City	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	181
066519CK3	6186	1	FNC 16-56 (BankUnited)PA	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	181
066519CK3	6187	1	FNC 16-57 (BankUnited)YES	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	181
2254EBJU6	6348	1	GP 18-05 (Credit Suisse)	01/30/2018	4,932,051.39	2.030	09/28/2018	5,000,000.00	241	5,000,000.00	2.058	181
49306SVF0	5925	1	FNC 15-21 (Key Bank) City	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	184
49306SVF0	5926	1	FNC 15-22 (Key Bank) PA	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	184
49306SVF0	5927	1	FNC 15-23 (Key Bank) YES	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	184
89236TAY1	5974	1	VS 15-14 (Toyota)	10/09/2015	2,026,633.13	2.000	10/24/2018	2,000,000.00	1111	2,000,000.00	1.550	207
88457PAC1	5796	1	GP 14-39 (THOMASTON) CITY	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	212
88457PAC1	5797	1	GP 14-40 (THOMASTON) PA	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	212



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88457PAC1	5798	1	GP 14-41 (THOMASTON) YES	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	212
81407SAX5	5817	1	VS 14-31 (SECURITY BANK) CI	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	213
81407SAX5	5818	1	VS 14-32 (SECURITY BANK) P	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	213
81407SAX5	5819	1	VS 14-33 (SECURITY BANK) Y	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	213
702282ND2	5698	1	GP 14-05 (PUSD GO)	03/20/2014	2,000,000.00	1.861	11/01/2018	2,000,000.00	1687	2,000,000.00	1.861	215
20451PGY6	5672	1	FNC 13-04 (COMPASS BANK) Y	11/13/2013	245,000.00	1.900	11/13/2018	245,000.00	1826	245,000.00	1.900	227
20451PGY6	5673	1	FNC 13-03 (COMPASS BANK) P	11/13/2013	245,000.00	1.900	11/13/2018	245,000.00	1826	245,000.00	1.900	227
20451PGY6	5674	1	FNC 13-02 (COMPASS BANK) C	11/13/2013	245,000.00	1.900	11/13/2018	245,000.00	1826	245,000.00	1.900	227
91159HHF0	6172	1	GP 16-43 (USBank Floater)	07/27/2016	1,022,098.48	2.329	11/15/2018	1,020,000.00	841	1,020,000.00	2.162	229
31944FBE9	5835	1	FNC 14-37 (FIRST CAP) CITY	12/10/2014	245,000.00	1.500	12/10/2018	245,000.00	1461	245,000.00	1.500	254
31944FBE9	5836	1	FNC 14-38 (FIRST CAP) PA	12/10/2014	245,000.00	1.500	12/10/2018	245,000.00	1461	245,000.00	1.500	254
31944FBE9	5837	1	FNC 14-39 (FIRST CAP) YES	12/10/2014	245,000.00	1.500	12/10/2018	245,000.00	1461	245,000.00	1.500	254
56034WAL5	6033	1	FNC 16-01 (MAIN ST)City	02/04/2016	245,000.00	1.500	02/04/2019	245,000.00	1096	245,000.00	1.500	310
56034WAL5	6034	1	FNC 16-02 (MAIN ST)PA	02/04/2016	245,000.00	1.500	02/04/2019	245,000.00	1096	245,000.00	1.500	310
56034WAL5	6035	1	FNC 16-03 (MAIN ST)YES	02/04/2016	245,000.00	1.500	02/04/2019	245,000.00	1096	245,000.00	1.500	310
69371RM86	6063	1	GP 16-14 (Paccar)	02/25/2016	1,000,962.00	1.650	02/25/2019	1,000,000.00	1096	1,000,000.00	1.617	331
3136FTT82	5725	1	GS 14-04 (FNMA BULLET)	06/02/2014	4,036,720.00	1.750	02/27/2019	4,000,000.00	1731	4,000,000.00	1.548	333
17275RAR3	6015	1	VS 15-19 (Cisco)	11/03/2015	3,051,402.18	2.125	03/01/2019	3,000,000.00	1214	3,000,000.00	1.594	335
94768NUN5	5692	1	FNC 14-03 (WEBSTER) YES	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	339
94768NUN5	5693	1	FNC 14-02 (WEBSTER) PA	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	339
94768NUN5	5694	1	FNC 14-01 (WEBSTER) CITY	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	339
32008JAV5	6064	1	FNC 16-16 (First Eagle)City	03/07/2016	245,000.00	1.100	03/07/2019	245,000.00	1095	245,000.00	1.100	341
32008JAV5	6065	1	FNC 16-17 (First Eagle)PA	03/07/2016	245,000.00	1.100	03/07/2019	245,000.00	1095	245,000.00	1.100	341
32008JAV5	6066	1	FNC 16-18 (First Eagle)YES	03/07/2016	245,000.00	1.100	03/07/2019	245,000.00	1095	245,000.00	1.100	341
084664CH2	6349	1	GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	2.278	03/15/2019	1,155,000.00	380	1,155,000.00	1.609	349
700654AV8	5775	1	VS 14-10 (PARK NATL) CITY	09/26/2014	245,000.00	2.100	03/26/2019	245,000.00	1642	245,000.00	2.100	360
700654AV8	5776	1	VS 14-11 (PARK NATL) PA	09/26/2014	245,000.00	2.100	03/26/2019	245,000.00	1642	245,000.00	2.100	360
700654AV8	5777	1	VS 14-12 (PARK NATL) YES	09/26/2014	245,000.00	2.100	03/26/2019	245,000.00	1642	245,000.00	2.100	360
57636QAA2	5872	1	GP 15-06 (MASTERCARD)	03/11/2015	1,009,620.00	2.000	04/01/2019	1,000,000.00	1482	1,000,000.00	1.753	366
94948LAA9	6074	1	VS 16-04 (Wellesley)City	04/13/2016	245,000.00	1.100	04/15/2019	245,000.00	1097	245,000.00	1.100	380
94948LAA9	6075	1	VS 16-05 (Wellesley)PA	04/13/2016	245,000.00	1.100	04/15/2019	245,000.00	1097	245,000.00	1.100	380
94948LAA9	6076	1	VS 16-06 (Wellesley)YES	04/13/2016	245,000.00	1.100	04/15/2019	245,000.00	1097	245,000.00	1.100	380
175144CP7	5879	1	FNC 15-10 (Bluffton)CITY	04/17/2015	245,000.00	1.250	04/17/2019	245,000.00	1461	245,000.00	1.250	382



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175144CP7	5880		1 FNC 15-12 (Bluffton)YES	04/17/2015	245,000.00	1.250	04/17/2019	245,000.00	1461	245,000.00	1.250	382
175144CP7	5881		1 FNC 15-11 (Bluffton)PA	04/17/2015	245,000.00	1.250	04/17/2019	245,000.00	1461	245,000.00	1.250	382
966594AY9	6265		1 FNC 17-10 (Whitney)City	04/20/2017	245,000.00	1.650	04/22/2019	245,000.00	732	245,000.00	1.650	387
966594AY9	6266		1 FNC 17-11 (Whitney)PA	04/20/2017	245,000.00	1.650	04/22/2019	245,000.00	732	245,000.00	1.650	387
966594AY9	6267		1 FNC 17-12 (Whitney)YES	04/20/2017	245,000.00	1.650	04/22/2019	245,000.00	732	245,000.00	1.650	387
91159HHJ2	6228		1 GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	2.145	04/25/2019	3,000,000.00	892	3,000,000.00	2.071	390
804375DF7	5705		1 FNC 14-06 (SAUK) YES	04/30/2014	245,000.00	1.650	04/30/2019	245,000.00	1826	245,000.00	1.650	395
804375DF7	5706		1 FNC 14-05 (SAUK) PA	04/30/2014	245,000.00	1.650	04/30/2019	245,000.00	1826	245,000.00	1.650	395
804375DF7	5710		1 FNC 14-04(SAUK)CITY	04/30/2014	245,000.00	1.650	04/30/2019	245,000.00	1826	245,000.00	1.650	395
13063CKL3	5726		1 GP 14-20 (CA GO)	06/04/2014	3,039,090.00	2.250	05/01/2019	3,000,000.00	1792	3,000,000.00	1.970	396
037833AQ3	5742		1 HC 14-01 (Apple)	06/18/2014	2,006,460.00	2.100	05/06/2019	2,000,000.00	1783	2,000,000.00	2.030	401
91412GD36	6079		1 GP 16-21 (UC Reg)	04/20/2016	1,600,000.00	1.169	05/15/2019	1,600,000.00	1120	1,600,000.00	1.169	410
88413QAP3	5713		1 GP 14-12 (THIRD FED) YES	05/23/2014	245,000.00	1.800	05/23/2019	245,000.00	1826	245,000.00	1.800	418
88413QAP3	5714		1 GP 14-11 (THIRD FED) PA	05/23/2014	245,000.00	1.800	05/23/2019	245,000.00	1826	245,000.00	1.800	418
88413QAP3	5715		1 GP 14-10 (THIRD FED) CITY	05/23/2014	245,000.00	1.800	05/23/2019	245,000.00	1826	245,000.00	1.800	418
33610RPF4	5719		1 GP 14-16 (FIRST PTRMIER)YE	05/29/2014	245,000.00	1.750	05/29/2019	245,000.00	1826	245,000.00	1.750	424
33610RPF4	5720		1 GP 14-15 (FIRST PREMIER)PA	05/29/2014	245,000.00	1.750	05/29/2019	245,000.00	1826	245,000.00	1.750	424
33610RPF4	5721		1 GP 14-14 (FIRST PREMIER)CIT	05/29/2014	245,000.00	1.750	05/29/2019	245,000.00	1826	245,000.00	1.750	424
510868AG7	5727		1 GP 14-19 (SUNAPEE)YES	06/05/2014	245,000.00	1.750	06/05/2019	245,000.00	1826	245,000.00	1.750	431
510868AG7	5728		1 GP 14-18 (SUNAPEE)PA	06/05/2014	245,000.00	1.750	06/05/2019	245,000.00	1826	245,000.00	1.750	431
510868AG7	5729		1 GP 14-17 (SUNAPEE)CITY	06/05/2014	245,000.00	1.750	06/05/2019	245,000.00	1826	245,000.00	1.750	431
857894NM7	5730		1 FNC 14-21 (STEARNS)YES	06/06/2014	245,000.00	1.700	06/06/2019	245,000.00	1826	245,000.00	1.700	432
857894NM7	5731		1 FNC 14-20 (STEARNS)PA	06/06/2014	245,000.00	1.700	06/06/2019	245,000.00	1826	245,000.00	1.700	432
857894NM7	5732		1 FNC 14-19 (STEARNS)CITY	06/06/2014	245,000.00	1.700	06/06/2019	245,000.00	1826	245,000.00	1.700	432
628779FJ4	5733		1 FNC 14-18 (NBT)YES	06/06/2014	245,000.00	1.800	06/06/2019	245,000.00	1826	245,000.00	1.800	432
628779FJ4	5734		1 FNC 14-17 (NBT)PA	06/06/2014	245,000.00	1.800	06/06/2019	245,000.00	1826	245,000.00	1.800	432
628779FJ4	5735		1 FNC 14-16 (NBT)CITY	06/06/2014	245,000.00	1.800	06/06/2019	245,000.00	1826	245,000.00	1.800	432
3130A8DB6	6110		1 WF 16-02 (Bullet)	06/03/2016	2,998,740.00	1.125	06/21/2019	3,000,000.00	1113	3,000,000.00	1.139	447
57116AKL1	5931		1 FNC 15-18 (Marlin)City	09/25/2015	245,000.00	1.500	06/25/2019	245,000.00	1369	245,000.00	1.500	451
57116AKL1	5932		1 FNC 15-19 (Marlin)PA	09/25/2015	245,000.00	1.500	06/25/2019	245,000.00	1369	245,000.00	1.500	451
57116AKL1	5933		1 FNC 15-20 (Marlin)YES	09/25/2015	245,000.00	1.500	06/25/2019	245,000.00	1369	245,000.00	1.500	451
3130A6UX3	6024		1 HC 15-17 (1X Call 12-28-16)	12/28/2015	3,000,000.00	1.500	06/28/2019	3,000,000.00	1278	3,000,000.00	1.500	454
91412GSB2	5746		1 GP 14-22 (UC REV BOND)	07/15/2014	989,940.00	1.796	07/01/2019	1,000,000.00	1812	1,000,000.00	2.018	457



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91412GSB2	5903		1 GP 15-13 (UCREV)	07/09/2015	496,685.00	1.796	07/01/2019	500,000.00	1453	500,000.00	1.970	457
650119AF7	6021		1 GP 15-63 (NY University)	11/18/2015	1,000,000.00	1.767	07/01/2019	1,000,000.00	1321	1,000,000.00	1.767	457
82669LFY4	5966		1 FNC 15-48 (Signature Bk)City	10/16/2015	245,000.00	1.400	07/16/2019	245,000.00	1369	245,000.00	1.400	472
82669LFY4	5967		1 FNC 15-49 (Signature Bk)PA	10/16/2015	245,000.00	1.400	07/16/2019	245,000.00	1369	245,000.00	1.400	472
82669LFY4	5968		1 FNC 15-50 (Signature Bk)YES	10/16/2015	245,000.00	1.400	07/16/2019	245,000.00	1369	245,000.00	1.400	472
06425BCE7	5975		1 GP 15-37 (Bank Pacific)City	10/16/2015	245,000.00	1.350	07/16/2019	245,000.00	1369	245,000.00	1.350	472
06425BCE7	5976		1 GP 15-38 (Bank Pacific)PA	10/16/2015	245,000.00	1.350	07/16/2019	245,000.00	1369	245,000.00	1.350	472
06425BCE7	5977		1 GP 15-39 (Bank Pacific)YES	10/16/2015	245,000.00	1.350	07/16/2019	245,000.00	1369	245,000.00	1.350	472
02587CAF7	5750		1 FNC 14-31 (AMEX BANK) CITY	07/17/2014	245,000.00	1.950	07/17/2019	245,000.00	1826	245,000.00	1.950	473
02587CAF7	5751		1 FNC 14-32 (AMEX BANK) PA	07/17/2014	245,000.00	1.950	07/17/2019	245,000.00	1826	245,000.00	1.950	473
02587CAF7	5752		1 FNC 14-33 (AMEX BANK) YES	07/17/2014	245,000.00	1.950	07/17/2019	245,000.00	1826	245,000.00	1.950	473
538036CA0	5802		1 HC 14-08 (LIVE OAK) CITY	10/30/2014	245,000.00	1.850	07/30/2019	245,000.00	1734	245,000.00	1.850	486
538036CA0	5803		1 HC 14-09 (LIVE OAK) PA	10/30/2014	245,000.00	1.850	07/30/2019	245,000.00	1734	245,000.00	1.850	486
538036CA0	5804		1 HC 14-10 (LIVE OAK) YES	10/30/2014	245,000.00	1.850	07/30/2019	245,000.00	1734	245,000.00	1.850	486
54438CRE4	5844		1 GP 15-01 (LA COMM COLL DIS	01/08/2015	1,001,200.00	2.058	08/01/2019	1,000,000.00	1666	1,000,000.00	2.030	488
02665WAH4	5781		1 GP 14-34 (HONDA)	09/16/2014	1,997,226.00	2.250	08/15/2019	2,000,000.00	1794	2,000,000.00	2.280	502
32057GAG4	5948		1 FNC 15-30 (First Intl BT)City	10/16/2015	245,000.00	1.500	08/16/2019	245,000.00	1400	245,000.00	1.500	503
32057GAG4	5949		1 FNC 15-31 (First Intl BT)PA	10/16/2015	245,000.00	1.500	08/16/2019	245,000.00	1400	245,000.00	1.500	503
32057GAG4	5950		1 FNC 15-32 (First Intl BT)YES	10/16/2015	245,000.00	1.500	08/16/2019	245,000.00	1400	245,000.00	1.500	503
61747MYE5	6293		1 FNC 17-25 (MorganStanley)Cit	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
61747MYE5	6294		1 FNC 17-26 (MorganStanley)PA	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
61747MYE5	6295		1 FNC 17-27 (MorganStanley)YE	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
61760ACZ0	6296		1 FNC 17-28 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
61760ACZ0	6297		1 FNC 17-29 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
61760ACZ0	6298		1 FNC 17-30 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	506
71270QGB6	5766		1 GP 14-28 (PEOPLES UNITED)	08/27/2014	245,000.00	1.950	08/27/2019	245,000.00	1826	245,000.00	1.950	514
71270QGB6	5767		1 GP 14-29 (PEOPLES UNITED)	08/27/2014	245,000.00	1.950	08/27/2019	245,000.00	1826	245,000.00	1.950	514
71270QGB6	5768		1 GP 14-30 (PEOPLES UNITED)	08/27/2014	245,000.00	1.950	08/27/2019	245,000.00	1826	245,000.00	1.950	514
33581VAE9	5911		1 GP 15-18 (First Neighbor)City	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521
33581VAE9	5912		1 GP 15-19 (First Neighbor)PA	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521
33581VAE9	5913		1 GP 15-20 (First Neighbor)YES	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521
55406JAM4	5914		1 GP 15-21 (MY Safra)City	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521
55406JAM4	5915		1 GP 15-22 (MY Safra)PA	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521



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55406JAM4	5916		1 GP 15-23 (MY Safra)YES	09/03/2015	245,000.00	1.600	09/03/2019	245,000.00	1461	245,000.00	1.600	521
69371RM29	5883		1 GP 15-08 (Paccar)	04/14/2015	1,127,844.81	2.200	09/15/2019	1,107,000.00	1615	1,107,000.00	1.755	533
31938QP24	5917		1 HC 15-13 (First Bus Bank)City	09/16/2015	245,000.00	1.700	09/16/2019	245,000.00	1461	245,000.00	1.700	534
31938QP24	5918		1 HC 15-14 (First Bus Bank)PA	09/16/2015	245,000.00	1.700	09/16/2019	245,000.00	1461	245,000.00	1.700	534
31938QP24	5919		1 HC 15-15 (First Bus Bank)YES	09/16/2015	245,000.00	1.700	09/16/2019	245,000.00	1461	245,000.00	1.700	534
465076JL2	6175		1 FNC 16-49 (IDB)City	09/14/2016	245,000.00	1.300	09/16/2019	245,000.00	1097	245,000.00	1.300	534
465076JL2	6176		1 FNC 16-50 (IDB)PA	09/14/2016	245,000.00	1.300	09/16/2019	245,000.00	1097	245,000.00	1.300	534
465076JL2	6177		1 FNC 16-51 (IDB)YES	09/14/2016	245,000.00	1.300	09/16/2019	245,000.00	1097	245,000.00	1.300	534
38147J5J7	5773		1 HC 14-02 (GOLDMAN SACHS)	09/17/2014	245,000.00	2.100	09/17/2019	245,000.00	1826	245,000.00	2.100	535
38147J5J7	5774		1 HC 14-03 (GOLDMAN SACHS)	09/17/2014	245,000.00	2.100	09/17/2019	245,000.00	1826	245,000.00	2.100	535
05580AAU8	5778		1 HC 14-04 (BMW) CITY	09/19/2014	245,000.00	2.100	09/19/2019	245,000.00	1826	245,000.00	2.100	537
05580AAU8	5779		1 HC 14-05 (BMW) PA	09/19/2014	245,000.00	2.100	09/19/2019	245,000.00	1826	245,000.00	2.100	537
05580AAU8	5780		1 HC 14-06 (BMW) YES	09/19/2014	245,000.00	2.100	09/19/2019	245,000.00	1826	245,000.00	2.100	537
13063DDD7	6358		1 RJ 18-01 (Cal GO)	03/06/2018	2,016,250.00	2.250	10/01/2019	2,000,000.00	574	2,000,000.00	2.250	549
140420PS3	5793		1 FNC 14-34 (Cap One)City	10/08/2014	245,000.00	2.100	10/08/2019	245,000.00	1826	245,000.00	2.100	556
140420PS3	5794		1 FNC 14-35 (Cap One)PA	10/08/2014	245,000.00	2.100	10/08/2019	245,000.00	1826	245,000.00	2.100	556
140420PS3	5795		1 FNC 14-36 (Cap One)YES	10/08/2014	245,000.00	2.100	10/08/2019	245,000.00	1826	245,000.00	2.100	556
59828PBU3	5784		1 VS 14-13 (MIDWIL) CITY	10/15/2014	245,000.00	2.000	10/15/2019	245,000.00	1826	245,000.00	2.000	563
59828PBU3	5785		1 VS 14-14 (MIDWIL) PA	10/15/2014	245,000.00	2.000	10/15/2019	245,000.00	1826	245,000.00	2.000	563
59828PBU3	5786		1 VS 14-15 (MIDWIL) YES	10/15/2014	245,000.00	2.000	10/15/2019	245,000.00	1826	245,000.00	2.000	563
33646CFT6	5954		1 FNC 15-36 (1st Source)City	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
33646CFT6	5955		1 FNC 15-37 (1st Source)PA	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
33646CFT6	5956		1 FNC 15-38 (1st Source)YES	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
805337AG7	5963		1 FNC 15-45 (Svgs Institute BT)	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
805337AG7	5964		1 FNC 15-46 (Svgs Institute BT)	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
805337AG7	5965		1 FNC 15-47 (Svgs Institute BT)	10/14/2015	245,000.00	1.500	10/15/2019	245,000.00	1462	245,000.00	1.500	563
52168UCV2	5787		1 VS 14-16 (LEADER) CITY	10/21/2014	245,000.00	2.000	10/21/2019	245,000.00	1826	245,000.00	2.000	569
52168UCV2	5788		1 VS 14-17 (LEADER) PA	10/21/2014	245,000.00	2.000	10/21/2019	245,000.00	1826	245,000.00	2.000	569
52168UCV2	5789		1 VS 14-18 (LEADER) YES	10/21/2014	245,000.00	2.000	10/21/2019	245,000.00	1826	245,000.00	2.000	569
60425SDY2	5811		1 VS 14-25 (MINNWEST SO) CIT	10/30/2014	245,000.00	1.800	10/30/2019	245,000.00	1826	245,000.00	1.800	578
60425SDY2	5812		1 VS 14-26 (MINNWEST SO) PA	10/30/2014	245,000.00	1.800	10/30/2019	245,000.00	1826	245,000.00	1.800	578
60425SDY2	5813		1 VS 14-27 (MINNWEST SO) YES	10/30/2014	245,000.00	1.800	10/30/2019	245,000.00	1826	245,000.00	1.800	578
34387AAX7	5799		1 GP 14-42 (FLUSHING) CITY	10/31/2014	245,000.00	2.000	10/31/2019	245,000.00	1826	245,000.00	2.000	579



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34387AAX7	5800	1	GP 14-43 (FLUSHING) PA	10/31/2014	245,000.00	2.000	10/31/2019	245,000.00	1826	245,000.00	2.000	579
34387AAX7	5801	1	GP 14-44 (FLUSHING) YES	10/31/2014	245,000.00	2.000	10/31/2019	245,000.00	1826	245,000.00	2.000	579
549103QN2	5808	1	VS 14-22 (LUANA) CITY	11/05/2014	245,000.00	1.850	11/05/2019	245,000.00	1826	245,000.00	1.850	584
549103QN2	5809	1	VS 14-23 (LUANA) PA	11/05/2014	245,000.00	1.850	11/05/2019	245,000.00	1826	245,000.00	1.850	584
549103QN2	5810	1	VS 14-24 (LUANA) YES	11/05/2014	245,000.00	1.850	11/05/2019	245,000.00	1826	245,000.00	1.850	584
3133EEBN9	5828	1	GS 14-06 (BULLET)	11/12/2014	3,000,000.00	1.800	11/12/2019	3,000,000.00	1826	3,000,000.00	1.800	591
063248EX2	5825	1	SN 14-01 (BANK LEUMI) CITY	11/25/2014	245,000.00	2.000	11/25/2019	245,000.00	1826	245,000.00	2.000	604
063248EX2	5826	1	SN 14-02 (BANK LEUMI) PA	11/25/2014	245,000.00	2.000	11/25/2019	245,000.00	1826	245,000.00	2.000	604
063248EX2	5827	1	SN 14-03 (BANK LEUMI) YES	11/25/2014	245,000.00	2.000	11/25/2019	245,000.00	1826	245,000.00	2.000	604
478160BM5	5845	1	GP 14-48 (JNJ)	12/08/2014	3,000,690.00	1.875	12/05/2019	3,000,000.00	1823	3,000,000.00	1.870	614
3135GOA78	5899	1	VS 15-07 (FNMA Bullet)	05/20/2015	3,004,147.23	1.625	01/21/2020	3,000,000.00	1707	3,000,000.00	1.594	661
94974BGF1	6143	1	WF 16-06 (Wells Fargo)	07/20/2016	3,047,472.00	2.150	01/30/2020	3,000,000.00	1289	3,000,000.00	1.686	670
3733844Q6	6149	1	GP 16-47 (George GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	672
501798JY9	6199	1	FNC 16-58 (LCA)City	10/14/2016	245,000.00	1.300	02/14/2020	245,000.00	1218	245,000.00	1.300	685
501798JY9	6200	1	FNC 16-59 (LCA)PA	10/14/2016	245,000.00	1.300	02/14/2020	245,000.00	1218	245,000.00	1.300	685
501798JY9	6201	1	FNC 16-60 (LCA)YES	10/14/2016	245,000.00	1.300	02/14/2020	245,000.00	1218	245,000.00	1.300	685
3133EFZT7	6045	1	VS 16-02 (NC 2-24-17)CC	02/24/2016	3,000,000.00	1.400	02/24/2020	3,000,000.00	1461	3,000,000.00	1.400	695
06406HCZO	6205	1	GP 16-60 (BNYMellon)	10/27/2016	3,050,010.00	2.150	02/24/2020	3,000,000.00	1215	3,000,000.00	1.633	695
313378J77	6062	1	WB 16-02 (Bullet)	02/23/2016	3,069,117.00	1.875	03/13/2020	3,000,000.00	1480	3,000,000.00	1.290	713
13063CSQ4	5889	1	GP 15-10 (Cal GO)	04/29/2015	2,009,300.00	1.800	04/01/2020	2,000,000.00	1799	2,000,000.00	1.701	732
20033APW0	6071	1	GP 16-18 (Comenity Cap)City	04/11/2016	245,000.00	1.500	04/13/2020	245,000.00	1463	245,000.00	1.500	744
20033APW0	6072	1	GP 16-19 (Comenity Cap)PA	04/11/2016	245,000.00	1.500	04/13/2020	245,000.00	1463	245,000.00	1.500	744
20033APW0	6073	1	GP 16-20 (Comenity Cap)YES	04/11/2016	245,000.00	1.500	04/13/2020	245,000.00	1463	245,000.00	1.500	744
02006L2F9	6272	1	GP 17-17 (Ally)City	04/24/2017	245,000.00	1.800	04/20/2020	245,000.00	1092	245,000.00	1.800	751
02006L2F9	6273	1	GP 17-18 (Ally)PA	04/24/2017	245,000.00	1.800	04/20/2020	245,000.00	1092	245,000.00	1.800	751
02006L2F9	6274	1	GP 17-19 (Ally)YES	04/24/2017	245,000.00	1.800	04/20/2020	245,000.00	1092	245,000.00	1.800	751
38148JRS2	5884	1	GP 15-09 (GoldmanSachs)CITY	04/22/2015	245,000.00	1.900	04/22/2020	245,000.00	1827	245,000.00	1.900	753
08173QBPO	6101	1	FNC 16-25 (Beneficial Bank)Cit	05/12/2016	243,583.90	1.250	04/27/2020	245,000.00	1446	245,000.00	1.400	758
08173QBPO	6102	1	FNC 16-26 (Beneficial Bank)PA	05/12/2016	243,583.90	1.250	04/27/2020	245,000.00	1446	245,000.00	1.400	758
08173QBPO	6103	1	FNC 16-27 (Beneficial Bank)YE	05/12/2016	243,583.90	1.250	04/27/2020	245,000.00	1446	245,000.00	1.400	758
02587DXK9	5886	1	FNC 15-14 (Amex Centurion)Y	04/29/2015	245,000.00	1.850	04/29/2020	245,000.00	1827	245,000.00	1.850	760
02587DXK9	5887	1	FNC 15-13 (Amex Centurion)P	04/29/2015	245,000.00	1.850	04/29/2020	245,000.00	1827	245,000.00	1.850	760
713448CS5	5924	1	HC 15-16 (Pepsico)	09/17/2015	888,570.00	1.850	04/30/2020	900,000.00	1687	900,000.00	2.140	761



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713448CS5	5929		1 VS 15-12 (Pepsico)	09/18/2015	1,972,520.00	1.850	04/30/2020	2,000,000.00	1686	2,000,000.00	2.164	761
283309KP6	5978		1 GP 15-40 (El Monte SD)	10/09/2015	1,026,580.00	2.613	05/01/2020	1,000,000.00	1666	1,000,000.00	2.000	762
91412GQB4	5920		1 GP 15-24 (UC Rev)	09/08/2015	1,828,631.75	1.995	05/15/2020	1,825,000.00	1711	1,825,000.00	1.950	776
91412GD44	6078		1 WF 16-01 (UC Reg)	04/20/2016	2,000,000.00	1.490	05/15/2020	2,000,000.00	1486	2,000,000.00	1.490	776
80168FLZ7	6170		1 GP 16-50 (SantaClaraValleyWD)	08/18/2016	1,287,562.50	2.157	06/01/2020	1,250,000.00	1383	1,250,000.00	1.340	793
3135GOD75	6010		1 GP 15-59 (FNMA Bullet)	10/28/2015	3,011,148.00	1.500	06/22/2020	3,000,000.00	1699	3,000,000.00	1.417	814
27113PAQ4	5987		1 FNC 15-54 (E Boston SB)City	10/30/2015	245,000.00	1.600	06/30/2020	245,000.00	1705	245,000.00	1.600	822
27113PAQ4	5988		1 FNC 15-55 (E Boston SB)PA	10/30/2015	245,000.00	1.600	06/30/2020	245,000.00	1705	245,000.00	1.600	822
27113PAQ4	5989		1 FNC 15-56 (E Boston SB)YES	10/30/2015	245,000.00	1.600	06/30/2020	245,000.00	1705	245,000.00	1.600	822
842477TV3	6137		1 GP 16-38 (SCPPA)	07/08/2016	2,058,400.00	2.029	07/01/2020	2,000,000.00	1454	2,000,000.00	1.274	823
14042E4P2	5904		1 FNC 15-17 (CapOneNatl)YES	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	837
14042E4P2	5905		1 FNC 15-16 (CapOneNatl)PA	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	837
14042E4P2	5906		1 FNC 15-15 (CapOneNatl)City	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	837
108622EL1	5960		1 FNC 15-42 (Bridgewater)City	10/16/2015	245,000.00	1.600	07/16/2020	245,000.00	1735	245,000.00	1.600	838
108622EL1	5961		1 FNC 15-43 (Bridgewater)PA	10/16/2015	245,000.00	1.600	07/16/2020	245,000.00	1735	245,000.00	1.600	838
108622EL1	5962		1 FNC 15-44 (Bridgewater)YES	10/16/2015	245,000.00	1.600	07/16/2020	245,000.00	1735	245,000.00	1.600	838
15118RLD7	6130		1 FNC 16-37 (Celtic Bank)City	07/26/2016	245,000.00	1.200	07/27/2020	245,000.00	1462	245,000.00	1.200	849
15118RLD7	6131		1 FNC 16-38 (Celtic Bank)PA	07/26/2016	245,000.00	1.200	07/27/2020	245,000.00	1462	245,000.00	1.200	849
15118RLD7	6132		1 FNC 16-39 (Celtic Bank)YES	07/26/2016	245,000.00	1.200	07/27/2020	245,000.00	1462	245,000.00	1.200	849
3130A5Z77	5928		1 WB 15-01 (FHLB Bullet)	09/16/2015	5,031,600.00	1.830	07/29/2020	5,000,000.00	1778	5,000,000.00	1.694	851
29976DZK9	5907		1 GP 15-16 (Everbank)YES	07/30/2015	245,000.00	2.000	07/30/2020	245,000.00	1827	245,000.00	2.000	852
29976DZK9	5908		1 GP 15-15 (Everbank)PA	07/30/2015	245,000.00	2.000	07/30/2020	245,000.00	1827	245,000.00	2.000	852
29976DZK9	5909		1 GP 15-14 (Everbank)City	07/30/2015	245,000.00	2.000	07/30/2020	245,000.00	1827	245,000.00	2.000	852
063615BE7	5939		1 FNC 15-25 (Bank Midwest)PA	10/14/2015	245,000.00	1.750	08/14/2020	245,000.00	1766	245,000.00	1.750	867
063615BE7	5940		1 FNC 15-26 (Bank Midwest)YES	10/14/2015	245,000.00	1.750	08/14/2020	245,000.00	1766	245,000.00	1.750	867
063615BE7	5941		1 FNC 15-24 (Bank Midwest)City	10/14/2015	245,000.00	1.750	08/14/2020	245,000.00	1766	245,000.00	1.750	867
95960NJG3	5945		1 GP 15-30 (West SB)City	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	867
95960NJG3	5946		1 GP 15-31 (West SB)PA	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	867
95960NJG3	5947		1 GP 15-32 (West SB)YES	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	867
330459BM9	6155		1 FNC 16-40 (FNB)CITY	08/17/2016	245,000.00	1.200	08/17/2020	245,000.00	1461	245,000.00	1.200	870
330459BM9	6156		1 FNC 16-41 (FNB)PA	08/17/2016	245,000.00	1.200	08/17/2020	245,000.00	1461	245,000.00	1.200	870
330459BM9	6157		1 FNC 16-42 (FNB)YES	08/17/2016	245,000.00	1.200	08/17/2020	245,000.00	1461	245,000.00	1.200	870
20416LAC3	6290		1 FNC 17-22 (CommTrust)City	08/18/2017	245,000.00	1.850	08/18/2020	245,000.00	1096	245,000.00	1.850	871

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20416LAC3	6291		1 FNC 17-23 (CommTrust)PA	08/18/2017	245,000.00	1.850	08/18/2020	245,000.00	1096	245,000.00	1.850	871
20416LAC3	6292		1 FNC 17-24 (CommTrust)YES	08/18/2017	245,000.00	1.850	08/18/2020	245,000.00	1096	245,000.00	1.850	871
3134G3F96	5986		1 WB 15-03 (Bullet)	10/16/2015	1,333,473.24	1.650	08/28/2020	1,320,000.00	1778	1,320,000.00	1.432	881
912828VV9	6023		1 GP 15-64 (Treasury)	12/16/2015	3,056,700.00	2.125	08/31/2020	3,000,000.00	1720	3,000,000.00	1.705	884
053015AD5	5923		1 GP 15-25 (ADP)	09/15/2015	3,013,950.00	2.250	09/15/2020	3,000,000.00	1827	3,000,000.00	2.151	899
956310AE6	6178		1 FNC 16-52 (West Town)City	09/23/2016	245,000.00	1.250	09/23/2020	245,000.00	1461	245,000.00	1.250	907
956310AE6	6179		1 FNC 16-53 (West Town)PA	09/23/2016	245,000.00	1.250	09/23/2020	245,000.00	1461	245,000.00	1.250	907
956310AE6	6180		1 FNC 16-54 (West Town)YES	09/23/2016	245,000.00	1.250	09/23/2020	245,000.00	1461	245,000.00	1.250	907
3136G4PK3	6340		1 GP 17-44 (1X CALL)	12/21/2017	1,239,500.00	1.750	09/28/2020	1,250,000.00	1012	1,250,000.00	2.063	912
761402AZ9	5942		1 FNC 15-27 (Revere Bank)City	09/30/2015	245,000.00	1.800	09/30/2020	245,000.00	1827	245,000.00	1.800	914
761402AZ9	5943		1 FNC 15-28 (Revere Bank)PA	09/30/2015	245,000.00	1.800	09/30/2020	245,000.00	1827	245,000.00	1.800	914
761402AZ9	5944		1 FNC 15-29 (Revere Bank)YES	09/30/2015	245,000.00	1.800	09/30/2020	245,000.00	1827	245,000.00	1.800	914
12325EGX4	5969		1 GP 15-33 (Bus Bank SL)City	10/15/2015	245,000.00	1.700	10/15/2020	245,000.00	1827	245,000.00	1.700	929
12325EGX4	5970		1 GP 15-34 (Bus Bank SL)PA	10/15/2015	245,000.00	1.700	10/15/2020	245,000.00	1827	245,000.00	1.700	929
12325EGX4	5971		1 GP 15-35 (Bus Bank SL)YES	10/15/2015	245,000.00	1.700	10/15/2020	245,000.00	1827	245,000.00	1.700	929
17325FAK4	6323		1 GP 17-35 (Citi)	10/20/2017	2,000,000.00	1.663	10/20/2020	2,000,000.00	1096	2,000,000.00	1.663	934
51210SKY2	5951		1 FNC 15-35 (Lakeside)YES	10/23/2015	245,000.00	1.850	10/23/2020	245,000.00	1827	245,000.00	1.850	937
51210SKY2	5952		1 FNC 15-33 (Lakeside)City	10/23/2015	245,000.00	1.850	10/23/2020	245,000.00	1827	245,000.00	1.850	937
51210SKY2	5953		1 FNC 15-34 (Lakeside)PA	10/23/2015	245,000.00	1.850	10/23/2020	245,000.00	1827	245,000.00	1.850	937
029728AP7	5979		1 GP 15-41 (Amer St Bnk)City	10/23/2015	245,000.00	1.750	10/23/2020	245,000.00	1827	245,000.00	1.750	937
029728AP7	5980		1 GP 15-42 (Amer St Bnk)PA	10/23/2015	245,000.00	1.750	10/23/2020	245,000.00	1827	245,000.00	1.750	937
029728AP7	5981		1 GP 15-43 (Amer St Bnk)YES	10/23/2015	245,000.00	1.750	10/23/2020	245,000.00	1827	245,000.00	1.750	937
3133EFLZ8	6011		1 GP 15-60 (FFCB Bullet)	10/28/2015	2,999,709.00	1.460	10/28/2020	3,000,000.00	1827	3,000,000.00	1.462	942
91330ABC0	6006		1 GP 15-53 (Unity)City	10/30/2015	245,000.00	1.650	10/30/2020	245,000.00	1827	245,000.00	1.650	944
91330ABC0	6007		1 GP 15-54 (Unity)PA	10/30/2015	245,000.00	1.650	10/30/2020	245,000.00	1827	245,000.00	1.650	944
91330ABC0	6008		1 GP 15-55 (Unity)YES	10/30/2015	245,000.00	1.650	10/30/2020	245,000.00	1827	245,000.00	1.650	944
45822NAT7	6012		1 GP 15-56 (Integrity)City	11/06/2015	245,000.00	1.650	11/06/2020	245,000.00	1827	245,000.00	1.650	951
45822NAT7	6013		1 GP 15-57 (Integrity)PA	11/06/2015	245,000.00	1.650	11/06/2020	245,000.00	1827	245,000.00	1.650	951
45822NAT7	6014		1 GP 15-58 (Integrity)YES	11/06/2015	245,000.00	1.650	11/06/2020	245,000.00	1827	245,000.00	1.650	951
204161AL7	6097		1 FNC 16-22(CommunityBankTx)	05/13/2016	245,000.00	1.400	11/13/2020	245,000.00	1645	245,000.00	1.400	958
204161AL7	6098		1 FNC 16-23(CommunityBankTx)	05/13/2016	245,000.00	1.400	11/13/2020	245,000.00	1645	245,000.00	1.400	958
204161AL7	6099		1 FNC 16-24(CommunityBankTx)	05/13/2016	245,000.00	1.400	11/13/2020	245,000.00	1645	245,000.00	1.400	958
814414AB4	6017		1 FNC 15-60 (Sec Natl)City	11/16/2015	245,000.00	1.650	11/16/2020	245,000.00	1827	245,000.00	1.650	961



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814414AB4	6018		1 FNC 15-61 (Sec Natl)PA	11/16/2015	245,000.00	1.650	11/16/2020	245,000.00	1827	245,000.00	1.650	961
814414AB4	6019		1 FNC 15-62 (Sec Natl)YES	11/16/2015	245,000.00	1.650	11/16/2020	245,000.00	1827	245,000.00	1.650	961
912828M98	6213		1 WF 16-19 (Treasury)	11/15/2016	2,008,125.00	1.625	11/30/2020	2,000,000.00	1476	2,000,000.00	1.521	975
3130A3U05	6032		1 WB 16-01 (Bullet)	01/19/2016	3,045,480.00	1.875	12/11/2020	3,000,000.00	1788	3,000,000.00	1.552	986
3130A8P80	6133		1 UBS 16-04 (NC 10-19-16)CC	07/19/2016	3,000,000.00	1.400	01/19/2021	3,000,000.00	1645	3,000,000.00	1.400	1025
32110YJM8	6229		1 FNC 17-01 (FirstNatIBkAmer)Ci	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	1026
32110YJM8	6230		1 FNC 17-02 (FirstNatIBkAmer)P	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	1026
32110YJM8	6231		1 FNC 17-03 (FirstNatIBkAmer)Y	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	1026
40434AL49	6042		1 FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1035
40434AL49	6043		1 FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1035
40434AL49	6044		1 FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1035
301074CG3	6036		1 GP 16-05 (Exchange)City	02/12/2016	245,000.00	1.700	02/12/2021	245,000.00	1827	245,000.00	1.700	1049
301074CG3	6037		1 GP 16-06 (Exchange)PA	02/12/2016	245,000.00	1.700	02/12/2021	245,000.00	1827	245,000.00	1.700	1049
301074CG3	6038		1 GP 16-07 (Exchange)YES	02/12/2016	245,000.00	1.700	02/12/2021	245,000.00	1827	245,000.00	1.700	1049
46147URK8	6051		1 FNC 16-13 (InvestorsCommuni	02/19/2016	245,000.00	1.600	02/19/2021	245,000.00	1827	245,000.00	1.600	1056
46147URK8	6052		1 FNC 16-14 (InvestorsCommuni	02/19/2016	245,000.00	1.600	02/19/2021	245,000.00	1827	245,000.00	1.600	1056
46147URK8	6053		1 FNC 16-15 (InvestorsCommuni	02/19/2016	245,000.00	1.600	02/19/2021	245,000.00	1827	245,000.00	1.600	1056
3136G2YU5	6050		1 VS 16-03 (NC 2-24-17)1X	02/24/2016	2,000,000.00	1.500	02/24/2021	2,000,000.00	1827	2,000,000.00	1.500	1061
3130A7CL7	6060		1 FS 16-01 (NC 8-26-16)CC	02/26/2016	239,880.00	1.690	02/26/2021	240,000.00	1827	240,000.00	1.700	1063
3135G0J20	6224		1 HC 16-10 (FNMA Bullet)	12/20/2016	1,954,790.34	1.375	02/26/2021	2,000,000.00	1529	2,000,000.00	1.940	1063
48714LAC3	6249		1 FNC 17-07 (Kearny)City	02/28/2017	245,000.00	1.750	03/01/2021	245,000.00	1462	245,000.00	1.750	1066
48714LAC3	6250		1 FNC 17-08 (Kearny)PA	02/28/2017	245,000.00	1.750	03/01/2021	245,000.00	1462	245,000.00	1.750	1066
48714LAC3	6251		1 FNC 17-09 (Kearny)YES	02/28/2017	245,000.00	1.750	03/01/2021	245,000.00	1462	245,000.00	1.750	1066
313382K69	6105		1 WB 16-03 (Bullet)	05/20/2016	3,040,116.00	1.750	03/12/2021	3,000,000.00	1757	3,000,000.00	1.461	1077
437076BL5	6104		1 GP 16-29 (Home Depot)	05/13/2016	3,041,520.00	2.000	04/01/2021	3,000,000.00	1784	3,000,000.00	1.703	1097
3130A7QK4	6070		1 GP 16-17 (NC 7-26-16)CC	04/26/2016	3,000,000.00	1.700	04/26/2021	3,000,000.00	1826	3,000,000.00	1.700	1122
13066YTY5	6184		1 GP 16-54 (CA Wtr Resource)	09/28/2016	4,922,267.45	1.713	05/01/2021	4,922,267.45	1676	4,922,267.45	1.713	1127
58733ACR8	6087		1 GP 16-25 (Mercantil)City	05/13/2016	245,000.00	1.600	05/13/2021	245,000.00	1826	245,000.00	1.600	1139
58733ACR8	6088		1 GP 16-26 (Mercantil)PA	05/13/2016	245,000.00	1.600	05/13/2021	245,000.00	1826	245,000.00	1.600	1139
58733ACR8	6089		1 GP 16-27 (Mercantil)YES	05/13/2016	245,000.00	1.600	05/13/2021	245,000.00	1826	245,000.00	1.600	1139
16116PHP9	6090		1 HC 16-05 (Charter Bank)City	05/13/2016	245,000.00	1.450	05/13/2021	245,000.00	1826	245,000.00	1.450	1139
16116PHP9	6091		1 HC 16-06 (Charter Bank)PA	05/13/2016	245,000.00	1.450	05/13/2021	245,000.00	1826	245,000.00	1.450	1139
16116PHP9	6092		1 HC 16-07 (Charter Bank)YES	05/13/2016	245,000.00	1.450	05/13/2021	245,000.00	1826	245,000.00	1.450	1139



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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
203507BA5	6117	1	GP 16-32 (Comm Bank Pas)CI	06/16/2016	245,000.00	1.550	05/15/2021	245,000.00	1794	245,000.00	1.550	1141
203507BA5	6118	1	GP 16-33 (Comm Bank Pas)PA	06/16/2016	245,000.00	1.550	05/15/2021	245,000.00	1794	245,000.00	1.550	1141
203507BA5	6119	1	GP 16-34 (Comm Bank Pas)YE	06/16/2016	245,000.00	1.550	05/15/2021	245,000.00	1794	245,000.00	1.550	1141
857477AV5	6106	1	GP 16-30 (State Street)	05/25/2016	1,007,363.90	1.950	05/19/2021	1,010,000.00	1820	1,010,000.00	2.005	1145
857477AV5	6120	1	WF 16-02 (State Street)	05/25/2016	1,594,842.60	1.950	05/19/2021	1,599,000.00	1820	1,599,000.00	2.005	1145
66736AAT6	6094	1	FNC 16-19 (Northwest)City	05/20/2016	245,000.00	1.450	05/20/2021	245,000.00	1826	245,000.00	1.450	1146
66736AAT6	6095	1	FNC 16-20 (Northwest)PA	05/20/2016	245,000.00	1.450	05/20/2021	245,000.00	1826	245,000.00	1.450	1146
66736AAT6	6096	1	FNC 16-21 (Northwest)YES	05/20/2016	245,000.00	1.450	05/20/2021	245,000.00	1826	245,000.00	1.450	1146
90348JAR1	6111	1	FNC 16-28 (UBS Bank) CITY	06/07/2016	245,000.00	1.650	06/07/2021	245,000.00	1826	245,000.00	1.650	1164
90348JAR1	6112	1	FNC 16-29 (UBS Bank) PA	06/07/2016	245,000.00	1.650	06/07/2021	245,000.00	1826	245,000.00	1.650	1164
90348JAR1	6113	1	FNC 16-30 (UBS Bank) YES	06/07/2016	245,000.00	1.650	06/07/2021	245,000.00	1826	245,000.00	1.650	1164
59013JQS1	6114	1	FNC 16-31 (Merrick Bank)City	06/20/2016	245,000.00	1.500	06/18/2021	245,000.00	1824	245,000.00	1.500	1175
59013JQS1	6115	1	FNC 16-32(Merrick Bank)PA	06/20/2016	245,000.00	1.500	06/18/2021	245,000.00	1824	245,000.00	1.500	1175
59013JQS1	6116	1	FNC 16-33 (Merrick Bank)YES	06/20/2016	245,000.00	1.500	06/18/2021	245,000.00	1824	245,000.00	1.500	1175
3136G3SJ5	6121	1	GP 16-35 (NC 12-30-16)QC	06/30/2016	2,998,500.00	1.500	06/30/2021	3,000,000.00	1826	3,000,000.00	1.510	1187
3134G9ZS9	6123	1	GP 16-36 (Step Down)QC	06/30/2016	3,000,000.00	1.200	06/30/2021	3,000,000.00	1826	3,000,000.00	1.200	1187
3136G3UD5	6124	1	GP 16-37 (NC 12-30-16)QC	06/30/2016	5,000,000.00	1.600	06/30/2021	5,000,000.00	1826	5,000,000.00	1.600	1187
89837LAC9	6222	1	GP 16-65 (Princeton)	12/08/2016	1,977,300.00	1.845	07/01/2021	2,000,000.00	1666	2,000,000.00	2.107	1188
3133EGKA2	6129	1	UBS 16-03 (NC 7-6-17)CC	07/06/2016	3,000,000.00	1.500	07/06/2021	3,000,000.00	1826	3,000,000.00	1.500	1193
795450YL3	6134	1	GP 16-39 (Sallie Mae)City	07/13/2016	245,000.00	1.450	07/13/2021	245,000.00	1826	245,000.00	1.450	1200
795450YL3	6135	1	GP 16-40 (Sallie Mae)PA	07/13/2016	245,000.00	1.450	07/13/2021	245,000.00	1826	245,000.00	1.450	1200
795450YL3	6136	1	GP 16-41 (Sallie Mae)YES	07/13/2016	245,000.00	1.450	07/13/2021	245,000.00	1826	245,000.00	1.450	1200
9497486Q5	6138	1	WF 16-03 (Wells Fargo)City	07/20/2016	245,000.00	1.500	07/20/2021	245,000.00	1826	245,000.00	1.500	1207
9497486Q5	6139	1	WF 16-04 (Wells Fargo)PA	07/20/2016	245,000.00	1.500	07/20/2021	245,000.00	1826	245,000.00	1.500	1207
9497486Q5	6140	1	WF 16-05 (Wells Fargo)YES	07/20/2016	245,000.00	1.500	07/20/2021	245,000.00	1826	245,000.00	1.500	1207
3136G3J30	6142	1	UBS 16-05 (NC 10-28-16)QC	07/28/2016	3,000,000.00	1.600	07/28/2021	3,000,000.00	1826	3,000,000.00	1.600	1215
3136G3R23	6147	1	HC 16-08 (NC 10-27-16)QC	07/28/2016	4,000,000.00	1.625	07/28/2021	4,000,000.00	1826	4,000,000.00	1.625	1215
3136G3H65	6148	1	VS 16-08 (1X Call 7-28-16)	07/28/2016	4,000,000.00	1.400	07/28/2021	4,000,000.00	1826	4,000,000.00	1.400	1215
904764AT4	6202	1	WF 16-18 (Unilever)	10/12/2016	2,968,260.00	1.375	07/28/2021	3,000,000.00	1750	3,000,000.00	1.605	1215
752111JW5	6196	1	GP 16-59 (Rancho Wtr-C-Ref)	10/18/2016	1,790,199.40	1.675	08/01/2021	1,780,000.00	1748	1,780,000.00	1.550	1219
3136G3U45	6150	1	WF 16-08 (NC 8-10-17)AC	08/10/2016	5,000,000.00	1.500	08/10/2021	5,000,000.00	1826	5,000,000.00	1.500	1228
48126XAH8	6152	1	WF 16-10 (JPMorgan)PA QC	08/16/2016	245,000.00	1.650	08/16/2021	245,000.00	1826	245,000.00	1.650	1234
48126XAH8	6153	1	WF 16-11 (JPMorgan)YES QC	08/16/2016	245,000.00	1.650	08/16/2021	245,000.00	1826	245,000.00	1.650	1234



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48126XAH8	6173	1	WF 16-09 (JPMorgan)City QC	08/16/2016	245,000.00	1.650	08/16/2021	245,000.00	1826	245,000.00	1.650	1234
29266N3M7	6158	1	FNC 16-43 (Enerbank)City	08/17/2016	245,000.00	1.450	08/17/2021	245,000.00	1826	245,000.00	1.450	1235
29266N3M7	6159	1	FNC 16-44 (Enerbank)PA	08/17/2016	245,000.00	1.450	08/17/2021	245,000.00	1826	245,000.00	1.450	1235
29266N3M7	6160	1	FNC 16-45 (Enerbank)YES	08/17/2016	245,000.00	1.450	08/17/2021	245,000.00	1826	245,000.00	1.450	1235
3134G9X44	6145	1	WF 16-07 (NC 11-25-16)QC	08/25/2016	3,000,000.00	1.625	08/25/2021	3,000,000.00	1826	3,000,000.00	1.625	1243
3134G93Q8	6162	1	GP 16-49 (NC 11-25-16)QC	08/25/2016	3,000,000.00	1.680	08/25/2021	3,000,000.00	1826	3,000,000.00	1.680	1243
3134GAAE4	6169	1	HC 16-09 (NC 11-25-16)QC	08/25/2016	3,000,000.00	1.625	08/25/2021	3,000,000.00	1826	3,000,000.00	1.625	1243
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1244
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1244
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1244
92326XDE8	6209	1	FNC 16-64 (Venture Bk)City	12/02/2016	245,000.00	1.500	09/02/2021	245,000.00	1735	245,000.00	1.500	1251
92326XDE8	6210	1	FNC 16-65 (Venture Bk)PA	12/02/2016	245,000.00	1.500	09/02/2021	245,000.00	1735	245,000.00	1.500	1251
92326XDE8	6211	1	FNC 16-66 (Venture Bk)YES	12/02/2016	245,000.00	1.500	09/02/2021	245,000.00	1735	245,000.00	1.500	1251
3136G36F7	6174	1	WF 16-12 (NC 2-14-17)QC	09/14/2016	4,000,000.00	1.600	09/14/2021	4,000,000.00	1826	4,000,000.00	1.600	1263
459058FP3	6183	1	VS 16-12 (IBRD)	09/20/2016	2,987,970.00	1.375	09/20/2021	3,000,000.00	1826	3,000,000.00	1.458	1269
72345SFV8	6309	1	GP 17-29 (Pinnacle)City	09/21/2017	245,000.00	2.000	09/21/2021	245,000.00	1461	245,000.00	2.000	1270
72345SFV8	6310	1	GP 17-30 (Pinnacle)PA	09/21/2017	245,000.00	2.000	09/21/2021	245,000.00	1461	245,000.00	2.000	1270
72345SFV8	6311	1	GP 17-31 (Pinnacle)YES	09/21/2017	245,000.00	2.000	09/21/2021	245,000.00	1461	245,000.00	2.000	1270
02600ADQ7	6181	1	GP 16-52 (Amer Fed)City	09/30/2016	250,000.00	1.450	09/30/2021	250,000.00	1826	250,000.00	1.450	1279
02600ADQ7	6182	1	GP 16-53 (Amer Fed)YES	09/30/2016	250,000.00	1.450	09/30/2021	250,000.00	1826	250,000.00	1.450	1279
03753XAL4	6188	1	WF 16-13 (Apex)City	09/30/2016	245,000.00	1.500	09/30/2021	245,000.00	1826	245,000.00	1.500	1279
03753XAL4	6189	1	WF 16-14 (Apex)PA	09/30/2016	245,000.00	1.500	09/30/2021	245,000.00	1826	245,000.00	1.500	1279
03753XAL4	6190	1	WF 16-15 (Apex)YES	09/30/2016	245,000.00	1.500	09/30/2021	245,000.00	1826	245,000.00	1.500	1279
025140BC7	6191	1	GP 16-55 (AmerCityBank)City	09/30/2016	245,000.00	1.450	09/30/2021	245,000.00	1826	245,000.00	1.450	1279
025140BC7	6192	1	GP 16-56 (AmerCityBank)PA	09/30/2016	245,000.00	1.450	09/30/2021	245,000.00	1826	245,000.00	1.450	1279
025140BC7	6193	1	GP 16-57 (AmerCityBank)YES	09/30/2016	245,000.00	1.450	09/30/2021	245,000.00	1826	245,000.00	1.450	1279
3136G4CY7	6195	1	WF 16-16 (NC 3-30-17)QC	09/30/2016	3,000,000.00	1.500	09/30/2021	3,000,000.00	1826	3,000,000.00	1.500	1279
912828F21	6215	1	GP 16-63 (Treasury)	11/21/2016	2,029,375.00	2.125	09/30/2021	2,000,000.00	1774	2,000,000.00	1.808	1279
3130A9NG2	6198	1	WF 16-17 (NC 1-6-17)QC	10/06/2016	2,999,250.00	1.540	10/06/2021	3,000,000.00	1826	3,000,000.00	1.545	1285
3136G4DP5	6194	1	UBS 16-06 (NC 4-7-17)QC	10/07/2016	4,000,000.00	1.500	10/07/2021	4,000,000.00	1826	4,000,000.00	1.500	1286
3135G0Q89	6204	1	WB 16-04 (BULLET)	10/25/2016	2,993,562.00	1.375	10/07/2021	3,000,000.00	1808	3,000,000.00	1.420	1286
3135G0Q89	6214	1	GP 16-62 (Bullet)	11/17/2016	2,944,026.00	1.375	10/07/2021	3,000,000.00	1785	3,000,000.00	1.775	1286
3136G4EV1	6203	1	UBS 16-07 (NC 4-28-17)QC	10/28/2016	2,999,760.00	1.625	10/28/2021	3,000,000.00	1826	3,000,000.00	1.627	1307

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



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79765RN47	6217		1 WF 16-21 (SFOWTR)	12/14/2016	3,000,000.00	2.150	11/01/2021	3,000,000.00	1783	3,000,000.00	2.150	1311
63861NAC9	6206		1 FNC 16-61 (Nationwide)City	11/18/2016	245,000.00	1.500	11/18/2021	245,000.00	1826	245,000.00	1.500	1328
63861NAC9	6207		1 FNC 16-62 (Nationwide)PA	11/18/2016	245,000.00	1.500	11/18/2021	245,000.00	1826	245,000.00	1.500	1328
63861NAC9	6208		1 FNC 16-63 (Nationwide)YES	11/18/2016	245,000.00	1.500	11/18/2021	245,000.00	1826	245,000.00	1.500	1328
3130AABG2	6216		1 WF 16-20 (Global Bullet)	11/30/2016	2,988,060.00	1.875	11/29/2021	3,000,000.00	1825	3,000,000.00	1.959	1339
3133EGT47	6221		1 GP 16-64 (FFCB Bullet)	12/08/2016	3,000,000.00	2.010	12/08/2021	3,000,000.00	1826	3,000,000.00	2.010	1348
8562845H3	6218		1 VS 16-13 (St Bk India)City	12/12/2016	245,000.00	2.050	12/13/2021	245,000.00	1827	245,000.00	2.050	1353
8562845H3	6219		1 VS 16-14 (St Bk India)PA	12/12/2016	245,000.00	2.050	12/13/2021	245,000.00	1827	245,000.00	2.050	1353
8562845H3	6220		1 VS 16-15 (St Bk India)YES	12/12/2016	245,000.00	2.050	12/13/2021	245,000.00	1827	245,000.00	2.050	1353
3130AAKB3	6232		1 WF 17-01 (NC 1-10-20)CC	01/10/2017	3,000,000.00	2.140	01/10/2022	3,000,000.00	1826	3,000,000.00	2.140	1381
3130AAKW7	6234		1 WF 17-02 (Bullet)	01/10/2017	2,996,010.00	1.950	01/10/2022	3,000,000.00	1826	3,000,000.00	1.978	1381
64985HYW1	6346		1 GP 18-03 (NYSFAC)	01/17/2018	767,456.19	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1386
06251AP53	6241		1 FNC 17-04 (Bk Hapoalim)City	02/17/2017	245,000.00	2.150	01/17/2022	245,000.00	1795	245,000.00	2.150	1388
06251AP53	6242		1 FNC 17-05 (Bk Hapoalim)PA	02/17/2017	245,000.00	2.150	01/17/2022	245,000.00	1795	245,000.00	2.150	1388
06251AP53	6243		1 FNC 17-06 (BI Hapoalim)YES	02/17/2017	245,000.00	2.150	01/17/2022	245,000.00	1795	245,000.00	2.150	1388
30781TBD9	6237		1 GP 17-02 (Farmers-Merchants)	01/18/2017	245,000.00	2.050	01/18/2022	245,000.00	1826	245,000.00	2.050	1389
30781TBD9	6238		1 GP 17-03 (Farmers-Merchants)	01/18/2017	245,000.00	2.050	01/18/2022	245,000.00	1826	245,000.00	2.050	1389
30781TBD9	6239		1 GP 17-04 (Farmers-Merchants)	01/18/2017	245,000.00	2.050	01/18/2022	245,000.00	1826	245,000.00	2.050	1389
3134GAK86	6235		1 HC 17-01 (NC 1-26-18)QC	01/26/2017	3,000,000.00	2.200	01/26/2022	3,000,000.00	1826	3,000,000.00	2.200	1397
77781RCK7	6248		1 GP 17-09 (Roseville FA)	02/09/2017	1,002,800.00	2.410	02/01/2022	1,000,000.00	1818	1,000,000.00	2.350	1403
940727AH3	6245		1 GP 17-06 (WashingtonFirst)Cit	02/23/2017	245,000.00	2.050	02/23/2022	245,000.00	1826	245,000.00	2.050	1425
940727AH3	6246		1 GP 17-07 (WashingtonFirst)PA	02/23/2017	245,000.00	2.050	02/23/2022	245,000.00	1826	245,000.00	2.050	1425
940727AH3	6247		1 GP 17-08 (WashingtonFirst)YE	02/23/2017	245,000.00	2.050	02/23/2022	245,000.00	1826	245,000.00	2.050	1425
3132X0PX3	6257		1 HC 17-02 (FAMCA)NC	02/23/2017	2,000,000.00	2.100	02/23/2022	2,000,000.00	1826	2,000,000.00	2.100	1425
3134GA4Q4	6252		1 VS 17-01 (NC 2-28-18)1X	02/28/2017	3,000,000.00	2.052	02/28/2022	3,000,000.00	1826	3,000,000.00	2.052	1430
90984P5A9	6253		1 FNC 17-10 (United Comm)City	03/01/2017	245,000.00	2.050	03/01/2022	245,000.00	1826	245,000.00	2.050	1431
90984P5A9	6254		1 FNC 17-11 (United Comm)PA	03/01/2017	245,000.00	2.050	03/01/2022	245,000.00	1826	245,000.00	2.050	1431
90984P5A9	6255		1 FNC 17-12 (United Comm)YES	03/01/2017	245,000.00	2.050	03/01/2022	245,000.00	1826	245,000.00	2.050	1431
3134GSHD0	6356		1 HC 18-01 (1X Call 3-29-19)	03/29/2018	3,000,000.00	2.750	03/29/2022	3,000,000.00	1461	3,000,000.00	2.750	1459
13063DAD0	6279		1 GP 17-22 (CalGO)	04/27/2017	2,200,000.00	2.367	04/01/2022	2,200,000.00	1800	2,200,000.00	2.367	1462
87165EL47	6258		1 GP 17-11 (Synchrony)City	04/07/2017	245,000.00	2.400	04/07/2022	245,000.00	1826	245,000.00	2.400	1468
87165EL47	6259		1 GP 17-12 (Synchrony)PA	04/07/2017	245,000.00	2.400	04/07/2022	245,000.00	1826	245,000.00	2.400	1468
87165EL47	6260		1 GP 17-13 (Synchrony)YES	04/07/2017	245,000.00	2.400	04/07/2022	245,000.00	1826	245,000.00	2.400	1468



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INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
45581EAC5	6268	1	HC 17-04 (Ind&Comm)City	04/12/2017	245,000.00	2.150	04/12/2022	245,000.00	1826	245,000.00	2.150	1473
45581EAC5	6269	1	HC 17-06 (Ind&Comm)YES	04/12/2017	245,000.00	2.150	04/12/2022	245,000.00	1826	245,000.00	2.150	1473
45581EAC5	6270	1	HC 17-05 (Ind&Comm)PA	04/12/2017	245,000.00	2.150	04/12/2022	245,000.00	1826	245,000.00	2.150	1473
201282HM5	6261	1	GP 17-16 (Commercial)YES	04/21/2017	245,000.00	2.050	04/21/2022	245,000.00	1826	245,000.00	2.050	1482
201282HM5	6262	1	GP 17-15 (Commercial)PA	04/21/2017	245,000.00	2.050	04/21/2022	245,000.00	1826	245,000.00	2.050	1482
201282HM5	6263	1	GP 17-14 (Commercial)City	04/21/2017	245,000.00	2.050	04/21/2022	245,000.00	1826	245,000.00	2.050	1482
3130AB3U8	6264	1	HC 17-03 (1X Call 4-26-19)	04/26/2017	3,000,000.00	2.100	04/26/2022	3,000,000.00	1826	3,000,000.00	2.100	1487
74267GVX2	6276	1	FNC 17-13 (PrivBankTrust)City	05/05/2017	245,000.00	2.000	05/05/2022	245,000.00	1826	245,000.00	2.000	1496
74267GVX2	6277	1	FNC 17-14 (PrivBankTrust)PA	05/05/2017	245,000.00	2.000	05/05/2022	245,000.00	1826	245,000.00	2.000	1496
74267GVX2	6278	1	FNC 17-15 (PrivBankTrust)YES	05/05/2017	245,000.00	2.000	05/05/2022	245,000.00	1826	245,000.00	2.000	1496
58740XZB9	6280	1	FNC 17-16 (Mercantile MI)City	05/10/2017	245,000.00	2.100	05/10/2022	245,000.00	1826	245,000.00	2.100	1501
58740XZB9	6281	1	FNC 17-17 (Mercantile MI)PA	05/10/2017	245,000.00	2.100	05/10/2022	245,000.00	1826	245,000.00	2.100	1501
58740XZB9	6282	1	FNC 17-18 (Mercantile MI)YES	05/10/2017	245,000.00	2.100	05/10/2022	245,000.00	1826	245,000.00	2.100	1501
88213AJZ9	6338	1	GP 17-42 (Texas A&M)	12/04/2017	2,976,156.50	2.202	05/15/2022	3,000,000.00	1623	3,000,000.00	2.419	1506
319141FV4	6283	1	FNC 17-19 (First Bk Highland)	05/17/2017	245,000.00	2.100	05/17/2022	245,000.00	1826	245,000.00	2.100	1508
319141FV4	6284	1	FNC 17-20 (First Bk Highland)P	05/17/2017	245,000.00	2.100	05/17/2022	245,000.00	1826	245,000.00	2.100	1508
319141FV4	6285	1	FNC 17-21 (First Bk Highland)Y	05/17/2017	245,000.00	2.100	05/17/2022	245,000.00	1826	245,000.00	2.100	1508
58403B6R2	6286	1	GP 17-23 (Medallion) City	06/09/2017	245,000.00	2.150	06/09/2022	245,000.00	1826	245,000.00	2.150	1531
58403B6R2	6287	1	GP 17-24 (Medallion) PA	06/09/2017	245,000.00	2.150	06/09/2022	245,000.00	1826	245,000.00	2.150	1531
58403B6R2	6288	1	GP 17-25 (Medallion) YES	06/09/2017	245,000.00	2.150	06/09/2022	245,000.00	1826	245,000.00	2.150	1531
17801GBT5	6333	1	FNC 17-37 (City NB Metropolis	12/11/2017	245,000.00	2.150	06/13/2022	245,000.00	1645	245,000.00	2.150	1535
17801GBT5	6334	1	FNC 17-38 (City NB Metropolis	12/11/2017	245,000.00	2.150	06/13/2022	245,000.00	1645	245,000.00	2.150	1535
17801GBT5	6335	1	FNC 17-39 (City NB Metropolis	12/11/2017	245,000.00	2.150	06/13/2022	245,000.00	1645	245,000.00	2.150	1535
3133EH4T7	6341	1	VS 17-03 (NC 3-27-18)CC	12/27/2017	3,000,000.00	2.440	06/27/2022	3,000,000.00	1643	3,000,000.00	2.440	1549
912828XW5	6343	1	GP 17-45 (Treasury)	12/26/2017	3,922,187.50	1.750	06/30/2022	4,000,000.00	1647	4,000,000.00	2.205	1552
9128282P4	6327	1	GP 17-39 (Treasury)	10/23/2017	3,977,343.75	1.875	07/31/2022	4,000,000.00	1742	4,000,000.00	2.000	1583
742718EU9	6336	1	HC 17-16 (PG)	11/21/2017	2,981,910.00	2.150	08/11/2022	3,000,000.00	1724	3,000,000.00	2.285	1594
3130AC6F6	6289	1	WB 17-01 (Annual Call)	08/24/2017	3,000,000.00	2.000	08/24/2022	3,000,000.00	1826	3,000,000.00	2.000	1607
466682AQ4	6299	1	FNC 17-31 (Jackson County)Cit	08/31/2017	245,000.00	2.050	08/31/2022	245,000.00	1826	245,000.00	2.050	1614
466682AQ4	6300	1	FNC 17-32 (Jackson County)PA	08/31/2017	245,000.00	2.050	08/31/2022	245,000.00	1826	245,000.00	2.050	1614
466682AQ4	6301	1	FNC 17-313(Jackson County)Y	08/31/2017	245,000.00	2.050	08/31/2022	245,000.00	1826	245,000.00	2.050	1614
69351UAQ6	6319	1	GP 17-34	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1615
254673BZ8	6305	1	GP 17-26 (Discover)City	09/07/2017	245,000.00	2.350	09/07/2022	245,000.00	1826	245,000.00	2.350	1621



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Investments Outstanding As Of Date: 3/31/2018

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
254673BZ8	6306	1	GP 17-27 (Discover)PA	09/07/2017	245,000.00	2.350	09/07/2022	245,000.00	1826	245,000.00	2.350	1621
254673BZ8	6307	1	GP 17-28 (Discover)YES	09/07/2017	245,000.00	2.350	09/07/2022	245,000.00	1826	245,000.00	2.350	1621
677721CR1	6302	1	HC 17-07 (Ohio Vally)City	09/08/2017	245,000.00	2.050	09/08/2022	245,000.00	1826	245,000.00	2.050	1622
677721CR1	6303	1	HC 17-08 (Ohio Vally) PA	09/08/2017	245,000.00	2.050	09/08/2022	245,000.00	1826	245,000.00	2.050	1622
677721CR1	6304	1	HC 17-09 (Ohio Vally) YES	09/08/2017	245,000.00	2.050	09/08/2022	245,000.00	1826	245,000.00	2.050	1622
037833DC1	6318	1	GP 17-32 (Apple)	09/12/2017	749,115.00	2.100	09/12/2022	750,000.00	1826	750,000.00	2.125	1626
987159AP5	6312	1	HC 17-10 (York) City	09/15/2017	245,000.00	2.000	09/15/2022	245,000.00	1826	245,000.00	2.000	1629
987159AP5	6313	1	HC 17-11 (York) PA	09/15/2017	245,000.00	2.000	09/15/2022	245,000.00	1826	245,000.00	2.000	1629
987159AP5	6314	1	HC 17-12 (York) YES	09/15/2017	245,000.00	2.000	09/15/2022	245,000.00	1826	245,000.00	2.000	1629
92826CAG7	6316	1	GP 17-33 (Visa)	09/15/2017	2,999,850.00	2.150	09/15/2022	3,000,000.00	1826	3,000,000.00	2.151	1629
3134GBK84	6317	1	VS 17-02 (NC 9-27-19)QC	09/27/2017	4,000,000.00	2.000	09/27/2022	4,000,000.00	1826	4,000,000.00	2.000	1641
66612ABX5	6320	1	FNC 17-34 (Northfield) City	10/25/2017	245,000.00	2.150	10/25/2022	245,000.00	1826	245,000.00	2.150	1669
66612ABX5	6321	1	FNC 17-35 (Northfield)PA	10/25/2017	245,000.00	2.150	10/25/2022	245,000.00	1826	245,000.00	2.150	1669
66612ABX5	6322	1	FNC 17-36 (Northfield)YES	10/25/2017	245,000.00	2.150	10/25/2022	245,000.00	1826	245,000.00	2.150	1669
45780DCC4	6332	1	GP 17-41 (Institute Adv Study)	11/16/2017	570,453.27	2.447	11/01/2022	570,000.00	1811	570,000.00	2.430	1676
01748DAY2	6324	1	GP 17-36 (Allegiance)City	11/03/2017	245,000.00	2.200	11/03/2022	245,000.00	1826	245,000.00	2.200	1678
01748DAY2	6325	1	GP 17-37 (Allegiance)PA	11/03/2017	245,000.00	2.200	11/03/2022	245,000.00	1826	245,000.00	2.200	1678
01748DAY2	6326	1	GP 17-38 (Allegiance)YES	11/03/2017	245,000.00	2.200	11/03/2022	245,000.00	1826	245,000.00	2.200	1678
22766ACB9	6329	1	HC 17-13 (Crossfirst)City	11/20/2017	245,000.00	2.200	11/18/2022	245,000.00	1824	245,000.00	2.200	1693
22766ACB9	6330	1	HC 17-14 (Crossfirst)PA	11/20/2017	245,000.00	2.200	11/18/2022	245,000.00	1824	245,000.00	2.200	1693
22766ACB9	6331	1	HC 17-15 (Crossfirst)YES	11/20/2017	245,000.00	2.200	11/18/2022	245,000.00	1824	245,000.00	2.200	1693
3134GBY63	6328	1	GP 17-40 (NC 2-28-18)QC	11/28/2017	3,000,000.00	2.400	11/28/2022	3,000,000.00	1826	3,000,000.00	2.400	1703
3134GB6Y3	6342	1	VS 17-04 (NC 12-28-18)QC	12/28/2017	1,600,000.00	2.450	12/28/2022	1,600,000.00	1826	1,600,000.00	2.450	1733
084670BR8	6357	1	GP 18-07 (Berkshie)	03/22/2018	1,268,531.46	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1810
62384RAF3	6351	1	FNC 18-01 (Mtn Amer FCU)City	03/27/2018	245,000.00	3.000	03/27/2023	245,000.00	1826	245,000.00	3.000	1822
62384RAF3	6352	1	FNC 18-02 (Mtn Amer FCU)PA	03/27/2018	245,000.00	3.000	03/27/2023	245,000.00	1826	245,000.00	3.000	1822
62384RAF3	6353	1	FNC 18-03 (Mtn Amer FCU)YE	03/27/2018	245,000.00	3.000	03/27/2023	245,000.00	1826	245,000.00	3.000	1822

**FINANCE DEPARTMENT / INVESTMENT WITH FISCAL AGENTS
AS OF MARCH 31, 2018**

Trust #	Description	Fiscal Agent	Trustee / Employee Retirement Funds	GIC 's	U.S. Treasury Money Market	U.S. Gov't	L.A. County Pooled	Book Value	Market Value
WASTE DISPOSAL									
39017001	2012 Series B	Wells Fargo			\$0			\$0	\$0
39017002	2012 Series B	Wells Fargo			\$2			\$2	\$2
39017003	2012 Series B	Wells Fargo			\$0			\$0	\$0
TOTAL			\$0	\$0	\$2	\$0	\$0	\$2	\$2
WASTE WATER									
558940	2010 Series A	Bank of New York/Mellon			\$14			\$14	\$14
558941	2011 Series A	Bank of New York/Mellon			\$0			\$0	\$0
558942	2012 Series A	Bank of New York/Mellon			\$0			\$0	\$0
558943	2013 Series A	Bank of New York/Mellon			\$0			\$0	\$0
TOTAL			\$0	\$0	\$14	\$0	\$0	\$14	\$14
WATER & POWER									
82339000	2010 Series A	Wells Fargo			\$2,601,978			\$2,601,978	\$2,601,978
"	2010 Series A	Wells Fargo			\$343,500			\$343,500	\$343,500
82339001	2010 Series A	Morgan (4.895%)		\$1,748,036				\$1,748,036	\$1,748,036
"	2010 Series A	Wells Fargo			\$517,163			\$517,163	\$517,163
"	2010 Series A	Wells Fargo			\$0			\$0	\$0
82339200	2010 Series B	Wells Fargo			\$750,772			\$750,772	\$750,772
82339201	2010 Series B	Morgan (4.895%)		\$2,053,114				\$2,053,114	\$2,053,114
"	2010 Series B	Wells Fargo			\$605,639			\$605,639	\$605,639
80597300	2010 Series A	Wells Fargo			\$85,613			\$85,613	\$85,613
"	2010 Series A	Wells Fargo			\$674,598			\$674,598	\$674,598
80597301	2010 Series B	Wells Fargo			\$87,975			\$87,975	\$87,975
"	2010 Series B	Wells Fargo			\$270,405			\$270,405	\$270,405
48037700	2012 Series A	Wells Fargo			\$891,752			\$891,752	\$891,752
TOTAL			\$0	\$3,801,150	\$6,829,394	\$0	\$0	\$10,630,544	\$10,630,544
REDEVELOPMENT SUCCESSOR AGENCY									
84070400	2015	Wells Fargo			\$355			\$355	\$355
"	2015	Wells Fargo			\$1			\$1	\$1
84070401	2015	Wells Fargo			\$6,971			\$6,971	\$6,971
84070402	2015	Wells Fargo			\$77			\$77	\$77
84070403	2015	Wells Fargo			\$1			\$1	\$1
TOTAL			\$0	\$0	\$7,405	\$0	\$0	\$7,405	\$7,405
DEFERRED COMPENSATION									
GREAT WEST LIFE			\$1,377,253					\$1,377,253	\$1,377,253
ICMA			\$164,172,875					\$164,172,875	\$164,172,875
TOTAL			\$165,550,128	\$0	\$0	\$0	\$0	\$165,550,128	\$165,550,128
GRAND TOTAL			\$165,550,128	\$3,801,150	\$6,836,815	\$0	\$0	\$176,188,093	\$176,188,093

Note: Due to rounding, numbers presented on this statement may not add up precisely to the totals indicated