



## 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 October 2018 Dated November 29, 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 \$181 million in liquidity, with \$75 million in our account at the Local Agency Investment Fund (LAIF), \$63 million in investments maturing within a year and \$43 million in real estate taxes due in April and December. Liquidity has been allowed to accumulate in anticipation of cash flow needs over the next few months; this is suppressing upwards yield movement for the portfolio, as maturing amounts are being kept in LAIF to meet liquidity requirements.

The City Investment Pool ended October at \$440 million, up from September's balance of \$439 million. October's market value decreased slightly to 97.83% from September's 97.91%. October's yield came in at 1.96%, with the fiscal year-to-date yield coming in at 1.91%. The weighted average yield of the portfolio at the end of the month is 1.96%.

We saw positive news on the credit front with S&P upgrading Visa from A+ to AA- and MasterCard from A to A+. Subsequent to month end, we saw the Pasadena Unified School District bonds mature and roll off on November 1.

#### MARKET OUTLOOK

President Trump is ratcheting up his criticism of Federal Reserve Chair Jerome Powell and current interest-rate policy, telling the Washington Post he is "not even a little bit happy" with his choice to lead the central bank. Bloomberg reports that Treasury Secretary Steven Mnuchin has been looking for a way to tighten monetary policy, without further angering the President, by canvassing bond dealers and investors as to which is the better alternative: tightening through rate hikes or through faster cuts in its securities portfolio. Highlights from Powell's speech this morning:

- Rates are "just below" range of estimates for neutral policy, raising the question of whether he's walking back an earlier view that neutral was a longer way off
- Even after eight hikes since December 2015, rates are still low by historical standards
- The Fed's gradualism is meant to balance risks of moving too fast or too slowly
- Moving too fast would risk shortening U.S. expansion, moving too slow could risk higher inflation or destabilizing financial imbalances – the effects of the Fed's gradual hikes is uncertain and may take a year or more to fully realize
- "We see no major asset class, however, where valuations appear far in excess of standard benchmarks."
- Powell and the Federal Open Market Committee (FOMC) are forecasting "continued solid growth" in the U.S. economy
- Sees overall risks to financial stability as "moderate"

Bridgewater's Ray Dalio said last week that "years of low interest rates and quantitative easing have squeezed most of the returns out of U.S. assets." He expects low returns for a very, very long time.

<https://www.bloomberg.com/news/videos/2018-11-19/bridgewater-s-dalio-expects-low-returns-for-a-very-very-long-time-video>

**PORTFOLIO SUMMARY AS OF October 31, 2018**

	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
<b>City Investment Pool:</b>			
Agency - US Federal Agency	\$ 158,410,000	\$ 158,528,159	\$ 153,520,582
US Treasury Notes and Bonds	15,000,000	14,993,731	14,541,660
Corporates - Medium Term Notes	72,768,000	72,671,807	71,205,160
Local Agency Investment Fund (LAIF)	75,000,000	75,000,000	74,837,430
Municipal Bonds	45,738,687	45,885,688	44,896,588
Negotiable Certificates of Deposit	82,575,000	82,570,752	80,901,925
Subtotal - City Investment Pool	<u>449,491,687</u>	<u>449,650,137</u>	<u>439,903,345</u>
Additional Accounts at LAIF:			
Successor Agency for RDA	8,590,000	8,590,000	8,571,380
Housing Authority	500,000	500,000	498,917
<b>TOTAL</b>	<u><u>\$ 458,581,687</u></u>	<u><u>\$ 458,740,137</u></u>	<u><u>\$ 448,973,642</u></u>

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

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, CPA, CGMA, CCMT  
City Treasurer

- CC: Bob Frutos, Council Member/Liaison to Treasurer's Office  
 Jess Talamantes, 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

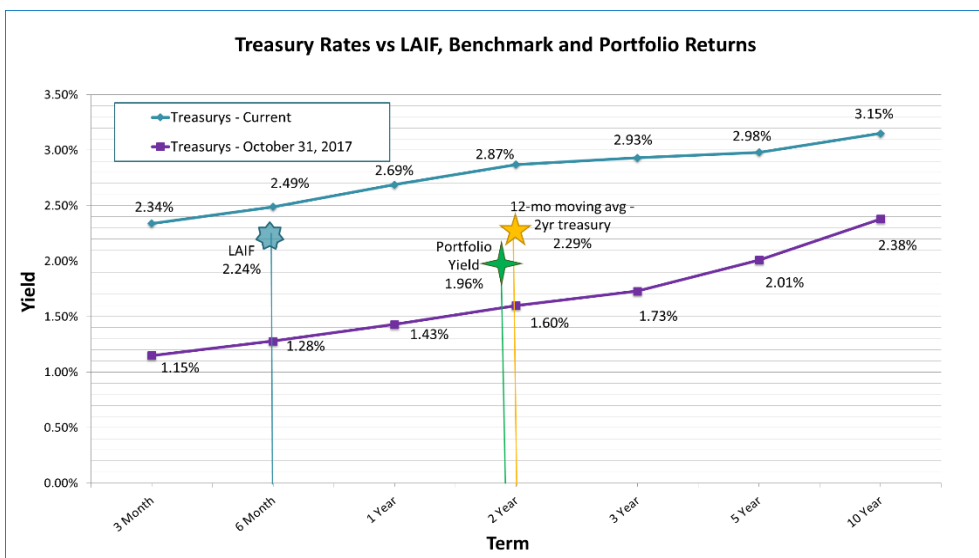
	October 2018		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	\$ 153,521	35%	No limit	90%	50%
Commercial Paper	0	0%	No limit	No limit	0%
Treasury Notes & Bonds	14,542	3%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	80,902	19%	30%	30%	12%
LAIF	74,837	17%	\$195 million	\$195 million	13%
Medium-Term Notes	71,205	16%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	44,896	10%	No limit	15%	3%
<b>TOTAL</b>	<b>\$ 439,903</b>	<b>100%</b>			

## Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	\$ 138,474	31%	0 to 100%
One to Three Years	200,612	45%	0 to 50%
Three to Five Years	110,564	24%	0 to 50%
<b>TOTAL</b>	<b>\$ 449,650</b>	<b>100%</b>	

## Income Summary

	October 2018 MTD	October 2018 Fiscal YTD	October 2017 Fiscal YTD
US Agencies	\$ 227,810	\$ 920,744	\$ 849,378
Commercial Paper	-	52,356	22,450
Treasury Notes & Bonds	24,208	119,041	53,287
Corporates–Medium Term Notes	132,430	512,730	358,701
Local Agency Investment Fund (LAIF)	134,515	383,575	185,066
Municipal Bonds	77,364	305,579	206,905
Negotiable Certificates of Deposit	132,860	541,629	478,014
<b>TOTAL</b>	<b>\$ 729,187</b>	<b>\$ 2,835,654</b>	<b>\$ 2,153,801</b>
<b>YIELD</b>	<b>1.96%</b>	<b>1.91%</b>	<b>1.54%</b>



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

The portfolio yield is lagging the benchmark as a result of the recent buildup in liquidity to meet cash flow requirements.

NOTE: The LAIF yield includes an estimate of the interest projected to be allocated at the end of the quarter for LAIF's loan to CalPERS. The effective yield published by LAIF for October was 2.144%.

# Corporate and Muni Ratings

As of November 29, 2018

Issuer	Par Value	Maturity Date	Moody's	S & P
Toyota Motor Credit Corp. (Matured)	\$2,000,000	10/24/2018	Aa3	AA-
USB Floater (Called 10/15/18)	\$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+
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+
PNC Bank	\$3,000,000	7/21/2020	A2	A
Automated Data Processing (ADP)	\$3,000,000	9/15/2020	Aa3	AA
JPMorgan	\$1,000,000	10/19/2020	Aa2	A+
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+
Internatl Bnk for Reconstruction and Dev (IBRD)	\$3,000,000	9/20/2021	Aaa	AAA
Chevron	\$2,000,000	3/3/2022	Aa2	AA-
Blackrock	\$2,680,000	6/1/2022	Aa3	AA-
Toyota	\$2,765,000	7/13/2022	Aa3	AA-
Proctor & Gamble	\$3,000,000	8/11/2022	Aa3	AA-
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	AA-
Institute Adv Study	\$570,000	11/4/2022	Aaa	AAA
Walmart	\$3,000,000	12/15/2022	Aa2	AA (Neg)
Berkshire Hathaway	\$1,290,000	3/15/2023	Aa2	AA
Nike	\$1,401,000	5/1/2023	A1	AA-
Pasadena CA Unified School District	\$2,000,000	11/1/2018	Aa3 (Neg)	A+ (Neg)
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-
Calif. State GO Bonds	\$3,600,000	4/1/2021	Aa3	AA-
CA Wtr Resources Pwr Sply Revenue	\$4,823,687	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-
City of Palo Alto	\$140,000	11/1/2021	N/A	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
City of Palo Alto	\$195,000	11/1/2022	N/A	AA+
Texas A&M	\$3,000,000	5/15/2023	N/A	AA+

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

\*+ Positive Watch  
\*- Negative Watch

Neg Negative Outlook  
Pos Positive Outlook

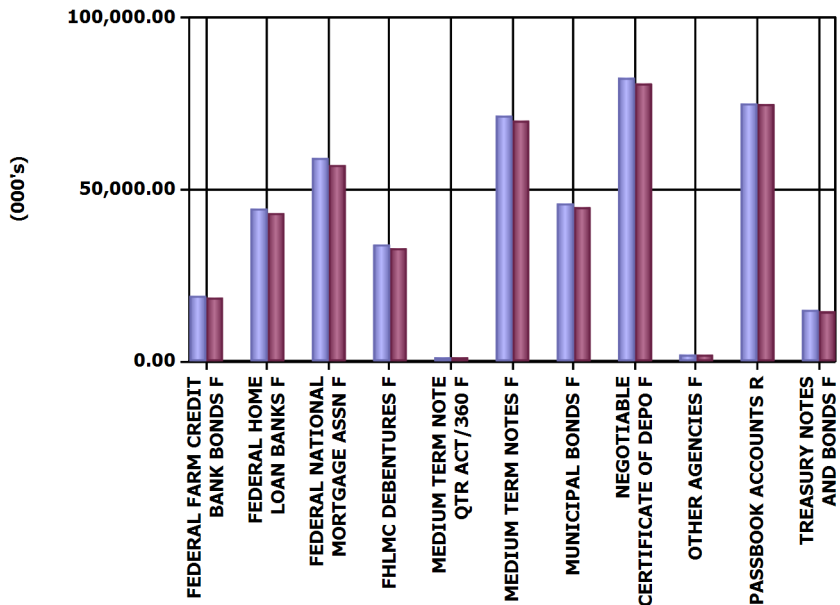


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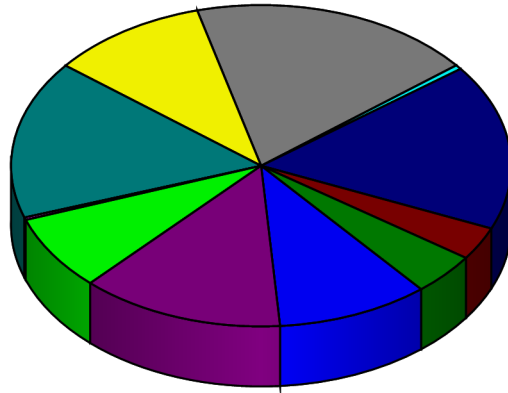
Investments Outstanding As Of Date: 10/31/2018

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
FEDERAL FARM CREDIT BANK B	19,000.00	19,004.28	18,535.60	97.53 %	1.85 %	2.374	2.374
FEDERAL HOME LOAN BANKS F	44,240.00	44,408.25	43,075.23	97.00 %	1.68 %	2.350	2.350
FEDERAL NATIONAL MORTGAGE	59,250.00	59,182.15	57,079.87	96.45 %	1.57 %	2.457	2.457
FHLMC DEBENTURES F	33,920.00	33,933.47	32,886.90	96.92 %	2.07 %	3.360	3.360
MEDIUM TERM NOTE QTR ACT/3	1,155.00	1,162.98	1,157.78	99.55 %	1.63 %	.370	.370
MEDIUM TERM NOTES F	71,613.00	71,508.83	70,047.38	97.96 %	2.25 %	2.295	2.295
MUNICIPAL BONDS F	45,738.69	45,885.69	44,896.59	97.84 %	2.03 %	2.104	2.104
NEGOTIABLE CERTIFICATE OF D	82,575.00	82,570.75	80,901.92	97.98 %	1.87 %	2.071	2.071
OTHER AGENCIES F	2,000.00	2,000.00	1,942.98	97.15 %	2.10 %	3.318	3.318
PASSBOOK ACCOUNTS R	75,000.00	75,000.00	74,837.43	99.78 %	2.24 %	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	14,993.73	14,541.66	96.98 %	1.90 %	3.012	3.012
<b>Totals (000's):</b>	<b>449,491.69</b>	<b>449,650.14</b>	<b>439,903.34</b>	<b>97.83 %</b>	<b>1.96 %</b>	<b>1.986</b>	<b>1.986</b>

PORTFOLIO ALLOCATION



CURRENT PAR %



- FEDERAL FARM CREDIT BANK BONDS F - 4%
- FEDERAL HOME LOAN BANKS F - 10%
- FEDERAL NATIONAL MORTGAGE ASSN F - 13%
- FHLMC DEBENTURES F - 8%
- MEDIUM TERM NOTE QTR ACT/360 F - 0%
- MEDIUM TERM NOTES F - 16%
- MUNICIPAL BONDS F - 10%
- NEGOTIABLE CERTIFICATE OF DEPO F - 18%
- OTHER AGENCIES F - 0%
- PASSBOOK ACCOUNTS R - 17%
- TREASURY NOTES AND BONDS F - 3%

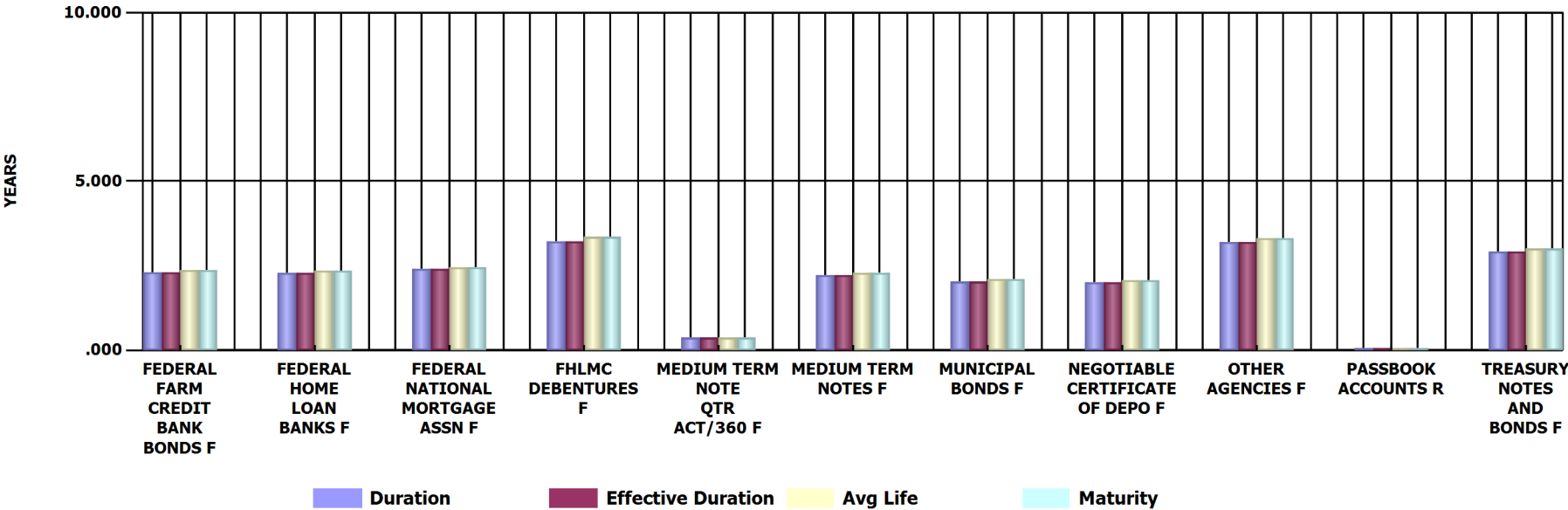


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Investments Outstanding As Of Date: 10/31/2018

**MATURITY ANALYSIS**

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
FEDERAL FARM CREDIT BANK BONDS F	19,000.00	2.302	2.302	2.374	2.374
FEDERAL HOME LOAN BANKS F	44,240.00	2.291	2.291	2.350	2.350
FEDERAL NATIONAL MORTGAGE ASSN F	59,250.00	2.409	2.409	2.457	2.457
FHLMC DEBENTURES F	33,920.00	3.228	3.228	3.360	3.360
MEDIUM TERM NOTE QTR ACT/360 F	1,155.00	.371	.371	.370	.370
MEDIUM TERM NOTES F	71,613.00	2.217	2.217	2.295	2.295
MUNICIPAL BONDS F	45,738.69	2.033	2.033	2.104	2.104
NEGOTIABLE CERTIFICATE OF DEPO F	82,575.00	2.011	2.011	2.071	2.071
OTHER AGENCIES F	2,000.00	3.204	3.204	3.318	3.318
PASSBOOK ACCOUNTS R	75,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	2.923	2.923	3.012	3.012
<b>Totals (000's):</b>	<b>449,491.69</b>	<b>1.927</b>	<b>1.927</b>	<b>1.986</b>	<b>1.986</b>



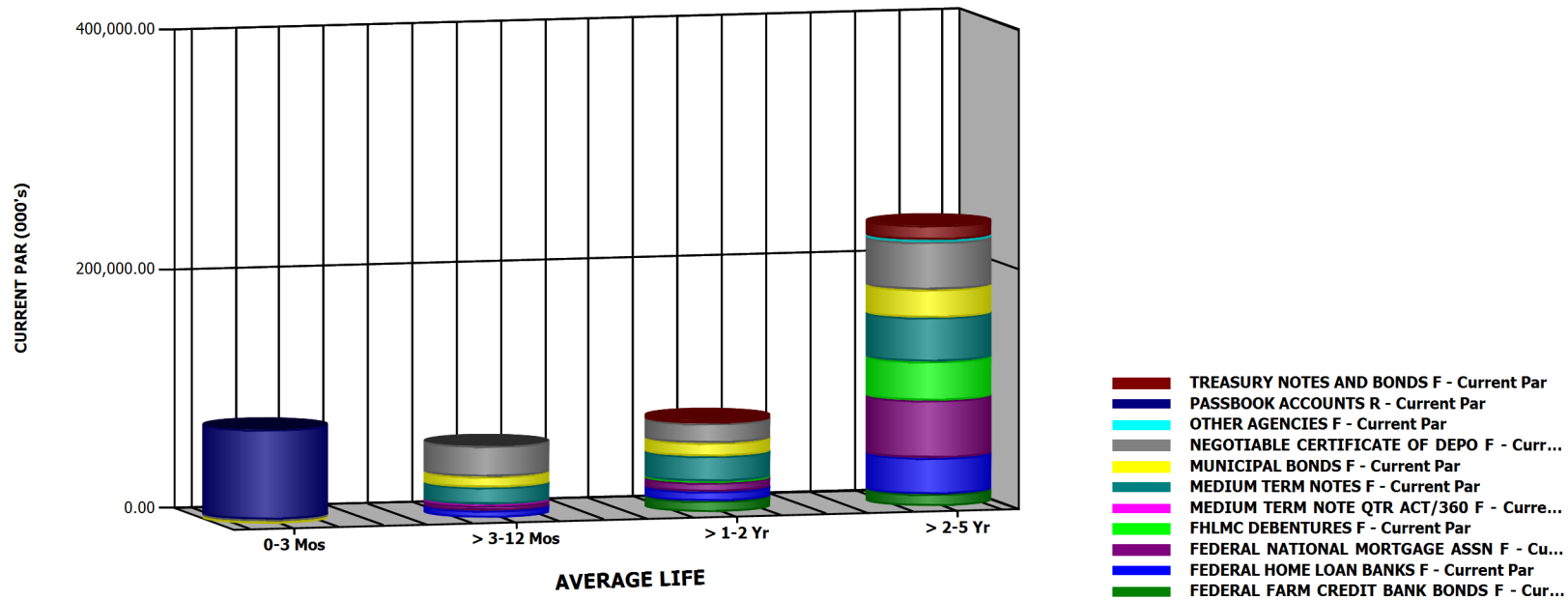


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Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	0.00	9,000.00	10,000.00	19,000.00
FEDERAL HOME LOAN BANK	0.00	6,000.00	8,000.00	30,240.00	44,240.00
FEDERAL NATIONAL MORTG	0.00	4,000.00	7,250.00	48,000.00	59,250.00
FHLMC DEBENTURES F	0.00	0.00	1,320.00	32,600.00	33,920.00
MEDIUM TERM NOTE QTR A	0.00	1,155.00	0.00	0.00	1,155.00
MEDIUM TERM NOTES F	0.00	14,107.00	20,900.00	36,606.00	71,613.00
MUNICIPAL BONDS F	2,000.00	9,100.00	11,125.00	23,513.69	45,738.69
NEGOTIABLE CERTIFICATE	1,470.00	25,480.00	16,170.00	39,455.00	82,575.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	0.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	0.00	3,000.00	12,000.00	15,000.00
Totals (000's):	78,470.00	59,842.00	76,765.00	234,414.69	449,491.69

AVERAGE LIFE DISTRIBUTION

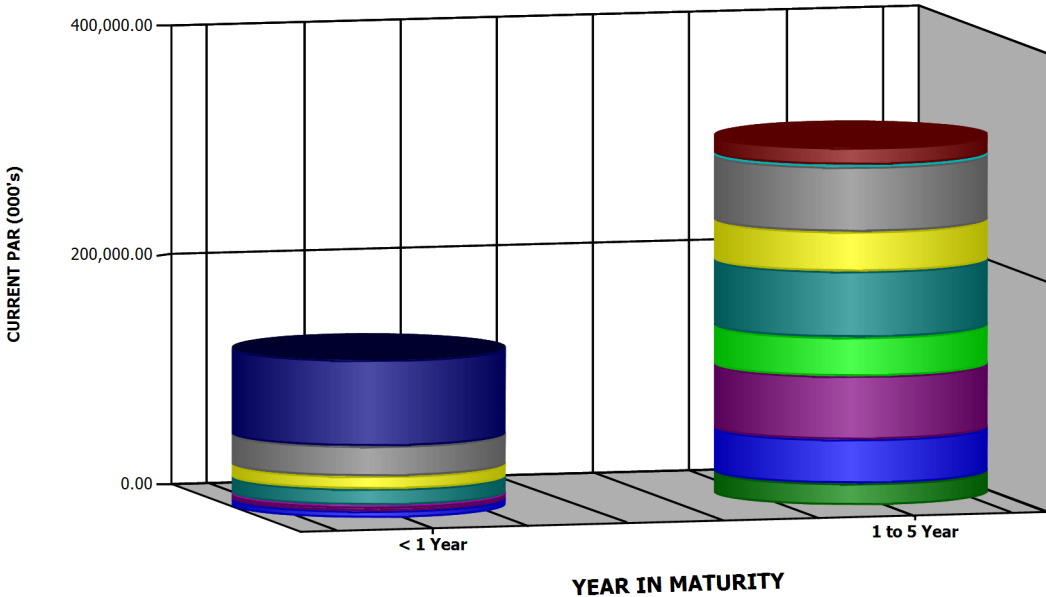




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Investments Outstanding As Of Date: 10/31/2018

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	19,000.00	19,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	4,000.00	55,250.00	59,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	14,107.00	57,506.00	71,613.00
MUNICIPAL BONDS F	11,100.00	34,638.69	45,738.69
NEGOTIABLE CERTIFICATE	26,215.00	56,360.00	82,575.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
Totals (000's):	137,577.00	311,914.69	449,491.69



MATURITY DISTRIBUTION

- TREASURY NOTES AND BONDS F - Current Par
- PASSBOOK ACCOUNTS R - Current Par
- OTHER AGENCIES F - Current Par
- NEGOTIABLE CERTIFICATE OF DEPO F - Curr...
- MUNICIPAL BONDS F - Current Par
- MEDIUM TERM NOTES F - Current Par
- MEDIUM TERM NOTE QTR ACT/360 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...

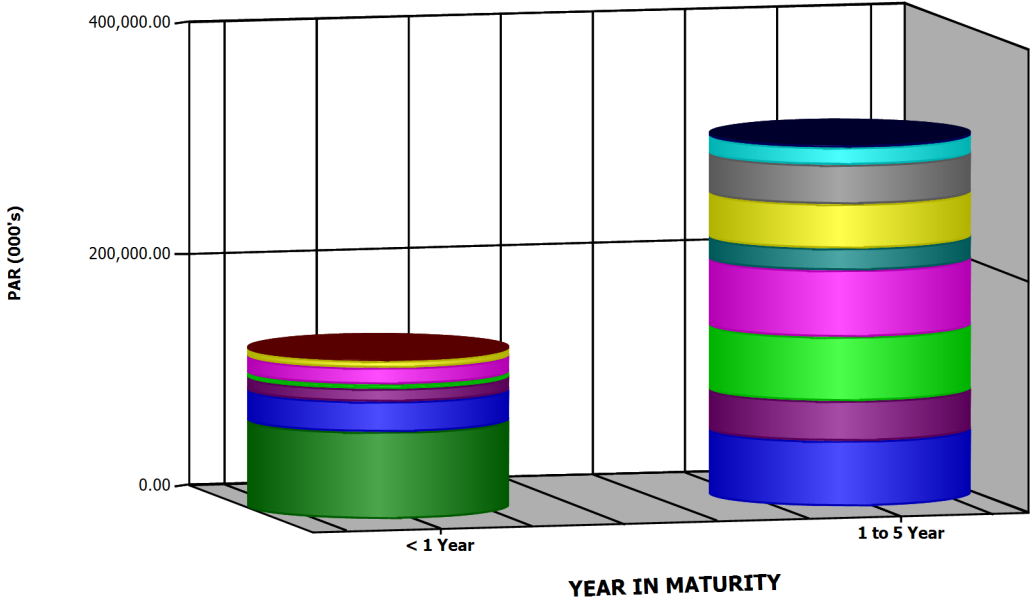




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Investments Outstanding As Of Date: 10/31/2018

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	19,000.00	19,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	4,000.00	55,250.00	59,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	14,107.00	57,506.00	71,613.00
MUNICIPAL BONDS F	11,100.00	34,638.69	45,738.69
NEGOTIABLE CERTIFICATE	26,215.00	56,360.00	82,575.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
<b>Totals (000's):</b>	<b>137,577.00</b>	<b>311,914.69</b>	<b>449,491.69</b>



CALL/MATURITY DISTRIBUTION

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

# EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



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Investments Outstanding As Of Date: 10/31/2018

## INVESTMENT PORTFOLIO - POSITION DETAIL

FEDERAL FARM CREDIT BANK 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)
GS 14-06 (BULLET)	Aaa	AA+	3133EEBN9	1.800	1.800	1.033	1.017	1.017	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	99.023000	-29,310.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	1.995	1.970	1.970	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	97.137000	-85,599.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	1.318	1.303	1.303	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	98.230000	-53,100.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	2.682	2.625	2.625	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	95.890000	-123,300.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	3.107	3.000	3.000	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	96.996000	-90,120.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	3.658	3.491	3.491	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	97.460000	-76,200.00
GP 18-21 (NC 11-6-18) CC	Aaa	AA+	3133EJVE6	3.120	3.227	3.734	3.524	3.524	10/31/2018	07/25/2022		1,000,000.00	1,004,570.00	99.352000	-2,730.00
<b>Total</b> Count 7				1.840	1.846	2.374	2.302	2.302				19,000,000.00	19,004,279.00	97.555789	-460,359.00
FEDERAL HOME LOAN BANKS 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)
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	1.745	1.717	1.717	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.202000	-121,500.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	.658	.655	.655	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	99.262000	-22,140.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	2.115	2.065	2.065	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	97.736000	-113,400.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	2.326	2.278	2.278	02/26/2016	02/26/2021		240,000.00	239,880.00	97.226300	-6,536.88
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.367	1.353	1.353	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	98.747000	-106,707.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	2.488	2.444	2.444	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	96.697000	-99,090.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.364	2.321	2.321	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	97.345000	-119,766.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	.638	.636	.636	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	99.068000	-26,700.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	2.222	2.182	2.182	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	96.572000	-102,840.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	2.934	2.874	2.874	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	96.039000	-118,080.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	3.082	2.982	2.982	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	96.813000	-83,670.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	3.197	3.082	3.082	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	97.090000	-87,300.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	3.197	3.092	3.092	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	96.898000	-89,070.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	3.488	3.379	3.379	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	96.618000	-101,460.00
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	3.816	3.678	3.678	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	95.508000	-134,760.00
<b>Total</b> Count 15				1.764	1.676	2.350	2.291	2.291				44,240,000.00	44,408,253.00	97.367163	-1,333,019.88
FEDERAL NATIONAL MORTGAGE ASSN 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)
GS 14-04 (FNMA BULLET)	Aaa	AA+	3136FTT82	1.750	1.548	.326	.326	.326	06/02/2014	02/27/2019		4,000,000.00	4,036,720.00	99.768000	-46,000.00
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135G0A78	1.625	1.594	1.225	1.210	1.210	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	98.617000	-45,637.23
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135G0D75	1.500	1.417	1.644	1.619	1.619	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	97.835000	-76,098.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	2.321	2.277	2.277	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	96.797000	-64,060.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	2.666	2.611	2.611	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	95.815000	-124,050.00

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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)
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	2.666	2.608	2.608	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	96.848000	-157,600.00
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	2.742	2.683	2.683	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	96.245000	-112,650.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	2.742	2.682	2.682	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.501000	-179,960.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	2.742	2.690	2.690	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.882000	-164,720.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	2.778	2.720	2.720	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	95.565000	-221,750.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	2.874	2.811	2.811	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	95.660000	-173,600.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	2.937	2.878	2.878	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	94.942000	-202,320.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	2.918	2.861	2.861	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	95.462000	-136,140.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	2.995	2.932	2.932	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	95.096000	-146,880.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	2.937	2.883	2.883	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	95.439000	-130,392.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	2.937	2.882	2.882	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	95.439000	-80,856.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	2.326	2.285	2.285	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	96.574000	-23,310.34
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	1.912	1.882	1.882	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	97.859000	-16,262.50
<b>Total</b> Count 18				1.540	1.569	2.457	2.409	2.409				59,250,000.00	59,182,153.57	96.337329	-2,102,286.07
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	1.827	1.809	1.809	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	98.113000	-38,381.64
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	2.666	2.588	2.588	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	95.293000	-141,210.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	2.819	2.757	2.757	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.392000	-108,240.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	2.819	2.755	2.755	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.544000	-103,680.00
HC 16-09 (NC 11-25-16)QC	Aaa	AA+	3134GAAE4	1.625	1.625	2.819	2.757	2.757	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.392000	-108,240.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	3.241	3.124	3.124	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	97.389000	-78,330.00
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.332	3.228	3.228	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	96.965000	-91,050.00
VS 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	3.910	3.770	3.770	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	96.134000	-154,640.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	4.079	3.867	3.867	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	96.439000	-106,830.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	4.162	3.947	3.947	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	96.890000	-49,760.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.411	3.272	3.272	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	98.798000	-36,060.00
RJ 18-04 (NC 8-24-18)QC	Aaa	AA+	3134GSMJ1	3.250	3.250	4.564	4.221	4.221	05/30/2018	05/24/2023		3,000,000.00	3,000,000.00	98.995000	-30,150.00
<b>Total</b> Count 12				2.077	2.068	3.360	3.228	3.228				33,920,000.00	33,933,473.24	96.954309	-1,046,571.64
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 18-06 (Berkshire Floater)	Aa2	AA	084664CH2	3.024	1.627	.370	.371	.371	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.241000	-5,191.73
<b>Total</b> Count 1				3.024	1.627	.370	.371	.371				1,155,000.00	1,162,975.28	100.241000	-5,191.73

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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)
HC 14-01 (Apple)	Aa1	AA+	037833AQ3	2.100	2.030	.512	.509	.509	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.687000	-12,720.00
GP 14-34 (HONDA)	A2	A+	02665WAH4	2.250	2.280	.789	.783	.783	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.447000	-8,286.00
GP 14-48 (JNJ)	Aaa	AAA	478160BM5	1.875	1.870	1.096	1.081	1.081	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.066000	-28,710.00
GP 15-06 (MASTERCARD)	A2	A	57636QAA2	2.000	1.753	.416	.416	.416	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.670000	-12,920.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	.874	.867	.867	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.384000	-27,663.93
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	1.877	1.839	1.839	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	98.608000	-55,710.00
HC 15-16 (Pepsico)	A1	A+	713448CS5	1.850	2.140	1.499	1.486	1.486	09/17/2015	04/30/2020		900,000.00	888,570.00	98.220000	-4,590.00
VS 15-12 (Pepsico)	A1	A+	713448CS5	1.850	2.164	1.499	1.486	1.486	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	98.220000	-8,120.00
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.332	.331	.331	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	99.828000	-56,562.18
GP 15-63 (NY University)	Aa2	AA-	650119AF7	1.767	1.767	.666	.662	.662	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	99.094000	-9,060.00
GP 16-14 (Paccar)	A1	A+	69371RM86	1.650	1.617	.321	.320	.320	02/25/2016	02/25/2019		1,000,000.00	1,000,962.00	99.667000	-4,292.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	2.419	2.368	2.368	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	97.193000	-125,730.00
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	2.551	2.478	2.478	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	96.522000	-32,491.70
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	2.551	2.478	2.478	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	96.522000	-51,455.82
WF 16-06 (Wells Fargo)	A2	A-	94974BGF1	2.150	1.686	1.249	1.231	1.231	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	98.701000	-86,442.00
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	2.890	2.835	2.835	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	95.403000	-125,880.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	2.742	2.691	2.691	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	94.932000	-120,300.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	1.318	1.298	1.298	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	98.808000	-85,770.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	2.668	2.599	2.599	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	96.124000	-54,820.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	2.890	2.559	.482	.482	.482	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.068000	-2,859.00
GP 17-33 (Visa)	A1	A+	92826CAG7	2.150	2.151	3.877	3.726	3.726	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	95.510000	-134,550.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	3.868	3.721	3.721	09/12/2017	09/12/2022		750,000.00	749,115.00	95.409000	-33,547.50
GP 17-34 (PPL)	A1	A	69351UAQ6	2.500	2.434	3.838	3.665	3.665	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	96.141000	-105,704.79
GP 17-35 (Citi)	A1	A+	17325FAK4	2.648	2.648	1.973	1.945	1.945	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	99.987000	-260.00
GP 17-41 (Institute Adv Stud)	Aaa	AAA	45780DCC4	2.447	2.430	4.005	3.795	3.795	11/16/2017	11/01/2022		570,000.00	570,453.27	96.405000	-20,944.77
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	3.781	3.632	3.632	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	96.046000	-100,530.00
GP 18-07 (Berkshire)	Aa2	AA	084670BR8	2.750	3.125	4.373	4.133	4.133	03/22/2018	03/15/2023		1,290,000.00	1,267,841.67	97.063000	-15,728.97
GP 18-11 (Walmart)	Aa2	AA	931142DU4	2.350	2.900	4.126	3.916	3.916	04/13/2018	12/15/2022		3,000,000.00	2,928,270.00	96.222000	-41,610.00
GP 18-13 (Blackrock)	Aa3	AA-	09247XAJ0	3.375	3.090	3.586	3.360	3.360	05/07/2018	06/01/2022		2,680,000.00	2,708,944.00	100.061000	-27,309.20
GP 18-14 (Nike)	A1	AA-	654106AC7	2.250	3.208	4.501	4.253	4.253	05/15/2018	05/01/2023		1,401,000.00	1,341,111.46	94.832000	-11,289.26
RJ 18-05 (Toyota)	Aa3	AA-	89236TCQ6	2.800	3.297	3.701	3.510	3.510	05/22/2018	07/13/2022		2,765,000.00	2,712,133.20	97.658000	-11,889.50
GP 18-18 (Chevron)	Aa2	AA-	166764BN9	2.498	3.090	3.340	3.210	3.210	09/06/2018	03/03/2022		2,000,000.00	1,961,506.33	97.253000	-16,030.00
GP 18-19 (JPM Float)	Aa2	A+	48125LRR5	2.720	2.720	1.970	1.927	1.927	10/19/2018	10/19/2020		1,000,000.00	1,000,000.00	100.016000	160.00

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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 18-20 (PNC)	A2	A	69353RES3	2.600	3.230	1.723	1.684	1.684	10/31/2018	07/21/2020		3,000,000.00	2,990,166.67	98.799000	-4,530.00
Total Count 34				2.218	2.246	2.295	2.217	2.217				71,613,000.00	71,508,831.69	97.813772	-1,438,146.62
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)	Aa3	A+	702282ND2	1.861	1.861	.003	.003	.003	03/20/2014	11/01/2018		2,000,000.00	2,000,000.00	100.000000	0.00
GP 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	.499	.497	.497	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	99.759000	-46,320.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	.666	.662	.662	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.335000	3,410.00
GP 15-01 (LA COMM COLL D)	Aa1	AA+	54438CRE4	2.058	2.030	.751	.745	.745	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.479000	-6,410.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	1.419	1.403	1.403	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	98.449000	-40,320.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	.666	.662	.662	07/09/2015	07/01/2019		500,000.00	496,685.00	99.335000	-10.00
GP 15-24 (UC Rev)	Aa2	AA	91412GOB4	1.995	1.950	1.540	1.509	1.509	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	98.457000	-31,791.50
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	1.501	1.465	1.465	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	98.943000	-37,150.00
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	1.540	1.517	1.517	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	97.705000	-45,900.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	.537	.536	.536	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	99.194000	-12,896.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	1.668	1.637	1.637	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	98.415000	-90,100.00
GP 16-47 (Georgia GO)	Aaa	AAA	3733844Q6	2.000	1.220	1.255	1.235	1.235	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	99.046000	-38,031.00
GP 16-50 (SantaClaraValley)	Aa1		80168FLZ7	2.157	1.340	1.586	1.552	1.552	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	98.588000	-55,212.50
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	2.501	2.440	2.440	09/28/2016	05/01/2021		4,823,687.10	4,823,687.10	96.958000	-146,736.56
GP 16-59 (Rancho Wtr-C-Ref)		AAA	752111JW5	1.675	1.550	2.753	2.689	2.689	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	96.032000	-80,829.80
WF 16-21 (SFOWTR)	Aa3	AA-	79765RN47	2.150	2.150	3.005	2.893	2.893	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	96.628000	-101,160.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	3.258	3.128	3.128	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	97.345000	-29,350.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	3.419	3.296	3.296	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	97.447000	-56,166.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	3.540	3.389	3.389	12/04/2017	05/15/2022		3,000,000.00	2,972,670.00	96.609000	-74,400.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	3.211	3.089	3.089	01/17/2018	01/15/2022		775,000.00	767,358.50	97.284000	-13,407.50
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	.918	.911	.911	03/06/2018	10/01/2019		2,000,000.00	2,000,000.00	99.483000	-10,340.00
GP 18-12 (Cal GO)	Aa3	AA-	13063DGA0	2.800	2.799	2.419	2.352	2.352	04/25/2018	04/01/2021		3,600,000.00	3,600,144.00	99.283000	-25,956.00
RJ 18-02 (Palo Alto)		AA+	697364DW4	3.010	3.010	3.005	2.851	2.851	06/05/2018	11/01/2021		140,000.00	140,000.00	99.287000	-998.20
RJ 18-03 (Palo Alto)		AA+	697364DX2	3.120	3.120	4.005	3.736	3.736	06/05/2018	11/01/2022		195,000.00	195,000.00	99.426000	-1,119.30
GP 18-17 (Texas A&M)	Aaa	AAA	88213AHK4	2.734	3.000	4.540	4.244	4.244	07/17/2018	05/15/2023		3,000,000.00	2,978,425.67	97.684000	-33,780.00
Total Count 25				2.105	2.027	2.104	2.033	2.033				45,738,687.10	45,885,687.92	98.158891	-974,974.36
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 13-04 (COMPASS BANK)			20451PGY6	1.900	1.900	.036	.036	.036	11/13/2013	11/13/2018		245,000.00	245,000.00	99.995000	-12.25

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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 13-03 (COMPASS BANK			20451PGY6	1.900	1.900	.036	.036	.036	11/13/2013	11/13/2018		245,000.00	245,000.00	99.995000	-12.25
FNC 13-02 (COMPASS BANK			20451PGY6	1.900	1.900	.036	.036	.036	11/13/2013	11/13/2018		245,000.00	245,000.00	99.995000	-12.25
FNC 14-03 (WEBSTER) YES			94768NJNI5	1.800	1.800	.342	.342	.342	03/05/2014	03/05/2019		245,000.00	245,000.00	99.846000	-377.30
FNC 14-02 (WEBSTER) PA			94768NJNI5	1.800	1.800	.342	.342	.342	03/05/2014	03/05/2019		245,000.00	245,000.00	99.846000	-377.30
FNC 14-01 (WEBSTER) CITY			94768NJNI5	1.800	1.800	.342	.342	.342	03/05/2014	03/05/2019		245,000.00	245,000.00	99.846000	-377.30
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	.496	.496	.496	04/30/2014	04/30/2019		245,000.00	245,000.00	99.828000	-421.40
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	.496	.496	.496	04/30/2014	04/30/2019		245,000.00	245,000.00	99.828000	-421.40
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	.496	.496	.496	04/30/2014	04/30/2019		245,000.00	245,000.00	99.828000	-421.40
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	.559	.557	.557	05/23/2014	05/23/2019		245,000.00	245,000.00	99.800000	-490.00
GP 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	.559	.557	.557	05/23/2014	05/23/2019		245,000.00	245,000.00	99.800000	-490.00
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	.559	.557	.557	05/23/2014	05/23/2019		245,000.00	245,000.00	99.800000	-490.00
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	.575	.573	.573	05/29/2014	05/29/2019		245,000.00	245,000.00	99.647000	-864.85
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	.575	.573	.573	05/29/2014	05/29/2019		245,000.00	245,000.00	99.647000	-864.85
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	.575	.573	.573	05/29/2014	05/29/2019		245,000.00	245,000.00	99.647000	-864.85
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	.595	.591	.591	06/05/2014	06/05/2019		245,000.00	245,000.00	99.780000	-539.00
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	.595	.591	.591	06/05/2014	06/05/2019		245,000.00	245,000.00	99.780000	-539.00
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	.595	.591	.591	06/05/2014	06/05/2019		245,000.00	245,000.00	99.780000	-539.00
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	.597	.594	.594	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-20 (STERNS)PA			857894NM7	1.700	1.700	.597	.594	.594	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-19 (STERNS)CITY			857894NM7	1.700	1.700	.597	.594	.594	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	.597	.593	.593	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	.597	.593	.593	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	.597	.593	.593	06/06/2014	06/06/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	.710	.709	.709	07/17/2014	07/17/2019		245,000.00	245,000.00	99.701000	-732.55
FNC 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	.710	.709	.709	07/17/2014	07/17/2019		245,000.00	245,000.00	99.701000	-732.55
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	.710	.709	.709	07/17/2014	07/17/2019		245,000.00	245,000.00	99.701000	-732.55
GP 14-28 (PEOPLES UNITED			71270QGB6	1.950	1.950	.822	.821	.821	08/27/2014	08/27/2019		245,000.00	245,000.00	99.595000	-992.25
GP 14-29 (PEOPLES UNITED			71270QGB6	1.950	1.950	.822	.821	.821	08/27/2014	08/27/2019		245,000.00	245,000.00	99.595000	-992.25
GP 14-30 (PEOPLES UNITED			71270QGB6	1.950	1.950	.822	.821	.821	08/27/2014	08/27/2019		245,000.00	245,000.00	99.595000	-992.25
HC 14-02 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.879	.879	.879	09/17/2014	09/17/2019		245,000.00	245,000.00	99.629000	-908.95
HC 14-03 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.879	.879	.879	09/17/2014	09/17/2019		245,000.00	245,000.00	99.629000	-908.95
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.400	.401	.401	09/26/2014	03/26/2019		245,000.00	245,000.00	99.796000	-499.80
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.400	.401	.401	09/26/2014	03/26/2019		245,000.00	245,000.00	99.796000	-499.80

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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)
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.400	.401	.401	09/26/2014	03/26/2019		245,000.00	245,000.00	99.796000	-499.80
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	.885	.884	.884	09/19/2014	09/19/2019		245,000.00	245,000.00	99.528000	-1,156.40
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	.885	.884	.884	09/19/2014	09/19/2019		245,000.00	245,000.00	99.528000	-1,156.40
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	.885	.884	.884	09/19/2014	09/19/2019		245,000.00	245,000.00	99.528000	-1,156.40
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	.956	.947	.947	10/15/2014	10/15/2019		245,000.00	245,000.00	99.522000	-1,171.10
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	.956	.947	.947	10/15/2014	10/15/2019		245,000.00	245,000.00	99.522000	-1,171.10
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	.956	.947	.947	10/15/2014	10/15/2019		245,000.00	245,000.00	99.522000	-1,171.10
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	.973	.972	.972	10/21/2014	10/21/2019		245,000.00	245,000.00	99.513000	-1,193.15
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	.973	.972	.972	10/21/2014	10/21/2019		245,000.00	245,000.00	99.513000	-1,193.15
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	.973	.972	.972	10/21/2014	10/21/2019		245,000.00	245,000.00	99.513000	-1,193.15
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	.937	.936	.936	10/08/2014	10/08/2019		245,000.00	245,000.00	99.555000	-1,090.25
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	.937	.936	.936	10/08/2014	10/08/2019		245,000.00	245,000.00	99.555000	-1,090.25
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	.937	.936	.936	10/08/2014	10/08/2019		245,000.00	245,000.00	99.555000	-1,090.25
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	1.000	.991	.991	10/31/2014	10/31/2019		245,000.00	245,000.00	99.478000	-1,278.90
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	1.000	.991	.991	10/31/2014	10/31/2019		245,000.00	245,000.00	99.478000	-1,278.90
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	1.000	.991	.991	10/31/2014	10/31/2019		245,000.00	245,000.00	99.478000	-1,278.90
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	.745	.745	.745	10/30/2014	07/30/2019		245,000.00	245,000.00	99.669000	-810.95
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	.745	.745	.745	10/30/2014	07/30/2019		245,000.00	245,000.00	99.669000	-810.95
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	.745	.745	.745	10/30/2014	07/30/2019		245,000.00	245,000.00	99.669000	-810.95
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	1.014	.993	.993	11/05/2014	11/05/2019		245,000.00	245,000.00	99.231000	-1,884.05
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	1.014	.993	.993	11/05/2014	11/05/2019		245,000.00	245,000.00	99.231000	-1,884.05
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	1.014	.993	.993	11/05/2014	11/05/2019		245,000.00	245,000.00	99.231000	-1,884.05
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	.997	.992	.992	10/30/2014	10/30/2019		245,000.00	245,000.00	99.471000	-1,296.05
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	.997	.992	.992	10/30/2014	10/30/2019		245,000.00	245,000.00	99.471000	-1,296.05
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	.997	.992	.992	10/30/2014	10/30/2019		245,000.00	245,000.00	99.471000	-1,296.05
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	1.068	1.052	1.052	11/25/2014	11/25/2019		245,000.00	245,000.00	99.415000	-1,433.25
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	1.068	1.052	1.052	11/25/2014	11/25/2019		245,000.00	245,000.00	99.415000	-1,433.25
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	1.068	1.052	1.052	11/25/2014	11/25/2019		245,000.00	245,000.00	99.415000	-1,433.25
FNC 14-37 (FIRST CAP) CIT			31944FBE9	1.500	1.500	.110	.110	.110	12/10/2014	12/10/2018		245,000.00	245,000.00	99.953000	-115.15
FNC 14-38 (FIRST CAP) PA			31944FBE9	1.500	1.500	.110	.110	.110	12/10/2014	12/10/2018		245,000.00	245,000.00	99.953000	-115.15
FNC 14-39 (FIRST CAP) YES			31944FBE9	1.500	1.500	.110	.110	.110	12/10/2014	12/10/2018		245,000.00	245,000.00	99.953000	-115.15
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	.460	.460	.460	04/17/2015	04/17/2019		245,000.00	245,000.00	99.711000	-708.05
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	.460	.460	.460	04/17/2015	04/17/2019		245,000.00	245,000.00	99.711000	-708.05

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FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	.460	.460	.460	04/17/2015	04/17/2019		245,000.00	245,000.00	99.711000	-708.05
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	1.477	1.461	1.461	04/22/2015	04/22/2020		245,000.00	245,000.00	98.819000	-2,893.45
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	1.496	1.481	1.481	04/29/2015	04/29/2020		245,000.00	245,000.00	98.684000	-3,224.20
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	1.496	1.481	1.481	04/29/2015	04/29/2020		245,000.00	245,000.00	98.684000	-3,224.20
FNC 15-17 (CapOneNat)YES			14042E4P2	2.300	2.300	1.707	1.672	1.672	07/15/2015	07/15/2020		245,000.00	245,000.00	98.812000	-2,910.60
FNC 15-16 (CapOneNat)PA			14042E4P2	2.300	2.300	1.707	1.672	1.672	07/15/2015	07/15/2020		245,000.00	245,000.00	98.812000	-2,910.60
FNC 15-15 (CapOneNat)City			14042E4P2	2.300	2.300	1.707	1.672	1.672	07/15/2015	07/15/2020		245,000.00	245,000.00	98.812000	-2,910.60
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	1.748	1.718	1.718	07/30/2015	07/30/2020		245,000.00	245,000.00	98.414000	-3,885.70
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	1.748	1.718	1.718	07/30/2015	07/30/2020		245,000.00	245,000.00	98.414000	-3,885.70
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	1.748	1.718	1.718	07/30/2015	07/30/2020		245,000.00	245,000.00	98.414000	-3,885.70
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.652000	-852.60
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.652000	-852.60
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.652000	-852.60
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.660000	-833.00
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.660000	-833.00
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	.841	.835	.835	09/03/2015	09/03/2019		245,000.00	245,000.00	99.660000	-833.00
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	.877	.871	.871	09/16/2015	09/16/2019		245,000.00	245,000.00	99.287000	-1,746.85
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	.877	.871	.871	09/16/2015	09/16/2019		245,000.00	245,000.00	99.287000	-1,746.85
HC 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	.877	.871	.871	09/16/2015	09/16/2019		245,000.00	245,000.00	99.287000	-1,746.85
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	.649	.646	.646	09/25/2015	06/25/2019		245,000.00	245,000.00	99.720000	-686.00
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	.649	.646	.646	09/25/2015	06/25/2019		245,000.00	245,000.00	99.720000	-686.00
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	.649	.646	.646	09/25/2015	06/25/2019		245,000.00	245,000.00	99.720000	-686.00
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	1.789	1.760	1.760	10/14/2015	08/14/2020		245,000.00	245,000.00	97.914000	-5,110.70
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	1.789	1.760	1.760	10/14/2015	08/14/2020		245,000.00	245,000.00	97.914000	-5,110.70
FNC 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	1.789	1.760	1.760	10/14/2015	08/14/2020		245,000.00	245,000.00	97.914000	-5,110.70
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	1.918	1.890	1.890	09/30/2015	09/30/2020		245,000.00	245,000.00	98.651000	-3,305.05
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	1.918	1.890	1.890	09/30/2015	09/30/2020		245,000.00	245,000.00	98.651000	-3,305.05
FNC 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	1.918	1.890	1.890	09/30/2015	09/30/2020		245,000.00	245,000.00	98.651000	-3,305.05
GP 15-30 (West SB)City			95960NJK3	1.850	1.850	1.789	1.759	1.759	10/15/2015	08/14/2020		245,000.00	245,000.00	98.708000	-3,165.40
GP 15-31 (West SB)PA			95960NJK3	1.850	1.850	1.789	1.759	1.759	10/15/2015	08/14/2020		245,000.00	245,000.00	98.708000	-3,165.40
GP 15-32 (West SB)YES			95960NJK3	1.850	1.850	1.789	1.759	1.759	10/15/2015	08/14/2020		245,000.00	245,000.00	98.708000	-3,165.40
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	.792	.788	.788	10/16/2015	08/16/2019		245,000.00	245,000.00	99.241000	-1,859.55
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	.792	.788	.788	10/16/2015	08/16/2019		245,000.00	245,000.00	99.241000	-1,859.55



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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 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	.792	.788	.788	10/16/2015	08/16/2019		245,000.00	245,000.00	99.241000	-1,859.55
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	1.981	1.943	1.943	10/23/2015	10/23/2020		245,000.00	245,000.00	97.733000	-5,554.15
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	1.981	1.943	1.943	10/23/2015	10/23/2020		245,000.00	245,000.00	97.733000	-5,554.15
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	1.981	1.943	1.943	10/23/2015	10/23/2020		245,000.00	245,000.00	97.733000	-5,554.15
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	.956	.952	.952	10/14/2015	10/15/2019		245,000.00	245,000.00	99.484000	-1,264.20
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	.956	.952	.952	10/14/2015	10/15/2019		245,000.00	245,000.00	99.484000	-1,264.20
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	.956	.952	.952	10/14/2015	10/15/2019		245,000.00	245,000.00	99.484000	-1,264.20
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	1.710	1.686	1.686	10/16/2015	07/16/2020		245,000.00	245,000.00	97.804000	-5,380.20
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	1.710	1.686	1.686	10/16/2015	07/16/2020		245,000.00	245,000.00	97.804000	-5,380.20
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	1.710	1.686	1.686	10/16/2015	07/16/2020		245,000.00	245,000.00	97.804000	-5,380.20
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	.956	.949	.949	10/14/2015	10/15/2019		245,000.00	245,000.00	99.474000	-1,288.70
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	.956	.949	.949	10/14/2015	10/15/2019		245,000.00	245,000.00	99.474000	-1,288.70
FNC 15-47 (Svgs Institute B			805337AG7	1.500	1.500	.956	.949	.949	10/14/2015	10/15/2019		245,000.00	245,000.00	99.474000	-1,288.70
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.682000	-779.10
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.682000	-779.10
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.682000	-779.10
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	1.959	1.924	1.924	10/15/2015	10/15/2020		245,000.00	245,000.00	97.488000	-6,154.40
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	1.959	1.924	1.924	10/15/2015	10/15/2020		245,000.00	245,000.00	97.488000	-6,154.40
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	1.959	1.924	1.924	10/15/2015	10/15/2020		245,000.00	245,000.00	97.488000	-6,154.40
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.253000	-1,830.15
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.253000	-1,830.15
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	.707	.705	.705	10/16/2015	07/16/2019		245,000.00	245,000.00	99.253000	-1,830.15
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	1.981	1.952	1.952	10/23/2015	10/23/2020		245,000.00	245,000.00	97.550000	-6,002.50
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	1.981	1.952	1.952	10/23/2015	10/23/2020		245,000.00	245,000.00	97.550000	-6,002.50
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	1.981	1.952	1.952	10/23/2015	10/23/2020		245,000.00	245,000.00	97.550000	-6,002.50
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	1.666	1.645	1.645	10/30/2015	06/30/2020		245,000.00	245,000.00	97.889000	-5,171.95
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	1.666	1.645	1.645	10/30/2015	06/30/2020		245,000.00	245,000.00	97.889000	-5,171.95
FNC 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	1.666	1.645	1.645	10/30/2015	06/30/2020		245,000.00	245,000.00	97.889000	-5,171.95
GP 15-53 (Unity)City			91330ABCO	1.650	1.650	2.000	1.968	1.968	10/30/2015	10/30/2020		245,000.00	245,000.00	98.460000	-3,773.00
GP 15-54 (Unity)PA			91330ABCO	1.650	1.650	2.000	1.968	1.968	10/30/2015	10/30/2020		245,000.00	245,000.00	98.460000	-3,773.00
GP 15-55 (Unity)YES			91330ABCO	1.650	1.650	2.000	1.968	1.968	10/30/2015	10/30/2020		245,000.00	245,000.00	98.460000	-3,773.00
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	2.019	1.979	1.979	11/06/2015	11/06/2020		245,000.00	245,000.00	98.440000	-3,822.00
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	2.019	1.979	1.979	11/06/2015	11/06/2020		245,000.00	245,000.00	98.440000	-3,822.00

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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 15-58 (Integrity)YES			45822NAT7	1.650	1.650	2.019	1.979	1.979	11/06/2015	11/06/2020		245,000.00	245,000.00	98.440000	-3,822.00
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	2.047	2.005	2.005	11/16/2015	11/16/2020		245,000.00	245,000.00	98.316000	-4,125.80
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	2.047	2.005	2.005	11/16/2015	11/16/2020		245,000.00	245,000.00	98.316000	-4,125.80
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	2.047	2.005	2.005	11/16/2015	11/16/2020		245,000.00	245,000.00	98.316000	-4,125.80
FNC 16-01 (MAIN ST)City			56034WAL5	1.500	1.500	.263	.257	.257	02/04/2016	02/04/2019		245,000.00	245,000.00	99.896000	-254.80
FNC 16-02 (MAIN ST)PA			56034WAL5	1.500	1.500	.263	.257	.257	02/04/2016	02/04/2019		245,000.00	245,000.00	99.896000	-254.80
FNC 16-03 (MAIN ST)YES			56034WAL5	1.500	1.500	.263	.257	.257	02/04/2016	02/04/2019		245,000.00	245,000.00	99.896000	-254.80
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	2.288	2.236	2.236	02/12/2016	02/12/2021		245,000.00	245,000.00	96.955000	-7,460.25
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	2.288	2.236	2.236	02/12/2016	02/12/2021		245,000.00	245,000.00	96.955000	-7,460.25
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	2.288	2.236	2.236	02/12/2016	02/12/2021		245,000.00	245,000.00	96.955000	-7,460.25
FNC 16-07 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.249	2.206	2.206	01/29/2016	01/29/2021		245,000.00	245,000.00	100.154000	377.30
FNC 16-08 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.249	2.206	2.206	01/29/2016	01/29/2021		245,000.00	245,000.00	100.154000	377.30
FNC 16-09 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.249	2.206	2.206	01/29/2016	01/29/2021		245,000.00	245,000.00	100.154000	377.30
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	2.307	2.260	2.260	02/19/2016	02/19/2021		245,000.00	245,000.00	97.585000	-5,916.75
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	2.307	2.260	2.260	02/19/2016	02/19/2021		245,000.00	245,000.00	97.585000	-5,916.75
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	2.307	2.260	2.260	02/19/2016	02/19/2021		245,000.00	245,000.00	97.585000	-5,916.75
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.348	.348	.348	03/07/2016	03/07/2019		245,000.00	245,000.00	99.735000	-649.25
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.348	.348	.348	03/07/2016	03/07/2019		245,000.00	245,000.00	99.735000	-649.25
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.348	.348	.348	03/07/2016	03/07/2019		245,000.00	245,000.00	99.735000	-649.25
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	1.452	1.434	1.434	04/11/2016	04/13/2020		245,000.00	245,000.00	98.435000	-3,834.25
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	1.452	1.434	1.434	04/11/2016	04/13/2020		245,000.00	245,000.00	98.435000	-3,834.25
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	1.452	1.434	1.434	04/11/2016	04/13/2020		245,000.00	245,000.00	98.435000	-3,834.25
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	.455	.454	.454	04/13/2016	04/15/2019		245,000.00	245,000.00	99.575000	-1,041.25
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	.455	.454	.454	04/13/2016	04/15/2019		245,000.00	245,000.00	99.575000	-1,041.25
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	.455	.454	.454	04/13/2016	04/15/2019		245,000.00	245,000.00	99.575000	-1,041.25
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	2.534	2.483	2.483	05/13/2016	05/13/2021		245,000.00	245,000.00	96.539000	-8,479.45
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	2.534	2.483	2.483	05/13/2016	05/13/2021		245,000.00	245,000.00	96.539000	-8,479.45
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	2.534	2.483	2.483	05/13/2016	05/13/2021		245,000.00	245,000.00	96.539000	-8,479.45
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	2.534	2.480	2.480	05/13/2016	05/13/2021		245,000.00	245,000.00	96.552000	-8,447.60
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	2.534	2.480	2.480	05/13/2016	05/13/2021		245,000.00	245,000.00	96.552000	-8,447.60
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	2.534	2.480	2.480	05/13/2016	05/13/2021		245,000.00	245,000.00	96.552000	-8,447.60
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	2.553	2.499	2.499	05/20/2016	05/20/2021		245,000.00	245,000.00	96.520000	-8,526.00
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	2.553	2.499	2.499	05/20/2016	05/20/2021		245,000.00	245,000.00	96.520000	-8,526.00

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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 16-21 (Northwest)YES			66736AAT6	1.450	1.450	2.553	2.499	2.499	05/20/2016	05/20/2021		245,000.00	245,000.00	96.520000	-8,526.00
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	2.038	2.005	2.005	05/13/2016	11/13/2020		245,000.00	245,000.00	96.754000	-7,952.70
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	2.038	2.005	2.005	05/13/2016	11/13/2020		245,000.00	245,000.00	96.754000	-7,952.70
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	2.038	2.005	2.005	05/13/2016	11/13/2020		245,000.00	245,000.00	96.754000	-7,952.70
FNC 16-25 (Beneficial Bank)			08173QBP0	1.250	1.400	1.490	1.476	1.476	05/12/2016	04/27/2020		245,000.00	243,583.90	98.150000	-3,116.40
FNC 16-26 (Beneficial Bank)			08173QBP0	1.250	1.400	1.490	1.476	1.476	05/12/2016	04/27/2020		245,000.00	243,583.90	98.150000	-3,116.40
FNC 16-27 (Beneficial Bank)			08173QBP0	1.250	1.400	1.490	1.476	1.476	05/12/2016	04/27/2020		245,000.00	243,583.90	98.150000	-3,116.40
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	2.603	2.543	2.543	06/07/2016	06/07/2021		245,000.00	245,000.00	96.185000	-9,346.75
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	2.603	2.543	2.543	06/07/2016	06/07/2021		245,000.00	245,000.00	96.185000	-9,346.75
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	2.603	2.543	2.543	06/07/2016	06/07/2021		245,000.00	245,000.00	96.185000	-9,346.75
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	2.633	2.575	2.575	06/20/2016	06/18/2021		245,000.00	245,000.00	96.138000	-9,461.90
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	2.633	2.575	2.575	06/20/2016	06/18/2021		245,000.00	245,000.00	96.138000	-9,461.90
FNC 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	2.633	2.575	2.575	06/20/2016	06/18/2021		245,000.00	245,000.00	96.138000	-9,461.90
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	2.540	2.490	2.490	06/16/2016	05/15/2021		245,000.00	245,000.00	96.141000	-9,454.55
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	2.540	2.490	2.490	06/16/2016	05/15/2021		245,000.00	245,000.00	96.141000	-9,454.55
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	2.540	2.490	2.490	06/16/2016	05/15/2021		245,000.00	245,000.00	96.141000	-9,454.55
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	1.740	1.721	1.721	07/26/2016	07/27/2020		245,000.00	245,000.00	97.278000	-6,668.90
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	1.740	1.721	1.721	07/26/2016	07/27/2020		245,000.00	245,000.00	97.278000	-6,668.90
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	1.740	1.721	1.721	07/26/2016	07/27/2020		245,000.00	245,000.00	97.278000	-6,668.90
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	2.701	2.647	2.647	07/13/2016	07/13/2021		245,000.00	245,000.00	95.764000	-10,378.20
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	2.701	2.647	2.647	07/13/2016	07/13/2021		245,000.00	245,000.00	95.764000	-10,378.20
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	2.701	2.647	2.647	07/13/2016	07/13/2021		245,000.00	245,000.00	95.764000	-10,378.20
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	2.721	2.666	2.666	07/20/2016	07/20/2021		245,000.00	245,000.00	95.710000	-10,510.50
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	2.721	2.666	2.666	07/20/2016	07/20/2021		245,000.00	245,000.00	95.710000	-10,510.50
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	2.721	2.666	2.666	07/20/2016	07/20/2021		245,000.00	245,000.00	95.710000	-10,510.50
WF 16-10 (JPMorgan)PA QC			48126XAH8	1.650	1.650	2.795	2.731	2.731	08/16/2016	08/16/2021		245,000.00	245,000.00	95.493000	-11,042.15
WF 16-11 (JPMorgan)YES Q			48126XAH8	1.650	1.650	2.795	2.731	2.731	08/16/2016	08/16/2021		245,000.00	245,000.00	95.493000	-11,042.15
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	1.797	1.775	1.775	08/17/2016	08/17/2020		245,000.00	245,000.00	97.053000	-7,220.15
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	1.797	1.775	1.775	08/17/2016	08/17/2020		245,000.00	245,000.00	97.053000	-7,220.15
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	1.797	1.775	1.775	08/17/2016	08/17/2020		245,000.00	245,000.00	97.053000	-7,220.15
FNC 16-43 (Enerbank)City			29266N3M7	1.450	1.450	2.797	2.741	2.741	08/17/2016	08/17/2021		245,000.00	245,000.00	95.452000	-11,142.60
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	2.797	2.741	2.741	08/17/2016	08/17/2021		245,000.00	245,000.00	95.452000	-11,142.60
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	2.797	2.741	2.741	08/17/2016	08/17/2021		245,000.00	245,000.00	95.452000	-11,142.60

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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)
VS 16-09 (Level One)City			52730JBS4	2.500	2.500	2.822	2.777	2.777	08/26/2016	08/26/2021		245,000.00	245,000.00	100.107000	262.15
VS 16-10 (Level One)PA			52730JBS4	2.500	2.500	2.822	2.777	2.777	08/26/2016	08/26/2021		245,000.00	245,000.00	100.107000	262.15
VS 16-11 (Level One)YES			52730JBS4	2.500	2.500	2.822	2.777	2.777	08/26/2016	08/26/2021		245,000.00	245,000.00	100.107000	262.15
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	2.795	2.731	2.731	08/16/2016	08/16/2021		245,000.00	245,000.00	95.493000	-11,042.15
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	.877	.872	.872	09/14/2016	09/16/2019		245,000.00	245,000.00	98.754000	-3,052.70
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	.877	.872	.872	09/14/2016	09/16/2019		245,000.00	245,000.00	98.754000	-3,052.70
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	.877	.872	.872	09/14/2016	09/16/2019		245,000.00	245,000.00	98.754000	-3,052.70
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	1.899	1.872	1.872	09/23/2016	09/23/2020		245,000.00	245,000.00	96.800000	-7,840.00
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	1.899	1.872	1.872	09/23/2016	09/23/2020		245,000.00	245,000.00	96.800000	-7,840.00
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	1.899	1.872	1.872	09/23/2016	09/23/2020		245,000.00	245,000.00	96.800000	-7,840.00
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	2.918	2.857	2.857	09/30/2016	09/30/2021		250,000.00	250,000.00	95.199000	-12,002.50
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	2.918	2.857	2.857	09/30/2016	09/30/2021		250,000.00	250,000.00	95.199000	-12,002.50
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	2.918	2.854	2.854	09/30/2016	09/30/2021		245,000.00	245,000.00	95.338000	-11,421.90
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	2.918	2.854	2.854	09/30/2016	09/30/2021		245,000.00	245,000.00	95.338000	-11,421.90
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	2.918	2.854	2.854	09/30/2016	09/30/2021		245,000.00	245,000.00	95.338000	-11,421.90
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	2.918	2.857	2.857	09/30/2016	09/30/2021		245,000.00	245,000.00	96.046000	-9,687.30
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	2.918	2.857	2.857	09/30/2016	09/30/2021		245,000.00	245,000.00	96.046000	-9,687.30
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	2.918	2.857	2.857	09/30/2016	09/30/2021		245,000.00	245,000.00	96.046000	-9,687.30
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	1.290	1.276	1.276	10/14/2016	02/14/2020		245,000.00	245,000.00	97.960000	-4,998.00
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	1.290	1.276	1.276	10/14/2016	02/14/2020		245,000.00	245,000.00	97.960000	-4,998.00
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	1.290	1.276	1.276	10/14/2016	02/14/2020		245,000.00	245,000.00	97.960000	-4,998.00
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	3.052	2.978	2.978	11/18/2016	11/18/2021		245,000.00	245,000.00	95.076000	-12,063.80
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	3.052	2.978	2.978	11/18/2016	11/18/2021		245,000.00	245,000.00	95.076000	-12,063.80
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	3.052	2.978	2.978	11/18/2016	11/18/2021		245,000.00	245,000.00	95.076000	-12,063.80
FNC 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	2.841	2.776	2.776	12/02/2016	09/02/2021		245,000.00	245,000.00	95.487000	-11,056.85
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	2.841	2.776	2.776	12/02/2016	09/02/2021		245,000.00	245,000.00	95.487000	-11,056.85
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	2.841	2.776	2.776	12/02/2016	09/02/2021		245,000.00	245,000.00	95.487000	-11,056.85
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	3.121	3.012	3.012	12/12/2016	12/13/2021		245,000.00	245,000.00	96.587000	-8,361.85
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	3.121	3.012	3.012	12/12/2016	12/13/2021		245,000.00	245,000.00	96.587000	-8,361.85
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	3.121	3.012	3.012	12/12/2016	12/13/2021		245,000.00	245,000.00	96.587000	-8,361.85
FNC 17-01 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.225	2.172	2.172	01/20/2017	01/20/2021		245,000.00	245,000.00	97.590000	-5,904.50
FNC 17-02 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.225	2.172	2.172	01/20/2017	01/20/2021		245,000.00	245,000.00	97.590000	-5,904.50
FNC 17-03 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.225	2.172	2.172	01/20/2017	01/20/2021		245,000.00	245,000.00	97.590000	-5,904.50

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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)
GP 17-02 (Farmers-Merchant)			30781TBD9	2.050	2.050	3.219	3.108	3.108	01/18/2017	01/18/2022		245,000.00	245,000.00	96.433000	-8,739.15
GP 17-03 (Farmers-Merchant)			30781TBD9	2.050	2.050	3.219	3.108	3.108	01/18/2017	01/18/2022		245,000.00	245,000.00	96.433000	-8,739.15
GP 17-04 (Farmers-Merchant)			30781TBD9	2.050	2.050	3.219	3.108	3.108	01/18/2017	01/18/2022		245,000.00	245,000.00	96.433000	-8,739.15
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	3.216	3.101	3.101	02/17/2017	01/17/2022		245,000.00	245,000.00	96.613000	-8,298.15
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	3.216	3.101	3.101	02/17/2017	01/17/2022		245,000.00	245,000.00	96.613000	-8,298.15
FNC 17-06 (BI Hapoalim)YES			06251AP53	2.150	2.150	3.216	3.101	3.101	02/17/2017	01/17/2022		245,000.00	245,000.00	96.613000	-8,298.15
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	3.318	3.206	3.206	02/23/2017	02/23/2022		245,000.00	245,000.00	96.276000	-9,123.80
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	3.318	3.206	3.206	02/23/2017	02/23/2022		245,000.00	245,000.00	96.276000	-9,123.80
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	3.318	3.206	3.206	02/23/2017	02/23/2022		245,000.00	245,000.00	96.276000	-9,123.80
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.334	2.290	2.290	02/28/2017	03/01/2021		245,000.00	245,000.00	96.997000	-7,357.35
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.334	2.290	2.290	02/28/2017	03/01/2021		245,000.00	245,000.00	96.997000	-7,357.35
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.334	2.290	2.290	02/28/2017	03/01/2021		245,000.00	245,000.00	96.997000	-7,357.35
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.334	3.229	3.229	03/01/2017	03/01/2022		245,000.00	245,000.00	96.250000	-9,187.50
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.334	3.229	3.229	03/01/2017	03/01/2022		245,000.00	245,000.00	96.250000	-9,187.50
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.334	3.229	3.229	03/01/2017	03/01/2022		245,000.00	245,000.00	96.250000	-9,187.50
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	3.436	3.312	3.312	04/07/2017	04/07/2022		245,000.00	245,000.00	97.217000	-6,818.35
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	3.436	3.312	3.312	04/07/2017	04/07/2022		245,000.00	245,000.00	97.217000	-6,818.35
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	3.436	3.312	3.312	04/07/2017	04/07/2022		245,000.00	245,000.00	97.217000	-6,818.35
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	3.474	3.350	3.350	04/21/2017	04/21/2022		245,000.00	245,000.00	96.004000	-9,790.20
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	3.474	3.350	3.350	04/21/2017	04/21/2022		245,000.00	245,000.00	96.004000	-9,790.20
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	3.474	3.350	3.350	04/21/2017	04/21/2022		245,000.00	245,000.00	96.004000	-9,790.20
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	.474	.474	.474	04/20/2017	04/22/2019		245,000.00	245,000.00	99.680000	-784.00
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	.474	.474	.474	04/20/2017	04/22/2019		245,000.00	245,000.00	99.680000	-784.00
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	.474	.474	.474	04/20/2017	04/22/2019		245,000.00	245,000.00	99.680000	-784.00
HC 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	3.449	3.320	3.320	04/12/2017	04/12/2022		245,000.00	245,000.00	96.370000	-8,893.50
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	3.449	3.320	3.320	04/12/2017	04/12/2022		245,000.00	245,000.00	96.370000	-8,893.50
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	3.449	3.320	3.320	04/12/2017	04/12/2022		245,000.00	245,000.00	96.370000	-8,893.50
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	1.471	1.456	1.456	04/24/2017	04/20/2020		245,000.00	245,000.00	98.541000	-3,574.55
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	1.471	1.456	1.456	04/24/2017	04/20/2020		245,000.00	245,000.00	98.541000	-3,574.55
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	1.471	1.456	1.456	04/24/2017	04/20/2020		245,000.00	245,000.00	98.541000	-3,574.55
FNC 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	3.512	3.376	3.376	05/05/2017	05/05/2022		245,000.00	245,000.00	95.801000	-10,287.55
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	3.512	3.376	3.376	05/05/2017	05/05/2022		245,000.00	245,000.00	95.801000	-10,287.55
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	3.512	3.376	3.376	05/05/2017	05/05/2022		245,000.00	245,000.00	95.801000	-10,287.55

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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 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	3.526	3.384	3.384	05/10/2017	05/10/2022		245,000.00	245,000.00	96.109000	-9,532.95
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	3.526	3.384	3.384	05/10/2017	05/10/2022		245,000.00	245,000.00	96.109000	-9,532.95
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	3.526	3.384	3.384	05/10/2017	05/10/2022		245,000.00	245,000.00	96.109000	-9,532.95
FNC 17-19 (First Bk Highlan			319141FV4	2.100	2.100	3.545	3.403	3.403	05/17/2017	05/17/2022		245,000.00	245,000.00	96.077000	-9,611.35
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	3.545	3.403	3.403	05/17/2017	05/17/2022		245,000.00	245,000.00	96.077000	-9,611.35
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	3.545	3.403	3.403	05/17/2017	05/17/2022		245,000.00	245,000.00	96.077000	-9,611.35
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	3.608	3.466	3.466	06/09/2017	06/09/2022		245,000.00	245,000.00	96.123000	-9,498.65
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	3.608	3.466	3.466	06/09/2017	06/09/2022		245,000.00	245,000.00	96.123000	-9,498.65
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	3.608	3.466	3.466	06/09/2017	06/09/2022		245,000.00	245,000.00	96.123000	-9,498.65
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	1.800	1.770	1.770	08/18/2017	08/18/2020		245,000.00	245,000.00	98.068000	-4,733.40
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	1.800	1.770	1.770	08/18/2017	08/18/2020		245,000.00	245,000.00	98.068000	-4,733.40
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	1.800	1.770	1.770	08/18/2017	08/18/2020		245,000.00	245,000.00	98.068000	-4,733.40
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	.800	.796	.796	08/17/2017	08/19/2019		245,000.00	245,000.00	99.388000	-1,499.40
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	3.836	3.693	3.693	08/31/2017	08/31/2022		245,000.00	245,000.00	95.424000	-11,211.20
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	3.836	3.693	3.693	08/31/2017	08/31/2022		245,000.00	245,000.00	95.424000	-11,211.20
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	3.836	3.693	3.693	08/31/2017	08/31/2022		245,000.00	245,000.00	95.424000	-11,211.20
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	3.858	3.700	3.700	09/08/2017	09/08/2022		245,000.00	245,000.00	95.363000	-11,360.65
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	3.858	3.700	3.700	09/08/2017	09/08/2022		245,000.00	245,000.00	95.363000	-11,360.65
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	3.858	3.700	3.700	09/08/2017	09/08/2022		245,000.00	245,000.00	95.363000	-11,360.65
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	3.855	3.690	3.690	09/07/2017	09/07/2022		245,000.00	245,000.00	96.472000	-8,643.60
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	3.855	3.690	3.690	09/07/2017	09/07/2022		245,000.00	245,000.00	96.472000	-8,643.60
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	3.855	3.690	3.690	09/07/2017	09/07/2022		245,000.00	245,000.00	96.472000	-8,643.60
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	2.893	2.806	2.806	09/21/2017	09/21/2021		245,000.00	245,000.00	96.766000	-7,923.30
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	2.893	2.806	2.806	09/21/2017	09/21/2021		245,000.00	245,000.00	96.766000	-7,923.30
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	2.893	2.806	2.806	09/21/2017	09/21/2021		245,000.00	245,000.00	96.766000	-7,923.30
HC 17-10 (York) City			987159AP5	2.000	2.000	3.877	3.735	3.735	09/15/2017	09/15/2022		245,000.00	245,000.00	95.178000	-11,813.90
HC 17-11 (York) PA			987159AP5	2.000	2.000	3.877	3.735	3.735	09/15/2017	09/15/2022		245,000.00	245,000.00	95.178000	-11,813.90
HC 17-12 (York) YES			987159AP5	2.000	2.000	3.877	3.735	3.735	09/15/2017	09/15/2022		245,000.00	245,000.00	95.178000	-11,813.90

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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)
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	3.986	3.837	3.837	10/25/2017	10/25/2022		245,000.00	245,000.00	95.535000	-10,939.25
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	3.986	3.837	3.837	10/25/2017	10/25/2022		245,000.00	245,000.00	95.535000	-10,939.25
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	3.986	3.837	3.837	10/25/2017	10/25/2022		245,000.00	245,000.00	95.535000	-10,939.25
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	4.011	3.828	3.828	11/03/2017	11/03/2022		245,000.00	245,000.00	95.658000	-10,637.90
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	4.011	3.828	3.828	11/03/2017	11/03/2022		245,000.00	245,000.00	95.658000	-10,637.90
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	4.011	3.828	3.828	11/03/2017	11/03/2022		245,000.00	245,000.00	95.658000	-10,637.90
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	4.052	3.870	3.870	11/20/2017	11/18/2022		245,000.00	245,000.00	95.588000	-10,809.40
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	4.052	3.870	3.870	11/20/2017	11/18/2022		245,000.00	245,000.00	95.588000	-10,809.40
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	4.052	3.870	3.870	11/20/2017	11/18/2022		245,000.00	245,000.00	95.588000	-10,809.40
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	3.619	3.481	3.481	12/11/2017	06/13/2022		245,000.00	245,000.00	96.106000	-9,540.30
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	3.619	3.481	3.481	12/11/2017	06/13/2022		245,000.00	245,000.00	96.106000	-9,540.30
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	3.619	3.481	3.481	12/11/2017	06/13/2022		245,000.00	245,000.00	96.106000	-9,540.30
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.405	4.126	4.126	03/27/2018	03/27/2023		245,000.00	245,000.00	98.262000	-4,258.10
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.405	4.126	4.126	03/27/2018	03/27/2023		245,000.00	245,000.00	98.262000	-4,258.10
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.405	4.126	4.126	03/27/2018	03/27/2023		245,000.00	245,000.00	98.262000	-4,258.10
FNC 18-04 (Dollar)City			25665QAX3	2.900	2.900	4.452	4.202	4.202	04/13/2018	04/13/2023		245,000.00	245,000.00	97.814000	-5,355.70
FNC 18-05 (Dollar)PA			25665QAX3	2.900	2.900	4.452	4.202	4.202	04/13/2018	04/13/2023		245,000.00	245,000.00	97.814000	-5,355.70
FNC 18-06 (Dollar)YES			25665QAX3	2.900	2.900	4.452	4.202	4.202	04/13/2018	04/13/2023		245,000.00	245,000.00	97.814000	-5,355.70
HC 18-02 (Citibank)City			17312QJ26	2.900	2.900	4.447	4.196	4.196	04/11/2018	04/11/2023		245,000.00	245,000.00	97.820000	-5,341.00
HC 18-03 (Citibank)PA			17312QJ26	2.900	2.900	4.447	4.196	4.196	04/11/2018	04/11/2023		245,000.00	245,000.00	97.820000	-5,341.00
HC 18-04 (Citibank)YES			17312QJ26	2.900	2.900	4.447	4.196	4.196	04/11/2018	04/11/2023		245,000.00	245,000.00	97.820000	-5,341.00
GP 18-08 (Townebank)City			89214PBJ7	2.700	2.700	2.490	2.423	2.423	04/27/2018	04/27/2021		245,000.00	245,000.00	99.017000	-2,408.35
GP 18-09 (Townebank)PA			89214PBJ7	2.700	2.700	2.490	2.423	2.423	04/27/2018	04/27/2021		245,000.00	245,000.00	99.017000	-2,408.35
GP 18-10 (Townebank)YES			89214PBJ7	2.700	2.700	2.490	2.423	2.423	04/27/2018	04/27/2021		245,000.00	245,000.00	99.017000	-2,408.35
FNC 18-07 (RCB Bank)City			74934YAH4	3.150	3.150	4.638	4.310	4.310	06/20/2018	06/20/2023		245,000.00	245,000.00	98.656000	-3,292.80
FNC 18-08 (RCB Bank)PA			74934YAH4	3.150	3.150	4.638	4.310	4.310	06/20/2018	06/20/2023		245,000.00	245,000.00	98.656000	-3,292.80
FNC 18-09 (RCB Bank)YES			74934YAH4	3.150	3.150	4.638	4.310	4.310	06/20/2018	06/20/2023		245,000.00	245,000.00	98.656000	-3,292.80
HC 18-05 (Amer Eagle)City			02554BCY5	3.000	3.000	3.668	3.548	3.548	06/01/2018	07/01/2022		245,000.00	245,000.00	98.961000	-2,545.55
HC 18-06 (Amer Eagle)PA			02554BCY5	3.000	3.000	3.668	3.548	3.548	06/01/2018	07/01/2022		245,000.00	245,000.00	98.961000	-2,545.55
HC 18-07 (Amer Eagle)YES			02554BCY5	3.000	3.000	3.668	3.548	3.548	06/01/2018	07/01/2022		245,000.00	245,000.00	98.961000	-2,545.55
FNC 18-10 (Evans Bank)City			299112AF9	3.000	3.000	3.625	3.422	3.422	06/15/2018	06/15/2022		245,000.00	245,000.00	99.002000	-2,445.10
FNC 18-11 (Evans Bank)PA			299112AF9	3.000	3.000	3.625	3.422	3.422	06/15/2018	06/15/2022		245,000.00	245,000.00	99.002000	-2,445.10
FNC 18-12 (Evans Bank)YES			299112AF9	3.000	3.000	3.625	3.422	3.422	06/15/2018	06/15/2022		245,000.00	245,000.00	99.002000	-2,445.10

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## INVESTMENT PORTFOLIO - POSITION DETAIL

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)
RJ 18-06 (CommBankHar)Cit			20143PDQ0	3.100	3.100	3.641	3.440	3.440	06/21/2018	06/21/2022		245,000.00	245,000.00	99.326000	-1,651.30
RJ 18-07 (CommBankHar)PA			20143PDQ0	3.100	3.100	3.641	3.440	3.440	06/21/2018	06/21/2022		245,000.00	245,000.00	99.326000	-1,651.30
RJ 18-08 (CommBankHar)YE			20143PDQ0	3.100	3.100	3.641	3.440	3.440	06/21/2018	06/21/2022		245,000.00	245,000.00	99.326000	-1,651.30
RJ 18-09 (Interaudi Bank)Cit			45842PAQ4	3.200	3.200	4.663	4.322	4.322	06/29/2018	06/29/2023		245,000.00	245,000.00	98.851000	-2,815.05
RJ 18-10 (Interaudi Bank)PA			45842PAQ4	3.200	3.200	4.663	4.322	4.322	06/29/2018	06/29/2023		245,000.00	245,000.00	98.851000	-2,815.05
RJ 18-11 (Interaudi Bank)YE			45842PAQ4	3.200	3.200	4.663	4.322	4.322	06/29/2018	06/29/2023		245,000.00	245,000.00	98.851000	-2,815.05
<b>Total Count 337</b>				<b>1.867</b>	<b>1.868</b>	<b>2.071</b>	<b>2.011</b>	<b>2.011</b>				<b>82,575,000.00</b>	<b>82,570,751.70</b>	<b>97.973872</b>	<b>-1,668,827.20</b>
OTHER AGENCIES 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 17-02 (FAMCA)NC			3132XOPX3	2.100	2.100	3.318	3.204	3.204	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	97.149000	-57,020.00
<b>Total Count 1</b>				<b>2.100</b>	<b>2.100</b>	<b>3.318</b>	<b>3.204</b>	<b>3.204</b>				<b>2,000,000.00</b>	<b>2,000,000.00</b>	<b>97.149000</b>	<b>-57,020.00</b>
PASSBOOK ACCOUNTS R	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)
LAIF				2.244	2.244	.003	.003	.003	01/01/2009	11/01/2018		75,000,000.00	75,000,000.00	99.783240	-162,569.70
<b>Total Count 1</b>				<b>2.244</b>	<b>2.244</b>	<b>.003</b>	<b>.003</b>	<b>.003</b>				<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>99.783240</b>	<b>-162,569.70</b>
TREASURY NOTES AND 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 15-64 (Treasury)			91282VV9	2.125	1.705	1.836	1.802	1.802	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	98.656000	-97,020.00
WF 16-19 (Treasury)			91282M98	1.625	1.521	2.085	2.043	2.043	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	97.453000	-59,065.00
GP 16-63 (Treasury)			91282F21	2.125	1.808	2.918	2.839	2.839	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	97.738000	-74,615.00
GP 17-39 (Treasury)			91282P4	1.875	2.000	3.751	3.622	3.622	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	96.141000	-131,703.75
GP 17-45 (Treasury)			91282XW5	1.750	2.205	3.666	3.546	3.546	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	95.813000	-89,667.50
<b>Total Count 5</b>				<b>1.894</b>	<b>1.903</b>	<b>3.012</b>	<b>2.923</b>	<b>2.923</b>				<b>15,000,000.00</b>	<b>14,993,731.25</b>	<b>96.944400</b>	<b>-452,071.25</b>





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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
	5199		1 LAIF	01/01/2009	75,000,000.00	2.244	11/01/2018	75,000,000.00	3591	75,000,000.00	2.244	1
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	1
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	13
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	13
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	13
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	40
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	40
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	40
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	96
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	96
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	96
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	117
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	119
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	121
94768NJN5	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	125
94768NJN5	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	125
94768NJN5	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	125
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	127
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	127
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	127
084664CH2	6349		1 GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	3.024	03/15/2019	1,155,000.00	380	1,155,000.00	1.627	135
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	146
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	146
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	146
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	152
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	166
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	166
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	166
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	168
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	168
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	168
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	173



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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	173
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	173
91159HHJ2	6228		1 GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	2.890	04/25/2019	3,000,000.00	892	3,000,000.00	2.559	176
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	181
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	181
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	181
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	182
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	187
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	196
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	204
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	204
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	204
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	210
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	210
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	210
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	217
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	217
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	217
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	218
857894NM7	5731		1 FNC 14-20 (STERNS)PA	06/06/2014	245,000.00	1.700	06/06/2019	245,000.00	1826	245,000.00	1.700	218
857894NM7	5732		1 FNC 14-19 (STERNS)CITY	06/06/2014	245,000.00	1.700	06/06/2019	245,000.00	1826	245,000.00	1.700	218
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	218
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	218
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	218
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	233
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	237
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	237
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	237
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	240
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	243
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	243
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	243
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	258



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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	258
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	258
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	258
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	258
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	258
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	259
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	259
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	259
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	272
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	272
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	272
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	274
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	288
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	289
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	289
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	289
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	292
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	292
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	292
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	292
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	292
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	292
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	300
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	300
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	300
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	307
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	307
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	307
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	307
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	307
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	307
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	319
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	320



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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	320
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	320
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	320
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	320
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	320
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	321
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	321
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	323
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	323
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	323
13063DDD7	6358	1	RJ 18-01 (Cal GO)	03/06/2018	2,000,000.00	2.250	10/01/2019	2,000,000.00	574	2,000,000.00	2.250	335
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	342
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	342
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	342
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	349
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	349
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	349
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	349
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	349
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	349
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	349
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	349
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	349
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	355
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	355
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	355
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	364
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	364
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	364
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	365
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	365
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	365
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	370



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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	370
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	370
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	377
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	390
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	390
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	390
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	400
3135G0A78	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	447
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	456
3733844Q6	6149	1	GP 16-47 (Georgia GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	458
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	471
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	471
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	471
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	481
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	481
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	499
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	518
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	530
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	530
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	530
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	537
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	537
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	537
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	539
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	544
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	544
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	544
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	546
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	546
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	547
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	547
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	548
91412GOB4	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	562



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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	562
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	579
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	600
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	608
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	608
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	608
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	609
14042E4P2	5904		1 FNC 15-17 (CapOneNat)YES	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	623
14042E4P2	5905		1 FNC 15-16 (CapOneNat)PA	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	623
14042E4P2	5906		1 FNC 15-15 (CapOneNat)City	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	623
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	624
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	624
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	624
69353RES3	6404		1 GP 18-20 (PNC)	10/31/2018	2,990,166.67	2.600	07/21/2020	3,000,000.00	629	3,000,000.00	3.230	629
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	635
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	635
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	635
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	637
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	638
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	638
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	638
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	653
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	653
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	653
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	653
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	653
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	653
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	656
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	656
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	656
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	657
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	657
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	657



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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	667
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	670
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	685
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	693
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	693
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	693
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	698
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	700
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	700
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	700
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	715
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	715
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	715
48125LRR5	6400	1	GP 18-19 (JPM Float)	10/19/2018	1,000,000.00	2.720	10/19/2020	1,000,000.00	731	1,000,000.00	2.720	719
17325FAK4	6323	1	GP 17-35 (Citi)	10/20/2017	2,000,000.00	2.648	10/20/2020	2,000,000.00	1096	2,000,000.00	2.648	720
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	723
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	723
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	723
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	723
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	723
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	723
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	728
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	730
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	730
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	730
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	737
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	737
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	737
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	744
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	744
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	744
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	747
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	747



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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	747
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	761
3130A3UQ5	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	772
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	811
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	812
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	812
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	812
40434AL49	6042		1 FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	821
40434AL49	6043		1 FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	821
40434AL49	6044		1 FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	821
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	835
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	835
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	835
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	842
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	842
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	842
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	847
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	849
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	849
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	852
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	852
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	852
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	863
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	883
13063DGA0	6371		1 GP 18-12 (Cal GO)	04/25/2018	3,600,144.00	2.800	04/01/2021	3,600,000.00	1072	3,600,000.00	2.799	883
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	908
89214PBJ7	6368		1 GP 18-08 (Townebank)City	04/27/2018	245,000.00	2.700	04/27/2021	245,000.00	1096	245,000.00	2.700	909
89214PBJ7	6369		1 GP 18-09 (Townebank)PA	04/27/2018	245,000.00	2.700	04/27/2021	245,000.00	1096	245,000.00	2.700	909
89214PBJ7	6370		1 GP 18-10 (Townebank)YES	04/27/2018	245,000.00	2.700	04/27/2021	245,000.00	1096	245,000.00	2.700	909
13066YTY5	6184		1 GP 16-54 (CA Wtr Resource)	09/28/2016	4,823,687.10	1.713	05/01/2021	4,823,687.10	1676	4,823,687.10	1.713	913
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	925
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	925
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	925





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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	925
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	925
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	925
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	927
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	927
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	927
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	931
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	931
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	932
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	932
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	932
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	950
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	950
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	950
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	961
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	961
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	961
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	973
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	973
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	973
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	974
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	979
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	986
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	986
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	986
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	993
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	993
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	993
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	1001
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	1001
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	1001
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	1001
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	1005



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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	1014
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	1020
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	1020
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	1020
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	1021
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	1021
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	1021
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	1029
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	1029
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	1029
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1030
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1030
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1030
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	1037
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	1037
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	1037
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	1049
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	1055
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	1056
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	1056
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	1056
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	1065
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	1065
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	1065
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	1065
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	1065
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	1065
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	1065
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	1065
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	1065
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	1065
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	1071
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	1072



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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	1072
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	1072
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	1093
79765RN47	6217	1	WF 16-21 (SFLOWTR)	12/14/2016	3,000,000.00	2.150	11/01/2021	3,000,000.00	1783	3,000,000.00	2.150	1097
697364DW4	6373	1	RJ 18-02 (Palo Alto)	06/05/2018	140,000.00	3.010	11/01/2021	140,000.00	1245	140,000.00	3.010	1097
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	1114
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	1114
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	1114
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	1125
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	1134
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	1139
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	1139
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	1139
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	1167
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	1167
64985HYW1	6346	1	GP 18-03 (NYSFAC)	01/17/2018	767,358.50	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1172
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	1174
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	1174
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	1174
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	1175
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	1175
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	1175
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	1183
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	1189
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	1211
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	1211
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	1211
3132XOPX3	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	1211
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	1216
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	1217
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	1217
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	1217
166764BN9	6399	1	GP 18-18 (Chevron)	09/06/2018	1,961,506.33	2.498	03/03/2022	2,000,000.00	1274	2,000,000.00	3.090	1219



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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	1245
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	1248
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	1254
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	1254
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	1254
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	1259
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	1259
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	1259
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	1268
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	1268
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	1268
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	1273
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	1282
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	1282
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	1282
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	1287
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	1287
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	1287
88213AJZ9	6338	1	GP 17-42 (Texas A&M)	12/04/2017	2,972,670.00	2.202	05/15/2022	3,000,000.00	1623	3,000,000.00	2.419	1292
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	1294
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	1294
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	1294
09247XAJ0	6372	1	GP 18-13 (Blackrock)	05/07/2018	2,708,944.00	3.375	06/01/2022	2,680,000.00	1486	2,680,000.00	3.090	1309
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	1317
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	1317
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	1317
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	1321
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	1321
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	1321
299112AF9	6389	1	FNC 18-10 (Evans Bank)City	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1323
299112AF9	6390	1	FNC 18-11 (Evans Bank)PA	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1323
299112AF9	6391	1	FNC 18-12 (Evans Bank)YES	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1323
20143PDQ0	6392	1	RJ 18-06 (CommBankHar)City	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1329



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20143PDQ0	6393	1	RJ 18-07 (CommBankHar)PA	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1329
20143PDQ0	6394	1	RJ 18-08 (CommBankHar)YES	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1329
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	1335
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	1338
02554BCY5	6386	1	HC 18-05 (Amer Eagle)City	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1339
02554BCY5	6387	1	HC 18-06 (Amer Eagle)PA	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1339
02554BCY5	6388	1	HC 18-07 (Amer Eagle)YES	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1339
89236TCQ6	6380	1	RJ 18-05 (Toyota)	05/22/2018	2,712,133.20	2.800	07/13/2022	2,765,000.00	1513	2,765,000.00	3.297	1351
3133EJVE6	6405	1	GP 18-21 (NC 11-6-18) CC	10/31/2018	1,004,570.00	3.120	07/25/2022	1,000,000.00	1363	1,000,000.00	3.227	1363
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	1369
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	1380
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	1393
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	1400
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	1400
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	1400
69351UAQ6	6319	1	GP 17-34 (PPL)	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1401
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	1407
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	1407
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	1407
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	1408
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	1408
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	1408
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	1412
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	1415
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	1415
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	1415
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	1415
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	1427
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	1455
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	1455
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	1455
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	1462
697364DX2	6374	1	RJ 18-03 (Palo Alto)	06/05/2018	195,000.00	3.120	11/01/2022	195,000.00	1610	195,000.00	3.120	1462



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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	1464
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	1464
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	1464
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	1479
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	1479
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	1479
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	1489
931142DU4	6367	1	GP 18-11 (Walmart)	04/13/2018	2,928,270.00	2.350	12/15/2022	3,000,000.00	1707	3,000,000.00	2.900	1506
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	1519
084670BR8	6357	1	GP 18-07 (Berkshire)	03/22/2018	1,267,841.67	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1596
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	1608
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	1608
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	1608
17312QJ26	6362	1	HC 18-02 (Citibank)City	04/11/2018	245,000.00	2.900	04/11/2023	245,000.00	1826	245,000.00	2.900	1623
17312QJ26	6363	1	HC 18-03 (Citibank)PA	04/11/2018	245,000.00	2.900	04/11/2023	245,000.00	1826	245,000.00	2.900	1623
17312QJ26	6364	1	HC 18-04 (Citibank)YES	04/11/2018	245,000.00	2.900	04/11/2023	245,000.00	1826	245,000.00	2.900	1623
25665QAX3	6359	1	FNC 18-04 (Dollar)City	04/13/2018	245,000.00	2.900	04/13/2023	245,000.00	1826	245,000.00	2.900	1625
25665QAX3	6360	1	FNC 18-05 (Dollar)PA	04/13/2018	245,000.00	2.900	04/13/2023	245,000.00	1826	245,000.00	2.900	1625
25665QAX3	6361	1	FNC 18-06 (Dollar)YES	04/13/2018	245,000.00	2.900	04/13/2023	245,000.00	1826	245,000.00	2.900	1625
654106AC7	6375	1	GP 18-14 (Nike)	05/15/2018	1,341,111.46	2.250	05/01/2023	1,401,000.00	1812	1,401,000.00	3.208	1643
88213AHK4	6398	1	GP 18-17 (Texas A&M)	07/17/2018	2,978,425.67	2.734	05/15/2023	3,000,000.00	1763	3,000,000.00	3.000	1657
3134GSMJ1	6381	1	RJ 18-04 (NC 8-24-18)QC	05/30/2018	3,000,000.00	3.250	05/24/2023	3,000,000.00	1820	3,000,000.00	3.250	1666
74934YAH4	6383	1	FNC 18-07 (RCB Bank)City	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1693
74934YAH4	6384	1	FNC 18-08 (RCB Bank)PA	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1693
74934YAH4	6385	1	FNC 18-09 (RCB Bank)YES	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1693
45842PAQ4	6395	1	RJ 18-09 (Interaudi Bank)City	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1702
45842PAQ4	6396	1	RJ 18-10 (Interaudi Bank)PA	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1702
45842PAQ4	6397	1	RJ 18-11 (Interaudi Bank)YES	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1702