



CITY OF BURBANK – OFFICE OF THE CITY TREASURER

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(818)238-5880

City of Burbank Investment Portfolio Report for April 2018 Dated May 25, 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 \$176 million in liquidity, with \$50 million in our account at the Local Agency Investment Fund (LAIF), \$84 million in investments maturing within a year and \$42 million in real estate taxes due in April and December. Liquidity is being allowed to accumulate in anticipation of cash flow needs over the next few months. It should be noted this is suppressing upward yield movement for the portfolio, as maturing amounts are being reinvested in shorter term investments, mainly commercial paper, to meet liquidity requirements.

The City Investment Pool ended April at \$453 million – up from March’s balance of \$444 million. April’s market value decreased slightly from March, from 98.28% to 98.02%. April’s yield came in at 1.75%, with the fiscal year-to-date yield coming in at 1.64%. The weighted average yield of the portfolio at the end of the month is 1.77%.

May 9th was a busy day for the rating agencies. Standard and Poor’s placed Walmart on negative outlook, citing concerns after Walmart agreed to a \$16 billion deal to buy Flipkart, India’s biggest online shopping store, and seeing its leverage increasing more than previously projected for the coming fiscal year.¹ On the good news side, Moody’s took US Bancorp off negative watch after concluding their review initiated earlier in the year on February 27.

MARKET OUTLOOK

Please take a look at the chart included on page 5 of this report. It’s pretty busy but does a great job tying in movement in the 10-year treasury to last week’s events. Several highlights to note: The Fed’s May Minutes indicate a less hawkish posture (meaning less likely to raise rates as much as was previously projected), weaker than expected existing home sales, falling oil prices, and better than expected core capital goods orders and shipments. Overall last week: The 10-year yield dropped roughly 14 basis points. Looking forward: Expecting more volatility.

¹ Tam, Katherine. *Walmart Outlook to Negative by S&P on Flipkart; Shares Down 4.1%*. Bloomberg.com. May 9, 2018.

PORTFOLIO SUMMARY AS OF April 30, 2018

	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
City Investment Pool:			
Agency - US Federal Agency	\$ 163,674,860	\$ 163,808,176	\$ 158,794,211
Commercial Paper	20,000,000	19,800,964	19,887,850
US Treasury Notes and Bonds	18,000,000	17,975,426	17,579,820
Corporates - Medium Term Notes	75,549,000	75,648,122	74,274,410
Local Agency Investment Fund (LAIF)	50,000,000	50,000,000	49,876,900
Municipal Bonds	43,732,267	43,921,204	43,015,210
Negotiable Certificates of Deposit	90,905,000	90,895,239	89,485,390
Subtotal - City Investment Pool	<u>461,861,127</u>	<u>462,049,131</u>	<u>452,913,791</u>
Additional Accounta at LAIF:			
Successor Agency for RDA	2,424,000	2,424,000	2,418,032
Housing Authority	496,668	498,518	497,291
TOTAL	<u><u>\$ 464,781,795</u></u>	<u><u>\$ 464,971,649</u></u>	<u><u>\$ 455,829,114</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
City Treasurer

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

Portfolio Composition

	April 2018		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	\$ 158,794	35%	No limit	90%	50%
Commercial Paper	19,888	4%	No limit	No limit	0%
Treasury Notes & Bonds	17,580	4%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	89,485	20%	30%	30%	12%
LAIF	49,877	11%	\$195 million	\$195 million	13%
Medium-Term Notes	74,275	16%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	43,015	10%	No limit	15%	3%
TOTAL	\$ 452,914	100%			

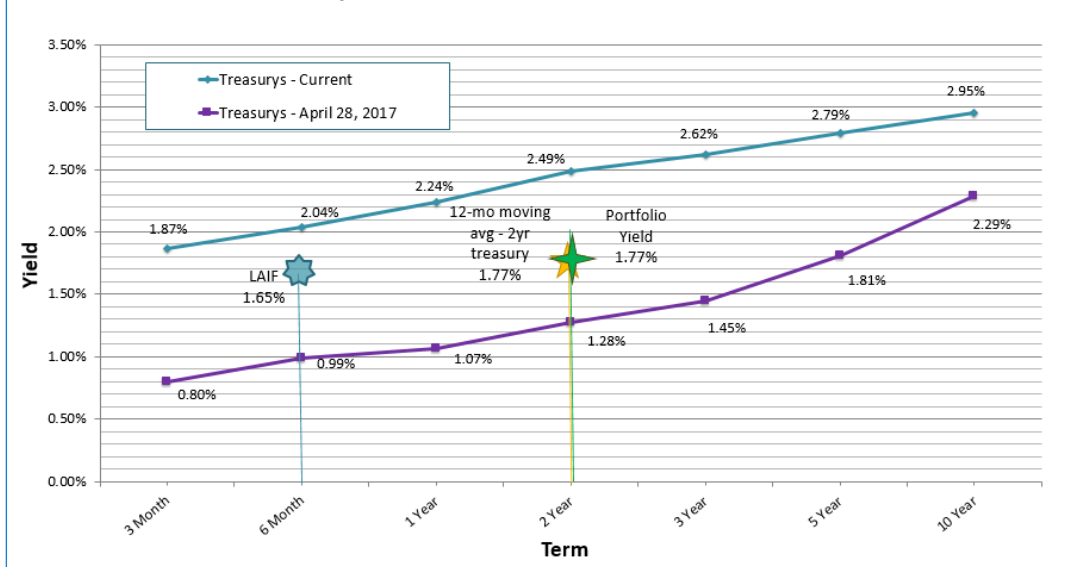
Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	\$ 133,586	29%	0 to 100%
One to Three Years	144,840	31%	0 to 50%
Three to Five Years	183,623	40%	0 to 50%
TOTAL	\$ 462,049	100%	

Income Summary

	April 2018 MTD	April 2018 Fiscal YTD	April 2017 Fiscal YTD
US Agencies	\$ 229,699	\$ 2,199,461	\$ 1,945,671
Commercial Paper	31,917	150,078	85,421
Treasury Notes & Bonds	26,296	198,926	131,559
Corporates-Medium Term Notes	118,256	1,006,725	908,191
Local Agency Investment Fund (LAIF)	66,275	511,079	279,476
Municipal Bonds	63,788	554,170	423,877
Negotiable Certificates of Deposit	126,521	1,224,238	1,016,342
TOTAL	\$ 662,752	\$ 5,844,677	\$ 4,790,537
YIELD	1.75%	1.64%	1.39%

Treasury Rates vs LAIF, Benchmark and Portfolio Returns



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 April 30, 2018, as well as current treasury yields and those from a year ago.

Corporate and Muni Ratings

As of May 25, 2018

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

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

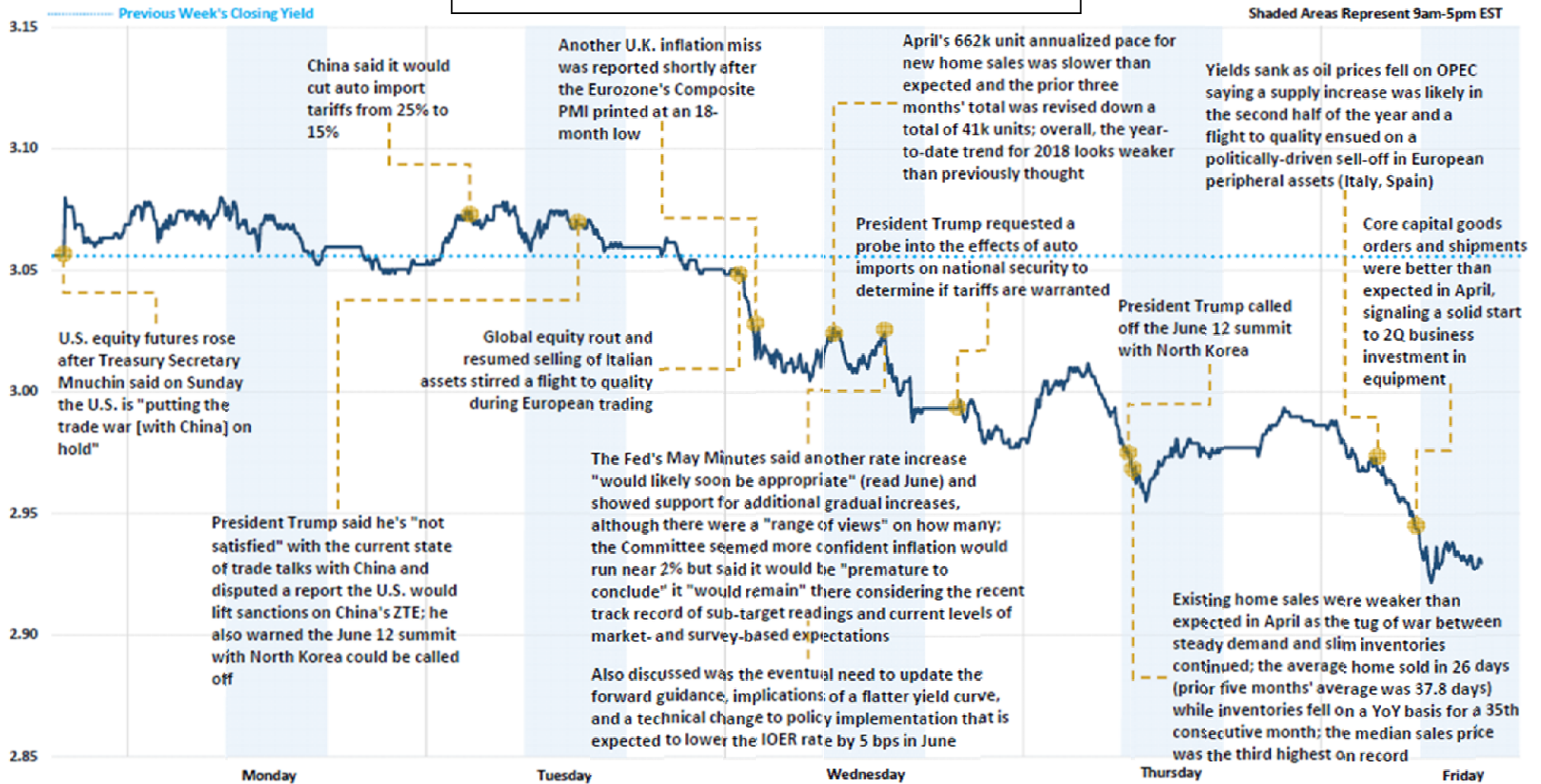
*+ Positive Watch

Neg Negative Outlook

*- Negative Watch

Pos Positive Outlook

10-Year Treasury Note Yield – Week Ended May 25, 2018



Source: Vining Sparks Weekly Recap

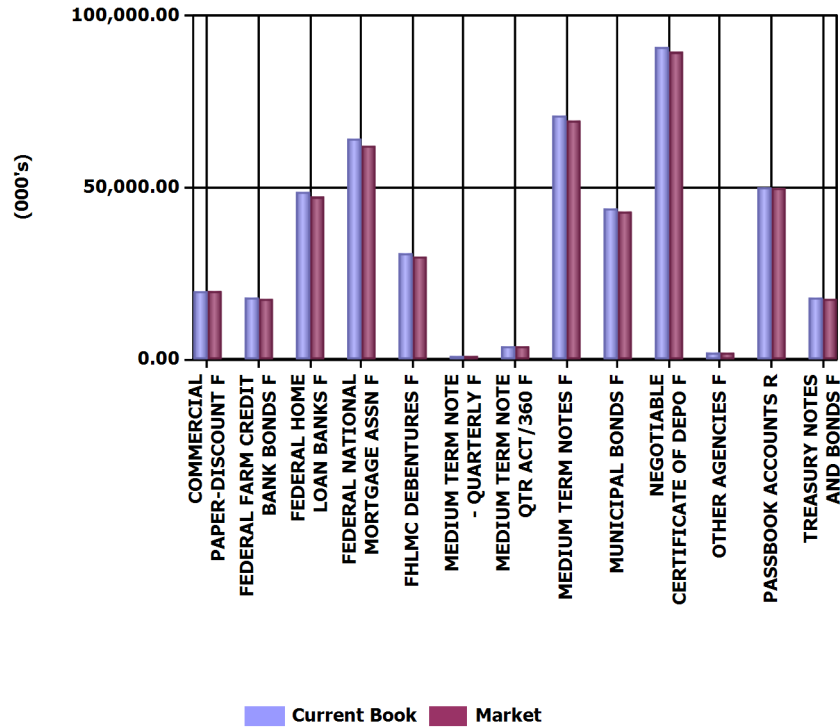


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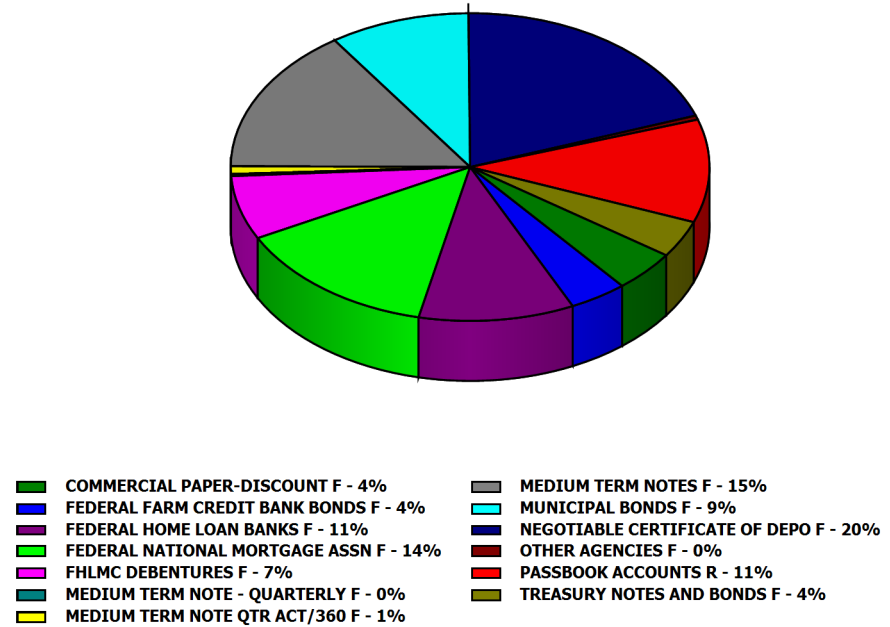
Investments Outstanding As Of Date: 4/30/2018

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT	20,000.00	19,800.96	19,887.85	100.44 %	1.93 %	.244	.244
FEDERAL FARM CREDIT BANK B	18,000.00	17,999.71	17,554.47	97.53 %	1.77 %	2.803	2.803
FEDERAL HOME LOAN BANKS F	48,504.86	48,693.75	47,358.45	97.26 %	1.64 %	2.621	2.621
FEDERAL NATIONAL MORTGAGE	64,250.00	64,181.24	62,100.65	96.76 %	1.55 %	2.746	2.746
FHLMC DEBENTURES F	30,920.00	30,933.47	29,830.32	96.43 %	1.95 %	3.747	3.747
MEDIUM TERM NOTE - QUARTER	1,000.00	1,003.36	1,001.53	99.82 %	1.89 %	.271	.271
MEDIUM TERM NOTE QTR ACT/3	3,762.00	3,776.98	3,769.30	99.80 %	1.75 %	.356	.356
MEDIUM TERM NOTES F	70,787.00	70,867.78	69,503.58	98.08 %	1.95 %	2.208	2.208
MUNICIPAL BONDS F	43,732.27	43,921.20	43,015.21	97.94 %	1.93 %	2.359	2.359
NEGOTIABLE CERTIFICATE OF D	90,905.00	90,895.24	89,485.39	98.45 %	1.73 %	2.195	2.195
OTHER AGENCIES F	2,000.00	2,000.00	1,950.32	97.52 %	2.10 %	3.822	3.822
PASSBOOK ACCOUNTS R	50,000.00	50,000.00	49,876.90	99.75 %	1.65 %	.003	.003
TREASURY NOTES AND BONDS F	18,000.00	17,975.43	17,579.82	97.80 %	1.78 %	2.986	2.986
Totals (000's):	461,861.13	462,049.13	452,913.79	98.02 %	1.77 %	2.158	2.158

PORTFOLIO ALLOCATION



CURRENT PAR %



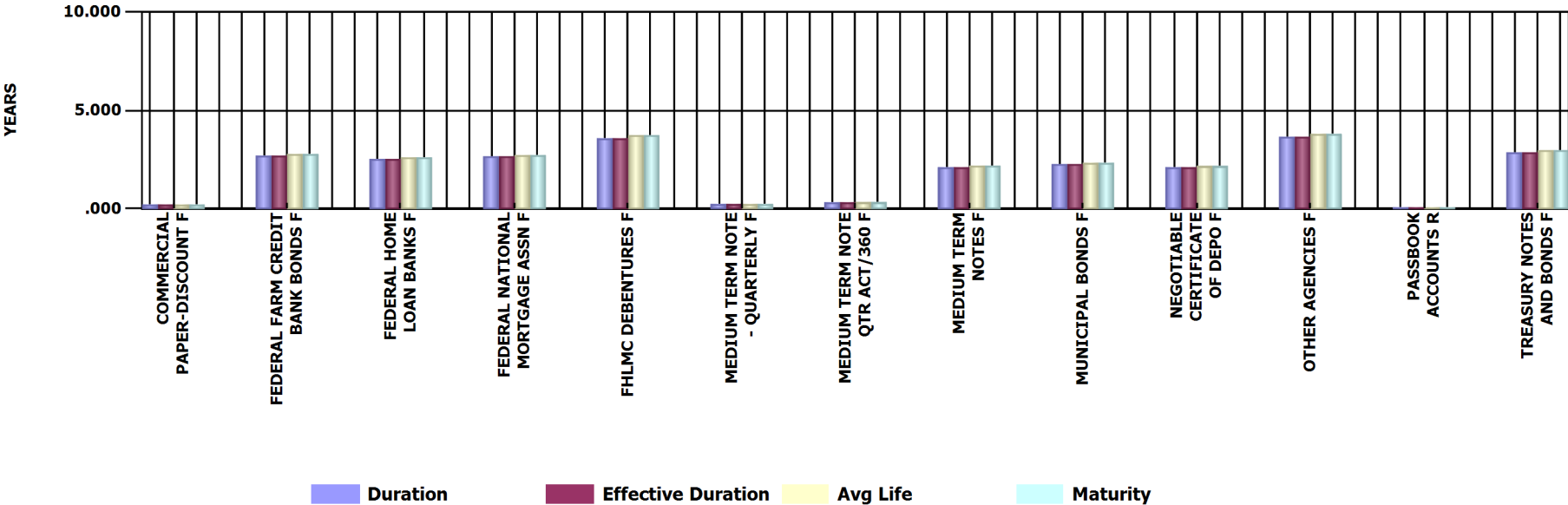


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Investments Outstanding As Of Date: 4/30/2018

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT F	20,000.00	.244	.244	.244	.244
FEDERAL FARM CREDIT BANK BONDS F	18,000.00	2.714	2.714	2.803	2.803
FEDERAL HOME LOAN BANKS F	48,504.86	2.545	2.545	2.621	2.621
FEDERAL NATIONAL MORTGAGE ASSN F	64,250.00	2.681	2.681	2.746	2.746
FHLMC DEBENTURES F	30,920.00	3.599	3.599	3.747	3.747
MEDIUM TERM NOTE - QUARTERLY F	1,000.00	.269	.269	.271	.271
MEDIUM TERM NOTE QTR ACT/360 F	3,762.00	.354	.354	.356	.356
MEDIUM TERM NOTES F	70,787.00	2.133	2.133	2.208	2.208
MUNICIPAL BONDS F	43,732.27	2.283	2.283	2.359	2.359
NEGOTIABLE CERTIFICATE OF DEPO F	90,905.00	2.131	2.131	2.195	2.195
OTHER AGENCIES F	2,000.00	3.671	3.671	3.822	3.822
PASSBOOK ACCOUNTS R	50,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	18,000.00	2.884	2.884	2.986	2.986
Totals (000's):	461,861.13	2.092	2.092	2.158	2.158



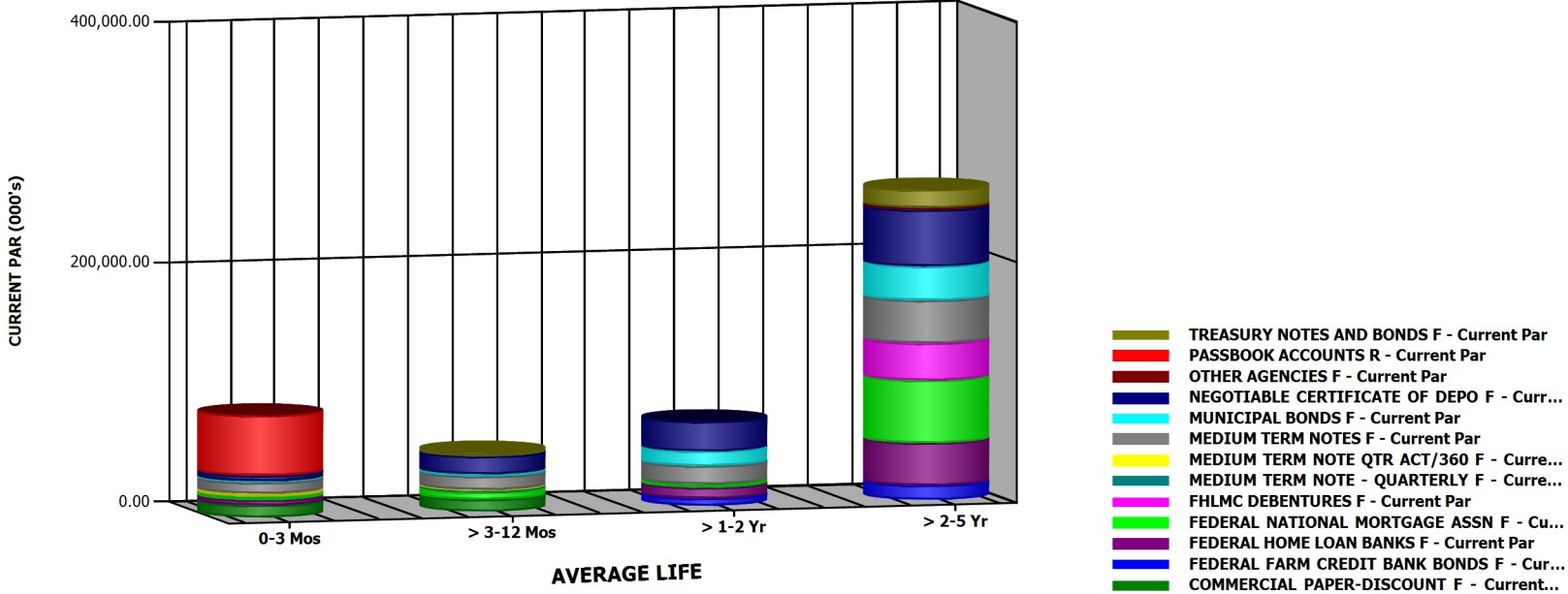


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Investments Outstanding As Of Date: 4/30/2018

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
COMMERCIAL PAPER-DISC	10,000.00	10,000.00	0.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	0.00	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	0.00	9,000.00	35,240.00	48,504.86
FEDERAL NATIONAL MORTG	3,000.00	6,000.00	3,000.00	52,250.00	64,250.00
FHLMC DEBENTURES F	0.00	0.00	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	0.00	1,000.00	0.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	2,607.00	1,155.00	0.00	0.00	3,762.00
MEDIUM TERM NOTES F	9,000.00	11,020.00	15,107.00	35,660.00	70,787.00
MUNICIPAL BONDS F	1,230.00	2,000.00	12,150.00	28,352.27	43,732.27
NEGOTIABLE CERTIFICATE	4,655.00	14,700.00	24,745.00	46,805.00	90,905.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	50,000.00	0.00	0.00	0.00	50,000.00
TREASURY NOTES AND BON	0.00	3,000.00	0.00	15,000.00	18,000.00
Totals (000's):	84,756.86	48,875.00	70,002.00	258,227.27	461,861.13

AVERAGE LIFE DISTRIBUTION

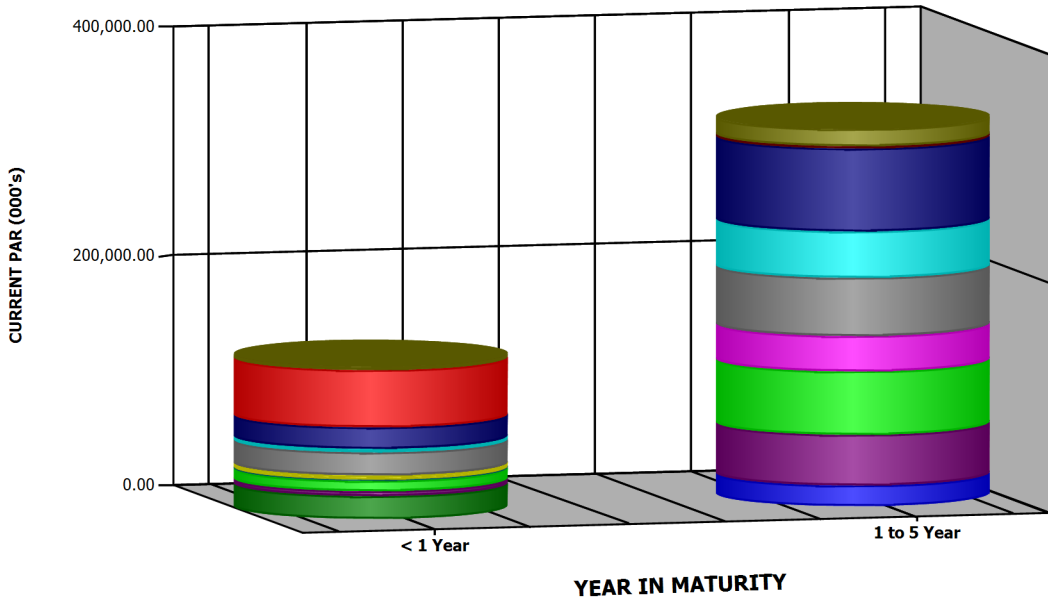




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Investments Outstanding As Of Date: 4/30/2018

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	20,000.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	9,000.00	55,250.00	64,250.00
FHLMC DEBENTURES F	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	3,762.00	0.00	3,762.00
MEDIUM TERM NOTES F	20,020.00	50,767.00	70,787.00
MUNICIPAL BONDS F	3,230.00	40,502.27	43,732.27
NEGOTIABLE CERTIFICATE	18,620.00	72,285.00	90,905.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	50,000.00	0.00	50,000.00
TREASURY NOTES AND BON	3,000.00	15,000.00	18,000.00
Totals (000's):	132,896.86	328,964.27	461,861.13



MATURITY DISTRIBUTION

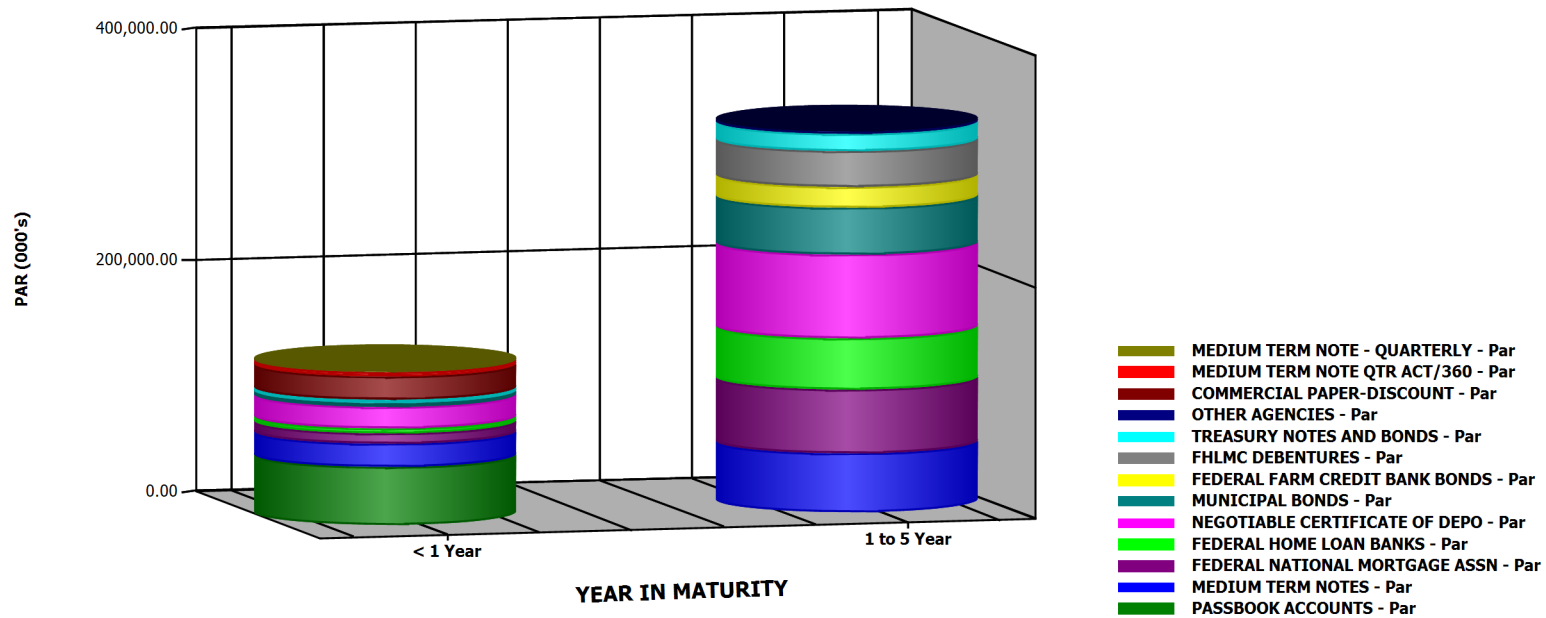
- TREASURY NOTES AND BONDS F - Current Par
- PASSBOOK ACCOUNTS R - Current Par
- OTHER AGENCIES F - Current Par
- NEGOTIABLE CERTIFICATE OF DEPO F - Cur...
- MUNICIPAL BONDS F - Current Par
- MEDIUM TERM NOTES F - Current Par
- MEDIUM TERM NOTE QTR ACT/360 F - Curre...
- MEDIUM TERM NOTE - QUARTERLY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



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Investments Outstanding As Of Date: 4/30/2018

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	20,000.00	0.00	20,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	9,000.00	55,250.00	64,250.00
FHLMC DEBENTURES F	0.00	30,920.00	30,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	3,762.00	0.00	3,762.00
MEDIUM TERM NOTES F	20,020.00	50,767.00	70,787.00
MUNICIPAL BONDS F	3,230.00	40,502.27	43,732.27
NEGOTIABLE CERTIFICATE	18,620.00	72,285.00	90,905.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	50,000.00	0.00	50,000.00
TREASURY NOTES AND BON	3,000.00	15,000.00	18,000.00
Totals (000's):	132,896.86	328,964.27	461,861.13





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Investments Outstanding As Of Date: 4/30/2018

INVESTMENT PORTFOLIO - POSITION DETAIL

COMMERCIAL PAPER-DISCOUNT F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 17-43 (BTMUFJ)	P-1	A-1	06538CGC9	1.740	1.757	.200	.200	.200	12/20/2017	07/12/2018		5,000,000.00	4,950,700.00	99.556000	-4,800.00
GP 18-01 (Abbey)	P-1	A-1	00280PEX9	1.760	1.773	.085	.085	.085	01/04/2018	05/31/2018		5,000,000.00	4,964,066.67	99.844000	-466.67
GP 18-05 (Credit Suisse)	P-1	A-1	2254EJBU6	2.030	2.058	.414	.413	.413	01/30/2018	09/28/2018		5,000,000.00	4,932,051.39	99.004000	-7,508.33
VS 18-01 (JPMorgan)	P-1	A-1	46640QH95	2.130	2.150	.277	.277	.277	03/07/2018	08/09/2018		5,000,000.00	4,954,145.83	99.353000	-2,766.66
Total Count 4				1.915	1.934	.244	.244	.244				20,000,000.00	19,800,963.89	99.439250	-15,541.66
FEDERAL FARM CREDIT BANK BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GS 14-06 (BULLET)	Aaa	AA+	3133EEBN9	1.800	1.800	1.537	1.507	1.507	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	98.980000	-30,600.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	2.499	2.458	2.458	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	97.159000	-84,939.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	1.822	1.796	1.796	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	97.799000	-66,030.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	3.186	3.106	3.106	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	96.083000	-117,510.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	3.611	3.469	3.469	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	97.312000	-80,640.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	4.162	3.947	3.947	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	97.816000	-65,520.00
Total Count 6				1.768	1.769	2.803	2.714	2.714				18,000,000.00	17,999,709.00	97.524833	-445,239.00
FEDERAL HOME LOAN BANKS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
SN 13-05 (NC 9-20-13) QC	Aaa	AA+	313383EP2	1.250	1.250	.140	.140	.140	06/20/2013	06/20/2018		1,859,860.04	1,859,860.04	99.933000	-1,246.11
VS 14-01 (FHLB BULLET)	Aaa	AA+	3130A0TN0	1.550	1.350	.241	.241	.241	02/20/2014	07/27/2018		2,405,000.00	2,425,636.82	99.915000	-22,681.07
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	2.249	2.202	2.202	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.404000	-111,400.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	1.162	1.150	1.150	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	98.974000	-30,780.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	2.619	2.545	2.545	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	98.100000	-102,480.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	2.830	2.760	2.760	02/26/2016	02/26/2021		240,000.00	239,880.00	96.538200	-8,188.32
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.871	1.842	1.842	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	98.841000	-103,887.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	2.992	2.926	2.926	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	97.037000	-88,890.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.868	2.803	2.803	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	97.358000	-119,376.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	1.142	1.133	1.133	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	98.644000	-39,420.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	2.726	2.668	2.668	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	96.319000	-110,430.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	3.438	3.354	3.354	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	95.587000	-131,640.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	3.586	3.453	3.453	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	97.080000	-75,660.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	3.701	3.549	3.549	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	97.284000	-81,480.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	3.701	3.562	3.562	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	96.927000	-88,200.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	3.992	3.846	3.846	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	96.832000	-95,040.00

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FEDERAL HOME LOAN BANKS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	4.321	4.143	4.143	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	95.850000	-124,500.00
Total Count 17				1.734	1.643	2.621	2.545	2.545				48,504,860.04	48,693,749.86	97.636508	-1,335,298.50
FEDERAL NATIONAL MORTGAGE ASSN F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GS 13-08 (BULLET)	Aaa	AA+	3135G0WJ8	.875	1.014	.058	.057	.057	05/21/2013	05/21/2018		3,000,000.00	2,979,690.00	99.952000	18,870.00
GS 14-03 (FNMA BULLET)	Aaa	AA+	3135G0YM9	1.875	1.650	.386	.386	.386	03/20/2014	09/18/2018		2,000,000.00	2,019,400.00	99.962000	-20,160.00
GS 14-04 (FNMA BULLET)	Aaa	AA+	3136FTT82	1.750	1.548	.830	.821	.821	06/02/2014	02/27/2019		4,000,000.00	4,036,720.00	99.602000	-52,640.00
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135G0A78	1.625	1.594	1.729	1.701	1.701	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	98.561000	-47,317.23
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135G0D75	1.500	1.417	2.148	2.108	2.108	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	97.785000	-77,598.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	2.825	2.761	2.761	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	96.911000	-61,780.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	3.170	3.089	3.089	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	95.910000	-121,200.00
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	3.170	3.084	3.084	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	97.082000	-145,900.00
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	3.247	3.162	3.162	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	96.447000	-106,590.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	3.247	3.161	3.161	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.578000	-176,880.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	3.247	3.172	3.172	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	96.040000	-158,400.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	3.282	3.201	3.201	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	95.671000	-216,450.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	3.378	3.290	3.290	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	95.650000	-174,000.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	3.441	3.359	3.359	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	95.017000	-199,320.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	3.422	3.339	3.339	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	94.947000	-151,590.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	3.499	3.411	3.411	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	95.223000	-143,070.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	3.441	3.365	3.365	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	95.519000	-127,992.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	3.441	3.365	3.365	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	95.519000	-78,456.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	2.830	2.771	2.771	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	96.481000	-25,170.34
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	2.416	2.368	2.368	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	97.964000	-14,950.00
Total Count 20				1.520	1.546	2.746	2.681	2.681				64,250,000.00	64,181,243.57	96.654708	-2,080,593.57
FHLMC DEBENTURES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WB 15-03 (Bullet)	Aaa	AA+	3134G3F96	1.650	1.432	2.332	2.287	2.287	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	97.765000	-42,975.24
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	3.170	3.057	3.057	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	95.276000	-141,720.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	3.323	3.236	3.236	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	94.707000	-158,790.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	3.323	3.233	3.233	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	94.929000	-152,130.00
HC 16-09 (NC 11-25-16)QC	Aaa	AA+	3134GAAE4	1.625	1.625	3.323	3.236	3.236	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	94.790000	-156,300.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	3.745	3.590	3.590	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	97.638000	-70,860.00

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FHLMC DEBENTURES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.836	3.694	3.694	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	97.268000	-81,960.00
VS 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	4.414	4.234	4.234	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	96.562000	-137,520.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	4.584	4.319	4.319	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	96.782000	-96,540.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	4.666	4.397	4.397	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	97.307000	-43,088.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.915	3.729	3.729	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	99.291000	-21,270.00
Total Count 11				1.963	1.953	3.747	3.599	3.599				30,920,000.00	30,933,473.24	96.475809	-1,103,153.24
MEDIUM TERM NOTE - QUARTERLY F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-04 (HSBC Floater)	A2	A	40428HPW6	2.563	1.887	.271	.269	.269	01/25/2018	08/07/2018		1,000,000.00	1,003,360.00	100.153000	-1,830.00
Total Count 1				2.563	1.887	.271	.269	.269				1,000,000.00	1,003,360.00	100.153000	-1,830.00
MEDIUM TERM NOTE QTR ACT/360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-02 (BBT Floater)	A2	A-	05531FAP8	2.448	1.807	.126	.126	.126	01/12/2018	06/15/2018		2,607,000.00	2,614,007.62	100.027000	-6,303.73
GP 18-06 (Berkshire Floater)	Aa2	AA	084664CH2	2.278	1.609	.874	.867	.867	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.571000	-1,380.23
Total Count 2				2.396	1.746	.356	.354	.354				3,762,000.00	3,776,982.90	100.194018	-7,683.96
MEDIUM TERM NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WF 13-15 (APPLE)	Aa1	AA+	037833AJ9	1.000	1.035	.008	.008	.008	05/08/2013	05/03/2018		3,000,000.00	2,994,840.00	99.995000	5,010.00
HC 14-01 (Apple)	Aa1	AA+	037833AQ3	2.100	2.030	1.016	1.001	1.001	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.761000	-11,240.00
GP 14-34 (HONDA)	A1	A+	02665WAH4	2.250	2.280	1.293	1.275	1.275	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.330000	-10,626.00
GP 14-48 (JUNJ)	Aaa	AAA	478160BM5	1.875	1.870	1.600	1.570	1.570	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.041000	-29,460.00
GP 15-06 (MASTERCARD)	A2	A	57636QAA2	2.000	1.753	.921	.914	.914	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.531000	-14,310.00
GP 15-07 (Boeing)	A2	A	097023BE4	.950	1.260	.041	.041	.041	04/01/2015	05/15/2018		1,000,000.00	990,535.00	99.947000	8,935.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	1.378	1.359	1.359	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.383000	-27,675.00
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	2.381	2.320	2.320	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	98.899000	-46,980.00
HC 15-16 (Pepsico)	A1	A	713448CS5	1.850	2.140	2.003	1.973	1.973	09/17/2015	04/30/2020		900,000.00	888,570.00	98.382000	-3,132.00
VS 15-12 (Pepsico)	A1	A	713448CS5	1.850	2.164	2.003	1.973	1.973	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	98.382000	-4,880.00
VS 15-14 (Toyota)	Aa3	AA-	89236TAY1	2.000	1.550	.485	.485	.485	10/09/2015	10/24/2018		2,000,000.00	2,026,633.13	99.811000	-30,413.13
GP 15-45 (BoFA)	A1	A+	06050TMC3	1.750	1.680	.099	.099	.099	10/23/2015	06/05/2018		3,000,000.00	3,005,334.00	99.957000	-6,624.00
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.836	.831	.831	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	99.740000	-59,202.18
GP 15-63 (NY University)	Aa3	AA-	650119AF7	1.767	1.767	1.170	1.156	1.156	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	98.734000	-12,660.00
GP 16-04 (HNDA Float)	A1	A+	02665WAX9	2.802	3.022	.203	.203	.203	01/19/2016	07/13/2018		2,000,000.00	1,998,800.00	100.110000	3,400.00
GP 16-14 (Paccar)	A1	A+	69371RM86	1.650	1.617	.825	.815	.815	02/25/2016	02/25/2019		1,000,000.00	1,000,962.00	99.341000	-7,552.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	2.923	2.847	2.847	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	97.370000	-120,420.00

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MEDIUM TERM NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	3.055	2.953	2.953	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	96.816000	-29,522.30
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	3.055	2.953	2.953	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	96.816000	-46,754.76
WF 16-06 (Wells Fargo)	A2	A	94974BGF1	2.150	1.686	1.753	1.718	1.718	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	98.682000	-87,012.00
GP 16-43 (USBank Floater)	A1	A+	91159HHF0	2.329	2.162	.545	.539	.539	07/27/2016	11/15/2018		1,020,000.00	1,022,098.48	100.176000	-303.28
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	3.395	3.318	3.318	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	95.331000	-128,040.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	3.247	3.173	3.173	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	94.705000	-127,110.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	1.822	1.785	1.785	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	98.679000	-89,640.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	3.173	3.074	3.074	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	96.723000	-42,840.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	2.145	2.071	.986	.983	.983	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.273000	3,291.00
GP 17-33 (Visa)	A1	A+	92826CAG7	2.150	2.151	4.381	4.188	4.188	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	95.853000	-124,260.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	4.373	4.184	4.184	09/12/2017	09/12/2022		750,000.00	749,115.00	95.812000	-30,525.00
GP 17-34	A1	A	69351UAQ6	2.500	2.434	4.342	4.121	4.121	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	95.857000	-112,921.23
GP 17-35 (Citi)	A1	A+	17325FAK4	1.663	1.663	2.477	2.431	2.431	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	100.050000	1,000.00
GP 17-41 (Institute Adv Stud	Aaa	NA	45780DCC4	2.447	2.430	4.510	4.244	4.244	11/16/2017	11/01/2022		570,000.00	570,453.27	96.763000	-18,904.17
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	4.285	4.093	4.093	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	96.330000	-92,010.00
GP 18-07 (Berkshie)	Aa2	AA	084670BR8	2.750	3.125	4.877	4.577	4.577	03/22/2018	03/15/2023		1,290,000.00	1,268,531.46	97.463000	-10,568.97
GP 18-11 (Walmart)	Aa2	AA	931142DU4	2.350	2.900	4.630	4.300	4.300	04/13/2018	12/15/2022		3,000,000.00	2,962,149.17	96.753000	-25,680.00
Total	Count 34			1.984	1.948	2.208	2.133	2.133				70,787,000.00	70,867,779.60	98.186928	-1,329,630.02
MUNICIPAL BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 14-05 (PUSD GO)	Aa2	A+	702282ND2	1.861	1.861	.507	.498	.498	03/20/2014	11/01/2018		2,000,000.00	2,000,000.00	99.869000	-2,620.00
GP 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	1.003	.986	.986	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	99.681000	-48,660.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	1.170	1.156	1.156	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.416000	4,220.00
GP 15-01 (LA COMM COLL D	Aa1	AA+	54438CRE4	2.058	2.030	1.255	1.238	1.238	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.471000	-6,490.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	1.923	1.893	1.893	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	98.538000	-38,540.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	1.170	1.156	1.156	07/09/2015	07/01/2019		500,000.00	496,685.00	99.416000	395.00
GP 15-24 (UC Rev)	Aa2	AA	91412GOB4	1.995	1.950	2.044	1.993	1.993	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	98.867000	-24,309.00
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	2.005	1.940	1.940	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	98.964000	-36,940.00
GP 16-16 (Ohio Water Dev)	Aaa	AAA	67766WUZ3	1.804	1.160	.088	.088	.088	04/06/2016	06/01/2018		1,230,000.00	1,246,777.20	99.938000	-17,539.80
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	2.044	2.005	2.005	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	97.871000	-42,580.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	1.041	1.033	1.033	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	98.860000	-18,240.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	2.173	2.120	2.120	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	98.285000	-92,700.00
GP 16-47 (George GO)	Aaa	AAA	3733844Q6	2.000	1.220	1.759	1.724	1.724	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	98.939000	-39,154.50

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MUNICIPAL BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 16-50 (SantaClaraValley)	Aa1		80168FLZ7	2.157	1.340	2.090	2.034	2.034	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	98.753000	-53,150.00
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	3.005	2.915	2.915	09/28/2016	05/01/2021		4,922,267.45	4,922,267.45	97.081000	-143,680.99
GP 16-59 (Rancho Wtr-C-Ref)		AAA	752111JW5	1.675	1.550	3.258	3.167	3.167	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	96.040000	-80,687.40
WF 16-21 (SFOWTR)	Aa3	AA-	79765RN47	2.150	2.150	3.510	3.357	3.357	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	97.047000	-88,590.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	3.762	3.590	3.590	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	97.750000	-25,300.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	3.923	3.759	3.759	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	97.557000	-53,746.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	4.044	3.849	3.849	12/04/2017	05/15/2022		3,000,000.00	2,976,156.50	96.900000	-65,670.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	3.715	3.578	3.578	01/17/2018	01/15/2022		775,000.00	767,456.19	97.059000	-15,151.25
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	1.422	1.404	1.404	03/06/2018	10/01/2019		2,000,000.00	2,000,000.00	99.536000	-9,280.00
GP 18-12 (Cal GO)	Aa3	AA-	13063DGA0	2.800	2.799	2.923	2.822	2.822	04/25/2018	04/01/2021		3,600,000.00	3,600,144.00	99.893000	-3,996.00
Total	Count 23			2.045	1.927	2.359	2.283	2.283				43,732,267.45	43,921,203.99	98.360347	-902,409.94
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 13-01 (BARCLAYS STEP			06740AZW2	1.600	3.913	.162	.162	.162	07/05/2013	06/28/2018		245,000.00	239,487.50	99.995000	5,500.25
VS 13-03 (ST.BANK TEX) YE			856528CJ1	1.550	1.550	.118	.117	.117	11/12/2013	06/12/2018		245,000.00	245,000.00	100.026000	63.70
VS 13-02 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.118	.117	.117	11/12/2013	06/12/2018		245,000.00	245,000.00	100.026000	63.70
VS 13-01 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.118	.117	.117	11/12/2013	06/12/2018		245,000.00	245,000.00	100.026000	63.70
FNC 13-04 (COMPASS BANK			20451PGY6	1.900	1.900	.540	.531	.531	11/13/2013	11/13/2018		245,000.00	245,000.00	99.986000	-34.30
FNC 13-03 (COMPASS BANK			20451PGY6	1.900	1.900	.540	.531	.531	11/13/2013	11/13/2018		245,000.00	245,000.00	99.986000	-34.30
FNC 13-02 (COMPASS BANK			20451PGY6	1.900	1.900	.540	.531	.531	11/13/2013	11/13/2018		245,000.00	245,000.00	99.986000	-34.30
WB 14-02 (CRESCENT B&T)			225645CZ1	1.500	1.500	.329	.327	.327	02/28/2014	08/28/2018		245,000.00	245,000.00	99.995000	-12.25
WB 14-01 (CRESCENT B&T)			225645CZ1	1.500	1.500	.329	.327	.327	02/28/2014	08/28/2018		245,000.00	245,000.00	99.995000	-12.25
FNC 14-03 (WEBSTER) YES			94768NJN5	1.800	1.800	.847	.843	.843	03/05/2014	03/05/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-02 (WEBSTER) PA			94768NJN5	1.800	1.800	.847	.843	.843	03/05/2014	03/05/2019		245,000.00	245,000.00	99.773000	-556.15
FNC 14-01 (WEBSTER) CITY			94768NJN5	1.800	1.800	.847	.843	.843	03/05/2014	03/05/2019		245,000.00	245,000.00	99.773000	-556.15
WB 14-03 (CRESCENT B & T			225645CZ1	1.500	1.500	.329	.327	.327	02/28/2014	08/28/2018		245,000.00	245,000.00	99.995000	-12.25
VS 14-03 (FIRST MRCHOPA			32082BCV9	1.500	1.500	.395	.394	.394	03/21/2014	09/21/2018		245,000.00	245,000.00	99.966000	-83.30
VS 14-04 (FIRST MERCH) YE			32082BCV9	1.500	1.500	.395	.394	.394	03/21/2014	09/21/2018		245,000.00	245,000.00	99.966000	-83.30
VS 14-02 (FIRST MERCH) CI			32082BCV9	1.500	1.500	.395	.394	.394	03/21/2014	09/21/2018		245,000.00	245,000.00	99.966000	-83.30
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	1.000	.996	.996	04/30/2014	04/30/2019		245,000.00	245,000.00	99.837000	-399.35
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	1.000	.996	.996	04/30/2014	04/30/2019		245,000.00	245,000.00	99.837000	-399.35
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	1.000	.996	.996	04/30/2014	04/30/2019		245,000.00	245,000.00	99.837000	-399.35
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	1.063	1.051	1.051	05/23/2014	05/23/2019		245,000.00	245,000.00	99.809000	-467.95

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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 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	1.063	1.051	1.051	05/23/2014	05/23/2019		245,000.00	245,000.00	99.809000	-467.95
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	1.063	1.051	1.051	05/23/2014	05/23/2019		245,000.00	245,000.00	99.809000	-467.95
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	1.079	1.068	1.068	05/29/2014	05/29/2019		245,000.00	245,000.00	99.533000	-1,144.15
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	1.079	1.068	1.068	05/29/2014	05/29/2019		245,000.00	245,000.00	99.533000	-1,144.15
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	1.079	1.068	1.068	05/29/2014	05/29/2019		245,000.00	245,000.00	99.533000	-1,144.15
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	1.099	1.086	1.086	06/05/2014	06/05/2019		245,000.00	245,000.00	99.785000	-526.75
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	1.099	1.086	1.086	06/05/2014	06/05/2019		245,000.00	245,000.00	99.785000	-526.75
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	1.099	1.086	1.086	06/05/2014	06/05/2019		245,000.00	245,000.00	99.785000	-526.75
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	1.101	1.089	1.089	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-20 (STEARNS)PA			857894NM7	1.700	1.700	1.101	1.089	1.089	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-19 (STEARNS)CITY			857894NM7	1.700	1.700	1.101	1.089	1.089	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	1.101	1.087	1.087	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	1.101	1.087	1.087	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	1.101	1.087	1.087	06/06/2014	06/06/2019		245,000.00	245,000.00	99.772000	-558.60
FNC 14-12 (GEORGETOWN)			06424XBN1	1.300	1.300	.101	.101	.101	06/06/2014	06/06/2018		245,000.00	245,000.00	99.997000	-7.35
FNC 14-11 (GEORGETOWN)			06424XBN1	1.300	1.300	.101	.101	.101	06/06/2014	06/06/2018		245,000.00	245,000.00	99.997000	-7.35
FNC 14-10 (GEORGETOWN)			06424XBN1	1.300	1.300	.101	.101	.101	06/06/2014	06/06/2018		245,000.00	245,000.00	99.997000	-7.35
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	1.214	1.195	1.195	07/17/2014	07/17/2019		245,000.00	245,000.00	99.651000	-855.05
FNC 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	1.214	1.195	1.195	07/17/2014	07/17/2019		245,000.00	245,000.00	99.651000	-855.05
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	1.214	1.195	1.195	07/17/2014	07/17/2019		245,000.00	245,000.00	99.651000	-855.05
GP 14-23 (BELMONT) CITY			080515AV1	1.500	1.500	.268	.268	.268	08/04/2014	08/06/2018		245,000.00	245,000.00	99.945000	-134.75
GP 14-24 (BELMONT) PA			080515AV1	1.500	1.500	.268	.268	.268	08/04/2014	08/06/2018		245,000.00	245,000.00	99.945000	-134.75
GP 14-25 (BELMONT) YES			080515AV1	1.500	1.500	.268	.268	.268	08/04/2014	08/06/2018		245,000.00	245,000.00	99.945000	-134.75
GP 14-28 (PEOPLES UNITED)			71270QGB6	1.950	1.950	1.326	1.306	1.306	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	1.326	1.306	1.306	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	1.326	1.306	1.306	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	1.384	1.360	1.360	09/17/2014	09/17/2019		245,000.00	245,000.00	99.693000	-752.15
HC 14-03 (GOLDMAN SACHS)			38147J5J7	2.100	2.100	1.384	1.360	1.360	09/17/2014	09/17/2019		245,000.00	245,000.00	99.693000	-752.15
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.904	.897	.897	09/26/2014	03/26/2019		245,000.00	245,000.00	99.705000	-722.75
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.904	.897	.897	09/26/2014	03/26/2019		245,000.00	245,000.00	99.705000	-722.75
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.904	.897	.897	09/26/2014	03/26/2019		245,000.00	245,000.00	99.705000	-722.75
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	1.389	1.366	1.366	09/19/2014	09/19/2019		245,000.00	245,000.00	99.539000	-1,129.45
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	1.389	1.366	1.366	09/19/2014	09/19/2019		245,000.00	245,000.00	99.539000	-1,129.45

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	1.389	1.366	1.366	09/19/2014	09/19/2019		245,000.00	245,000.00	99.539000	-1,129.45
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	1.460	1.438	1.438	10/15/2014	10/15/2019		245,000.00	245,000.00	99.600000	-980.00
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	1.460	1.438	1.438	10/15/2014	10/15/2019		245,000.00	245,000.00	99.600000	-980.00
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	1.460	1.438	1.438	10/15/2014	10/15/2019		245,000.00	245,000.00	99.600000	-980.00
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	1.477	1.455	1.455	10/21/2014	10/21/2019		245,000.00	245,000.00	99.598000	-984.90
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	1.477	1.455	1.455	10/21/2014	10/21/2019		245,000.00	245,000.00	99.598000	-984.90
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	1.477	1.455	1.455	10/21/2014	10/21/2019		245,000.00	245,000.00	99.598000	-984.90
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	1.441	1.418	1.418	10/08/2014	10/08/2019		245,000.00	245,000.00	99.630000	-906.50
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	1.441	1.418	1.418	10/08/2014	10/08/2019		245,000.00	245,000.00	99.630000	-906.50
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	1.441	1.418	1.418	10/08/2014	10/08/2019		245,000.00	245,000.00	99.630000	-906.50
GP 14-39 (THOMASTON) CI			88457PAC1	1.750	1.750	.499	.498	.498	10/29/2014	10/29/2018		245,000.00	245,000.00	99.870000	-318.50
GP 14-40 (THOMASTON) PA			88457PAC1	1.750	1.750	.499	.498	.498	10/29/2014	10/29/2018		245,000.00	245,000.00	99.870000	-318.50
GP 14-41 (THOMASTON) YE			88457PAC1	1.750	1.750	.499	.498	.498	10/29/2014	10/29/2018		245,000.00	245,000.00	99.870000	-318.50
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	1.504	1.479	1.479	10/31/2014	10/31/2019		245,000.00	245,000.00	99.574000	-1,043.70
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	1.504	1.479	1.479	10/31/2014	10/31/2019		245,000.00	245,000.00	99.574000	-1,043.70
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	1.504	1.479	1.479	10/31/2014	10/31/2019		245,000.00	245,000.00	99.574000	-1,043.70
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	1.249	1.236	1.236	10/30/2014	07/30/2019		245,000.00	245,000.00	99.648000	-862.40
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	1.249	1.236	1.236	10/30/2014	07/30/2019		245,000.00	245,000.00	99.648000	-862.40
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	1.249	1.236	1.236	10/30/2014	07/30/2019		245,000.00	245,000.00	99.648000	-862.40
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	1.518	1.496	1.496	11/05/2014	11/05/2019		245,000.00	245,000.00	99.209000	-1,937.95
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	1.518	1.496	1.496	11/05/2014	11/05/2019		245,000.00	245,000.00	99.209000	-1,937.95
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	1.518	1.496	1.496	11/05/2014	11/05/2019		245,000.00	245,000.00	99.209000	-1,937.95
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	1.501	1.481	1.481	10/30/2014	10/30/2019		245,000.00	245,000.00	99.560000	-1,078.00
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	1.501	1.481	1.481	10/30/2014	10/30/2019		245,000.00	245,000.00	99.560000	-1,078.00
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	1.501	1.481	1.481	10/30/2014	10/30/2019		245,000.00	245,000.00	99.560000	-1,078.00
VS 14-31 (SECURITY BANK)			81407SAX5	1.500	1.500	.501	.498	.498	10/30/2014	10/30/2018		245,000.00	245,000.00	99.795000	-502.25
VS 14-32 (SECURITY BANK)			81407SAX5	1.500	1.500	.501	.498	.498	10/30/2014	10/30/2018		245,000.00	245,000.00	99.795000	-502.25
VS 14-33 (SECURITY BANK)			81407SAX5	1.500	1.500	.501	.498	.498	10/30/2014	10/30/2018		245,000.00	245,000.00	99.795000	-502.25
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	1.573	1.540	1.540	11/25/2014	11/25/2019		245,000.00	245,000.00	99.510000	-1,200.50
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	1.573	1.540	1.540	11/25/2014	11/25/2019		245,000.00	245,000.00	99.510000	-1,200.50
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	1.573	1.540	1.540	11/25/2014	11/25/2019		245,000.00	245,000.00	99.510000	-1,200.50
FNC 14-37 (FIRST CAP) CIT			31944FBE9	1.500	1.500	.614	.607	.607	12/10/2014	12/10/2018		245,000.00	245,000.00	99.801000	-487.55
FNC 14-38 (FIRST CAP) PA			31944FBE9	1.500	1.500	.614	.607	.607	12/10/2014	12/10/2018		245,000.00	245,000.00	99.801000	-487.55

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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 14-39 (FIRST CAP) YES			31944FBE9	1.500	1.500	.614	.607	.607	12/10/2014	12/10/2018		245,000.00	245,000.00	99.801000	-487.55
HC 15-03 (RONDOUT)YES			776322AP4	1.350	1.350	.230	.230	.230	01/23/2015	07/23/2018		245,000.00	245,000.00	100.003000	7.35
HC 15-02 (RONDOUT)PA			776322AP4	1.350	1.350	.230	.230	.230	01/23/2015	07/23/2018		245,000.00	245,000.00	100.003000	7.35
HC 15-01 (RONDOUT)CITY			776322AP4	1.350	1.350	.230	.230	.230	01/23/2015	07/23/2018		245,000.00	245,000.00	100.003000	7.35
HC 15-04 (FIRST RESOURCE			336177AQ3	1.300	1.300	.249	.249	.249	01/28/2015	07/30/2018		245,000.00	245,000.00	100.001000	2.45
HC 15-05 (FIRST RESOURCE			336177AQ3	1.300	1.300	.249	.249	.249	01/28/2015	07/30/2018		245,000.00	245,000.00	100.001000	2.45
HC 15-06 (FIRST RESOURCE			336177AQ3	1.300	1.300	.249	.249	.249	01/28/2015	07/30/2018		245,000.00	245,000.00	100.001000	2.45
VS 15-03 (SUFFEX BANK) YE			86933DAF9	1.150	1.150	.279	.279	.279	02/11/2015	08/10/2018		245,000.00	245,000.00	99.830000	-416.50
VS 15-01 (SUFFEX BANK) CI			86933DAF9	1.150	1.150	.279	.279	.279	02/11/2015	08/10/2018		245,000.00	245,000.00	99.830000	-416.50
VS 15-02 (SUFFEX BANK) PA			86933DAF9	1.150	1.150	.279	.279	.279	02/11/2015	08/10/2018		245,000.00	245,000.00	99.830000	-416.50
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	.964	.961	.961	04/17/2015	04/17/2019		245,000.00	245,000.00	99.574000	-1,043.70
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	.964	.961	.961	04/17/2015	04/17/2019		245,000.00	245,000.00	99.574000	-1,043.70
FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	.964	.961	.961	04/17/2015	04/17/2019		245,000.00	245,000.00	99.574000	-1,043.70
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	1.981	1.950	1.950	04/22/2015	04/22/2020		245,000.00	245,000.00	98.863000	-2,785.65
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	2.000	1.970	1.970	04/29/2015	04/29/2020		245,000.00	245,000.00	98.547000	-3,559.85
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	2.000	1.970	1.970	04/29/2015	04/29/2020		245,000.00	245,000.00	98.547000	-3,559.85
VS 15-08 (Manuf & Traders)			564759QT8	1.200	1.200	.115	.115	.115	06/10/2015	06/11/2018		245,000.00	245,000.00	99.955000	-110.25
VS 15-09 (Manuf & Traders)			564759QT8	1.200	1.200	.115	.115	.115	06/10/2015	06/11/2018		245,000.00	245,000.00	99.955000	-110.25
VS 15-10 (Manuf & Traders)			564759QT8	1.200	1.200	.115	.115	.115	06/10/2015	06/11/2018		245,000.00	245,000.00	99.955000	-110.25
FNC 15-17 (CapOneNatl)YES			14042E4P2	2.300	2.300	2.211	2.153	2.153	07/15/2015	07/15/2020		245,000.00	245,000.00	99.043000	-2,344.65
FNC 15-16 (CapOneNatl)PA			14042E4P2	2.300	2.300	2.211	2.153	2.153	07/15/2015	07/15/2020		245,000.00	245,000.00	99.043000	-2,344.65
FNC 15-15 (CapOneNatl)City			14042E4P2	2.300	2.300	2.211	2.153	2.153	07/15/2015	07/15/2020		245,000.00	245,000.00	99.043000	-2,344.65
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	2.252	2.201	2.201	07/30/2015	07/30/2020		245,000.00	245,000.00	98.569000	-3,505.95
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	2.252	2.201	2.201	07/30/2015	07/30/2020		245,000.00	245,000.00	98.569000	-3,505.95
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	2.252	2.201	2.201	07/30/2015	07/30/2020		245,000.00	245,000.00	98.569000	-3,505.95
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.697000	-742.35
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.697000	-742.35
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.697000	-742.35
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.710000	-710.50
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.710000	-710.50
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	1.345	1.330	1.330	09/03/2015	09/03/2019		245,000.00	245,000.00	99.710000	-710.50
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	1.381	1.365	1.365	09/16/2015	09/16/2019		245,000.00	245,000.00	99.153000	-2,075.15
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	1.381	1.365	1.365	09/16/2015	09/16/2019		245,000.00	245,000.00	99.153000	-2,075.15

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	1.381	1.365	1.365	09/16/2015	09/16/2019		245,000.00	245,000.00	99.153000	-2,075.15
FNC 15-21 (Key Bank) City			49306SVF0	1.250	1.250	.422	.422	.422	09/30/2015	10/01/2018		245,000.00	245,000.00	99.930000	-171.50
FNC 15-22 (Key Bank) PA			49306SVF0	1.250	1.250	.422	.422	.422	09/30/2015	10/01/2018		245,000.00	245,000.00	99.930000	-171.50
FNC 15-23 (Key Bank) YES			49306SVF0	1.250	1.250	.422	.422	.422	09/30/2015	10/01/2018		245,000.00	245,000.00	99.930000	-171.50
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	1.153	1.142	1.142	09/25/2015	06/25/2019		245,000.00	245,000.00	99.699000	-737.45
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	1.153	1.142	1.142	09/25/2015	06/25/2019		245,000.00	245,000.00	99.699000	-737.45
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	1.153	1.142	1.142	09/25/2015	06/25/2019		245,000.00	245,000.00	99.699000	-737.45
GP 15-28 (First Priority)YES			33612JFU8	1.450	1.450	.414	.413	.413	09/30/2015	09/28/2018		245,000.00	245,000.00	99.834000	-406.70
GP 15-27 (First Priority)PA			33612JFU8	1.450	1.450	.414	.413	.413	09/30/2015	09/28/2018		245,000.00	245,000.00	99.834000	-406.70
GP 15-26 (First Priority)City			33612JFU8	1.450	1.450	.414	.413	.413	09/30/2015	09/28/2018		245,000.00	245,000.00	99.834000	-406.70
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	2.293	2.246	2.246	10/14/2015	08/14/2020		245,000.00	245,000.00	97.965000	-4,985.75
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	2.293	2.246	2.246	10/14/2015	08/14/2020		245,000.00	245,000.00	97.965000	-4,985.75
FNC 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	2.293	2.246	2.246	10/14/2015	08/14/2020		245,000.00	245,000.00	97.965000	-4,985.75
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	2.422	2.372	2.372	09/30/2015	09/30/2020		245,000.00	245,000.00	99.020000	-2,401.00
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	2.422	2.372	2.372	09/30/2015	09/30/2020		245,000.00	245,000.00	99.020000	-2,401.00
FNC 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	2.422	2.372	2.372	09/30/2015	09/30/2020		245,000.00	245,000.00	99.020000	-2,401.00
GP 15-30 (West SB)City			95960NJG3	1.850	1.850	2.293	2.243	2.243	10/15/2015	08/14/2020		245,000.00	245,000.00	98.981000	-2,496.55
GP 15-31 (West SB)PA			95960NJG3	1.850	1.850	2.293	2.243	2.243	10/15/2015	08/14/2020		245,000.00	245,000.00	98.981000	-2,496.55
GP 15-32 (West SB)YES			95960NJG3	1.850	1.850	2.293	2.243	2.243	10/15/2015	08/14/2020		245,000.00	245,000.00	98.981000	-2,496.55
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	1.296	1.283	1.283	10/16/2015	08/16/2019		245,000.00	245,000.00	98.993000	-2,467.15
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	1.296	1.283	1.283	10/16/2015	08/16/2019		245,000.00	245,000.00	98.993000	-2,467.15
FNC 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	1.296	1.283	1.283	10/16/2015	08/16/2019		245,000.00	245,000.00	98.993000	-2,467.15
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	2.485	2.426	2.426	10/23/2015	10/23/2020		245,000.00	245,000.00	97.938000	-5,051.90
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	2.485	2.426	2.426	10/23/2015	10/23/2020		245,000.00	245,000.00	97.938000	-5,051.90
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	2.485	2.426	2.426	10/23/2015	10/23/2020		245,000.00	245,000.00	97.938000	-5,051.90
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	1.460	1.447	1.447	10/14/2015	10/15/2019		245,000.00	245,000.00	99.540000	-1,127.00
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	1.460	1.447	1.447	10/14/2015	10/15/2019		245,000.00	245,000.00	99.540000	-1,127.00
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	1.460	1.447	1.447	10/14/2015	10/15/2019		245,000.00	245,000.00	99.540000	-1,127.00
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	2.214	2.173	2.173	10/16/2015	07/16/2020		245,000.00	245,000.00	97.750000	-5,512.50
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	2.214	2.173	2.173	10/16/2015	07/16/2020		245,000.00	245,000.00	97.750000	-5,512.50
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	2.214	2.173	2.173	10/16/2015	07/16/2020		245,000.00	245,000.00	97.750000	-5,512.50
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	1.460	1.443	1.443	10/14/2015	10/15/2019		245,000.00	245,000.00	99.527000	-1,158.85
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	1.460	1.443	1.443	10/14/2015	10/15/2019		245,000.00	245,000.00	99.527000	-1,158.85

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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 15-47 (Svgs Institute B			805337AG7	1.500	1.500	1.460	1.443	1.443	10/14/2015	10/15/2019		245,000.00	245,000.00	99.527000	-1,158.85
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	99.655000	-845.25
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	99.655000	-845.25
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	99.655000	-845.25
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	2.463	2.408	2.408	10/15/2015	10/15/2020		245,000.00	245,000.00	97.609000	-5,857.95
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	2.463	2.408	2.408	10/15/2015	10/15/2020		245,000.00	245,000.00	97.609000	-5,857.95
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	2.463	2.408	2.408	10/15/2015	10/15/2020		245,000.00	245,000.00	97.609000	-5,857.95
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	98.928000	-2,626.40
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	98.928000	-2,626.40
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	1.211	1.201	1.201	10/16/2015	07/16/2019		245,000.00	245,000.00	98.928000	-2,626.40
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	2.485	2.437	2.437	10/23/2015	10/23/2020		245,000.00	245,000.00	97.701000	-5,632.55
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	2.485	2.437	2.437	10/23/2015	10/23/2020		245,000.00	245,000.00	97.701000	-5,632.55
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	2.485	2.437	2.437	10/23/2015	10/23/2020		245,000.00	245,000.00	97.701000	-5,632.55
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	2.170	2.130	2.130	10/30/2015	06/30/2020		245,000.00	245,000.00	97.812000	-5,360.60
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	2.170	2.130	2.130	10/30/2015	06/30/2020		245,000.00	245,000.00	97.812000	-5,360.60
FNC 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	2.170	2.130	2.130	10/30/2015	06/30/2020		245,000.00	245,000.00	97.812000	-5,360.60
GP 15-53 (Unity)City			91330ABC0	1.650	1.650	2.504	2.450	2.450	10/30/2015	10/30/2020		245,000.00	245,000.00	98.865000	-2,780.75
GP 15-54 (Unity)PA			91330ABC0	1.650	1.650	2.504	2.450	2.450	10/30/2015	10/30/2020		245,000.00	245,000.00	98.865000	-2,780.75
GP 15-55 (Unity)YES			91330ABC0	1.650	1.650	2.504	2.450	2.450	10/30/2015	10/30/2020		245,000.00	245,000.00	98.865000	-2,780.75
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	2.523	2.463	2.463	11/06/2015	11/06/2020		245,000.00	245,000.00	98.848000	-2,822.40
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	2.523	2.463	2.463	11/06/2015	11/06/2020		245,000.00	245,000.00	98.848000	-2,822.40
GP 15-58 (Integrity)YES			45822NAT7	1.650	1.650	2.523	2.463	2.463	11/06/2015	11/06/2020		245,000.00	245,000.00	98.848000	-2,822.40
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	2.551	2.488	2.488	11/16/2015	11/16/2020		245,000.00	245,000.00	98.699000	-3,187.45
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	2.551	2.488	2.488	11/16/2015	11/16/2020		245,000.00	245,000.00	98.699000	-3,187.45
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	2.551	2.488	2.488	11/16/2015	11/16/2020		245,000.00	245,000.00	98.699000	-3,187.45
FNC 16-01 (MAIN ST)City			56034WAL5	1.500	1.500	.767	.755	.755	02/04/2016	02/04/2019		245,000.00	245,000.00	99.825000	-428.75
FNC 16-02 (MAIN ST)PA			56034WAL5	1.500	1.500	.767	.755	.755	02/04/2016	02/04/2019		245,000.00	245,000.00	99.825000	-428.75
FNC 16-03 (MAIN ST)YES			56034WAL5	1.500	1.500	.767	.755	.755	02/04/2016	02/04/2019		245,000.00	245,000.00	99.825000	-428.75
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	2.792	2.717	2.717	02/12/2016	02/12/2021		245,000.00	245,000.00	97.104000	-7,095.20
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	2.792	2.717	2.717	02/12/2016	02/12/2021		245,000.00	245,000.00	97.104000	-7,095.20
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	2.792	2.717	2.717	02/12/2016	02/12/2021		245,000.00	245,000.00	97.104000	-7,095.20
FNC 16-07 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.753	2.692	2.692	01/29/2016	01/29/2021		245,000.00	245,000.00	99.979000	-51.45
FNC 16-08 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.753	2.692	2.692	01/29/2016	01/29/2021		245,000.00	245,000.00	99.979000	-51.45

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 16-09 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.753	2.692	2.692	01/29/2016	01/29/2021		245,000.00	245,000.00	99.979000	-51.45
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	2.811	2.743	2.743	02/19/2016	02/19/2021		245,000.00	245,000.00	97.873000	-5,211.15
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	2.811	2.743	2.743	02/19/2016	02/19/2021		245,000.00	245,000.00	97.873000	-5,211.15
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	2.811	2.743	2.743	02/19/2016	02/19/2021		245,000.00	245,000.00	97.873000	-5,211.15
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.852	.850	.850	03/07/2016	03/07/2019		245,000.00	245,000.00	99.504000	-1,215.20
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.852	.850	.850	03/07/2016	03/07/2019		245,000.00	245,000.00	99.504000	-1,215.20
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.852	.850	.850	03/07/2016	03/07/2019		245,000.00	245,000.00	99.504000	-1,215.20
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	1.956	1.924	1.924	04/11/2016	04/13/2020		245,000.00	245,000.00	98.343000	-4,059.65
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	1.956	1.924	1.924	04/11/2016	04/13/2020		245,000.00	245,000.00	98.343000	-4,059.65
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	1.956	1.924	1.924	04/11/2016	04/13/2020		245,000.00	245,000.00	98.343000	-4,059.65
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	.959	.956	.956	04/13/2016	04/15/2019		245,000.00	245,000.00	99.284000	-1,754.20
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	.959	.956	.956	04/13/2016	04/15/2019		245,000.00	245,000.00	99.284000	-1,754.20
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	.959	.956	.956	04/13/2016	04/15/2019		245,000.00	245,000.00	99.284000	-1,754.20
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	3.038	2.964	2.964	05/13/2016	05/13/2021		245,000.00	245,000.00	96.706000	-8,070.30
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	3.038	2.964	2.964	05/13/2016	05/13/2021		245,000.00	245,000.00	96.706000	-8,070.30
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	3.038	2.964	2.964	05/13/2016	05/13/2021		245,000.00	245,000.00	96.706000	-8,070.30
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	3.038	2.962	2.962	05/13/2016	05/13/2021		245,000.00	245,000.00	96.715000	-8,048.25
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	3.038	2.962	2.962	05/13/2016	05/13/2021		245,000.00	245,000.00	96.715000	-8,048.25
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	3.038	2.962	2.962	05/13/2016	05/13/2021		245,000.00	245,000.00	96.715000	-8,048.25
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	3.058	2.981	2.981	05/20/2016	05/20/2021		245,000.00	245,000.00	96.694000	-8,099.70
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	3.058	2.981	2.981	05/20/2016	05/20/2021		245,000.00	245,000.00	96.694000	-8,099.70
FNC 16-21 (Northwest)YES			66736AAT6	1.450	1.450	3.058	2.981	2.981	05/20/2016	05/20/2021		245,000.00	245,000.00	96.694000	-8,099.70
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	2.542	2.492	2.492	05/13/2016	11/13/2020		245,000.00	245,000.00	96.757000	-7,945.35
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	2.542	2.492	2.492	05/13/2016	11/13/2020		245,000.00	245,000.00	96.757000	-7,945.35
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	2.542	2.492	2.492	05/13/2016	11/13/2020		245,000.00	245,000.00	96.757000	-7,945.35
FNC 16-25 (Beneficial Bank)			08173QBPO	1.250	1.400	1.995	1.968	1.968	05/12/2016	04/27/2020		245,000.00	243,583.90	97.984000	-3,523.10
FNC 16-26 (Beneficial Bank)			08173QBPO	1.250	1.400	1.995	1.968	1.968	05/12/2016	04/27/2020		245,000.00	243,583.90	97.984000	-3,523.10
FNC 16-27 (Beneficial Bank)			08173QBPO	1.250	1.400	1.995	1.968	1.968	05/12/2016	04/27/2020		245,000.00	243,583.90	97.984000	-3,523.10
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	3.107	3.022	3.022	06/07/2016	06/07/2021		245,000.00	245,000.00	96.348000	-8,947.40
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	3.107	3.022	3.022	06/07/2016	06/07/2021		245,000.00	245,000.00	96.348000	-8,947.40
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	3.107	3.022	3.022	06/07/2016	06/07/2021		245,000.00	245,000.00	96.348000	-8,947.40
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	3.137	3.056	3.056	06/20/2016	06/18/2021		245,000.00	245,000.00	96.314000	-9,030.70
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	3.137	3.056	3.056	06/20/2016	06/18/2021		245,000.00	245,000.00	96.314000	-9,030.70

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FNC 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	3.137	3.056	3.056	06/20/2016	06/18/2021		245,000.00	245,000.00	96.314000	-9,030.70
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	3.044	2.972	2.972	06/16/2016	05/15/2021		245,000.00	245,000.00	96.317000	-9,023.35
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	3.044	2.972	2.972	06/16/2016	05/15/2021		245,000.00	245,000.00	96.317000	-9,023.35
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	3.044	2.972	2.972	06/16/2016	05/15/2021		245,000.00	245,000.00	96.317000	-9,023.35
FNC 16-34 (Wex)City			92937CDM7	1.050	1.050	.192	.192	.192	07/08/2016	07/09/2018		245,000.00	245,000.00	99.879000	-296.45
FNC 16-35 (Wex)PA			92937CDM7	1.050	1.050	.192	.192	.192	07/08/2016	07/09/2018		245,000.00	245,000.00	99.879000	-296.45
FNC 16-36 (Wex)YES			92937CDM7	1.050	1.050	.192	.192	.192	07/08/2016	07/09/2018		245,000.00	245,000.00	99.879000	-296.45
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	2.244	2.212	2.212	07/26/2016	07/27/2020		245,000.00	245,000.00	97.104000	-7,095.20
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	2.244	2.212	2.212	07/26/2016	07/27/2020		245,000.00	245,000.00	97.104000	-7,095.20
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	2.244	2.212	2.212	07/26/2016	07/27/2020		245,000.00	245,000.00	97.104000	-7,095.20
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	3.205	3.128	3.128	07/13/2016	07/13/2021		245,000.00	245,000.00	95.941000	-9,944.55
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	3.205	3.128	3.128	07/13/2016	07/13/2021		245,000.00	245,000.00	95.941000	-9,944.55
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	3.205	3.128	3.128	07/13/2016	07/13/2021		245,000.00	245,000.00	95.941000	-9,944.55
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	3.225	3.147	3.147	07/20/2016	07/20/2021		245,000.00	245,000.00	95.903000	-10,037.65
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	3.225	3.147	3.147	07/20/2016	07/20/2021		245,000.00	245,000.00	95.903000	-10,037.65
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	3.225	3.147	3.147	07/20/2016	07/20/2021		245,000.00	245,000.00	95.903000	-10,037.65
WF 16-10 (JPMorgan)PA QC			48126XAH8	1.650	1.650	3.299	3.210	3.210	08/16/2016	08/16/2021		245,000.00	245,000.00	95.718000	-10,490.90
WF 16-11 (JPMorgan)YES Q			48126XAH8	1.650	1.650	3.299	3.210	3.210	08/16/2016	08/16/2021		245,000.00	245,000.00	95.718000	-10,490.90
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	2.301	2.265	2.265	08/17/2016	08/17/2020		245,000.00	245,000.00	96.883000	-7,636.65
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	2.301	2.265	2.265	08/17/2016	08/17/2020		245,000.00	245,000.00	96.883000	-7,636.65
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	2.301	2.265	2.265	08/17/2016	08/17/2020		245,000.00	245,000.00	96.883000	-7,636.65
FNC 16-43 (Enerbank)City			29266N3M7	1.450	1.450	3.301	3.223	3.223	08/17/2016	08/17/2021		245,000.00	245,000.00	95.671000	-10,606.05
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	3.301	3.223	3.223	08/17/2016	08/17/2021		245,000.00	245,000.00	95.671000	-10,606.05
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	3.301	3.223	3.223	08/17/2016	08/17/2021		245,000.00	245,000.00	95.671000	-10,606.05
FNC 16-46 (Shinhan Bank)Ci			824593AU1	1.050	1.050	.326	.326	.326	08/26/2016	08/27/2018		245,000.00	245,000.00	99.723000	-678.65
FNC 16-47 (Shinhan Bank)P			824593AU1	1.050	1.050	.326	.326	.326	08/26/2016	08/27/2018		245,000.00	245,000.00	99.723000	-678.65
FNC 16-48 (Shinhan Bank)Y			824593AU1	1.050	1.050	.326	.326	.326	08/26/2016	08/27/2018		245,000.00	245,000.00	99.723000	-678.65
VS 16-09 (Level One)City			52730JBS4	1.000	1.000	3.326	3.266	3.266	08/26/2016	08/26/2021		245,000.00	245,000.00	100.000000	0.00
VS 16-10 (Level One)PA			52730JBS4	1.000	1.000	3.326	3.266	3.266	08/26/2016	08/26/2021		245,000.00	245,000.00	100.000000	0.00
VS 16-11 (Level One)YES			52730JBS4	1.000	1.000	3.326	3.266	3.266	08/26/2016	08/26/2021		245,000.00	245,000.00	100.000000	0.00
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	3.299	3.210	3.210	08/16/2016	08/16/2021		245,000.00	245,000.00	95.718000	-10,490.90
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	1.381	1.368	1.368	09/14/2016	09/16/2019		245,000.00	245,000.00	98.316000	-4,125.80
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	1.381	1.368	1.368	09/14/2016	09/16/2019		245,000.00	245,000.00	98.316000	-4,125.80

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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)
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	1.381	1.368	1.368	09/14/2016	09/16/2019		245,000.00	245,000.00	98.316000	-4,125.80
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	2.403	2.362	2.362	09/23/2016	09/23/2020		245,000.00	245,000.00	96.678000	-8,138.90
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	2.403	2.362	2.362	09/23/2016	09/23/2020		245,000.00	245,000.00	96.678000	-8,138.90
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	2.403	2.362	2.362	09/23/2016	09/23/2020		245,000.00	245,000.00	96.678000	-8,138.90
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	3.422	3.334	3.334	09/30/2016	09/30/2021		250,000.00	250,000.00	95.506000	-11,235.00
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	3.422	3.334	3.334	09/30/2016	09/30/2021		250,000.00	250,000.00	95.506000	-11,235.00
FNC 16-55 (BankUnited)City			066519CK3	1.200	1.200	.414	.413	.413	09/28/2016	09/28/2018		245,000.00	245,000.00	99.618000	-935.90
FNC 16-56 (BankUnited)PA			066519CK3	1.200	1.200	.414	.413	.413	09/28/2016	09/28/2018		245,000.00	245,000.00	99.618000	-935.90
FNC 16-57 (BankUnited)YES			066519CK3	1.200	1.200	.414	.413	.413	09/28/2016	09/28/2018		245,000.00	245,000.00	99.618000	-935.90
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	3.422	3.331	3.331	09/30/2016	09/30/2021		245,000.00	245,000.00	95.668000	-10,613.40
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	3.422	3.331	3.331	09/30/2016	09/30/2021		245,000.00	245,000.00	95.668000	-10,613.40
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	3.422	3.331	3.331	09/30/2016	09/30/2021		245,000.00	245,000.00	95.668000	-10,613.40
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	3.422	3.334	3.334	09/30/2016	09/30/2021		245,000.00	245,000.00	96.053000	-9,670.15
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	3.422	3.334	3.334	09/30/2016	09/30/2021		245,000.00	245,000.00	96.053000	-9,670.15
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	3.422	3.334	3.334	09/30/2016	09/30/2021		245,000.00	245,000.00	96.053000	-9,670.15
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	1.795	1.770	1.770	10/14/2016	02/14/2020		245,000.00	245,000.00	97.587000	-5,911.85
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	1.795	1.770	1.770	10/14/2016	02/14/2020		245,000.00	245,000.00	97.587000	-5,911.85
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	1.795	1.770	1.770	10/14/2016	02/14/2020		245,000.00	245,000.00	97.587000	-5,911.85
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	3.556	3.456	3.456	11/18/2016	11/18/2021		245,000.00	245,000.00	95.508000	-11,005.40
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	3.556	3.456	3.456	11/18/2016	11/18/2021		245,000.00	245,000.00	95.508000	-11,005.40
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	3.556	3.456	3.456	11/18/2016	11/18/2021		245,000.00	245,000.00	95.508000	-11,005.40
FNC 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	3.345	3.256	3.256	12/02/2016	09/02/2021		245,000.00	245,000.00	95.762000	-10,383.10
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	3.345	3.256	3.256	12/02/2016	09/02/2021		245,000.00	245,000.00	95.762000	-10,383.10
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	3.345	3.256	3.256	12/02/2016	09/02/2021		245,000.00	245,000.00	95.762000	-10,383.10
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	3.625	3.480	3.480	12/12/2016	12/13/2021		245,000.00	245,000.00	97.327000	-6,548.85
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	3.625	3.480	3.480	12/12/2016	12/13/2021		245,000.00	245,000.00	97.327000	-6,548.85
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	3.625	3.480	3.480	12/12/2016	12/13/2021		245,000.00	245,000.00	97.327000	-6,548.85
FNC 17-01 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.729	2.651	2.651	01/20/2017	01/20/2021		245,000.00	245,000.00	97.857000	-5,250.35
FNC 17-02 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.729	2.651	2.651	01/20/2017	01/20/2021		245,000.00	245,000.00	97.857000	-5,250.35
FNC 17-03 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.729	2.651	2.651	01/20/2017	01/20/2021		245,000.00	245,000.00	97.857000	-5,250.35
GP 17-02 (Farmers-Merchant			30781TBD9	2.050	2.050	3.723	3.576	3.576	01/18/2017	01/18/2022		245,000.00	245,000.00	97.258000	-6,717.90
GP 17-03 (Farmers-Merchant			30781TBD9	2.050	2.050	3.723	3.576	3.576	01/18/2017	01/18/2022		245,000.00	245,000.00	97.258000	-6,717.90
GP 17-04 (Farmers-Merchant			30781TBD9	2.050	2.050	3.723	3.576	3.576	01/18/2017	01/18/2022		245,000.00	245,000.00	97.258000	-6,717.90

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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)
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	3.721	3.567	3.567	02/17/2017	01/17/2022		245,000.00	245,000.00	97.559000	-5,980.45
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	3.721	3.567	3.567	02/17/2017	01/17/2022		245,000.00	245,000.00	97.559000	-5,980.45
FNC 17-06 (BI Hapoalim)YES			06251AP53	2.150	2.150	3.721	3.567	3.567	02/17/2017	01/17/2022		245,000.00	245,000.00	97.559000	-5,980.45
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	3.822	3.674	3.674	02/23/2017	02/23/2022		245,000.00	245,000.00	97.189000	-6,886.95
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	3.822	3.674	3.674	02/23/2017	02/23/2022		245,000.00	245,000.00	97.189000	-6,886.95
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	3.822	3.674	3.674	02/23/2017	02/23/2022		245,000.00	245,000.00	97.189000	-6,886.95
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.838	2.771	2.771	02/28/2017	03/01/2021		245,000.00	245,000.00	97.171000	-6,931.05
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.838	2.771	2.771	02/28/2017	03/01/2021		245,000.00	245,000.00	97.171000	-6,931.05
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.838	2.771	2.771	02/28/2017	03/01/2021		245,000.00	245,000.00	97.171000	-6,931.05
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.838	3.698	3.698	03/01/2017	03/01/2022		245,000.00	245,000.00	97.172000	-6,928.60
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.838	3.698	3.698	03/01/2017	03/01/2022		245,000.00	245,000.00	97.172000	-6,928.60
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.838	3.698	3.698	03/01/2017	03/01/2022		245,000.00	245,000.00	97.172000	-6,928.60
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	3.940	3.774	3.774	04/07/2017	04/07/2022		245,000.00	245,000.00	98.401000	-3,917.55
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	3.940	3.774	3.774	04/07/2017	04/07/2022		245,000.00	245,000.00	98.401000	-3,917.55
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	3.940	3.774	3.774	04/07/2017	04/07/2022		245,000.00	245,000.00	98.401000	-3,917.55
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	3.978	3.816	3.816	04/21/2017	04/21/2022		245,000.00	245,000.00	97.067000	-7,185.85
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	3.978	3.816	3.816	04/21/2017	04/21/2022		245,000.00	245,000.00	97.067000	-7,185.85
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	3.978	3.816	3.816	04/21/2017	04/21/2022		245,000.00	245,000.00	97.067000	-7,185.85
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	.978	.974	.974	04/20/2017	04/22/2019		245,000.00	245,000.00	99.523000	-1,168.65
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	.978	.974	.974	04/20/2017	04/22/2019		245,000.00	245,000.00	99.523000	-1,168.65
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	.978	.974	.974	04/20/2017	04/22/2019		245,000.00	245,000.00	99.523000	-1,168.65
HC 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	3.953	3.784	3.784	04/12/2017	04/12/2022		245,000.00	245,000.00	97.458000	-6,227.90
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	3.953	3.784	3.784	04/12/2017	04/12/2022		245,000.00	245,000.00	97.458000	-6,227.90
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	3.953	3.784	3.784	04/12/2017	04/12/2022		245,000.00	245,000.00	97.458000	-6,227.90
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	1.975	1.946	1.946	04/24/2017	04/20/2020		245,000.00	245,000.00	98.488000	-3,704.40
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	1.975	1.946	1.946	04/24/2017	04/20/2020		245,000.00	245,000.00	98.488000	-3,704.40
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	1.975	1.946	1.946	04/24/2017	04/20/2020		245,000.00	245,000.00	98.488000	-3,704.40
FNC 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	4.016	3.841	3.841	05/05/2017	05/05/2022		245,000.00	245,000.00	96.858000	-7,697.90
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	4.016	3.841	3.841	05/05/2017	05/05/2022		245,000.00	245,000.00	96.858000	-7,697.90
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	4.016	3.841	3.841	05/05/2017	05/05/2022		245,000.00	245,000.00	96.858000	-7,697.90
FNC 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	4.030	3.847	3.847	05/10/2017	05/10/2022		245,000.00	245,000.00	97.215000	-6,823.25
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	4.030	3.847	3.847	05/10/2017	05/10/2022		245,000.00	245,000.00	97.215000	-6,823.25
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	4.030	3.847	3.847	05/10/2017	05/10/2022		245,000.00	245,000.00	97.215000	-6,823.25

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INVESTMENT PORTFOLIO - POSITION DETAIL

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 17-19 (First Bk Highlan			319141FV4	2.100	2.100	4.049	3.866	3.866	05/17/2017	05/17/2022		245,000.00	245,000.00	97.188000	-6,889.40
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	4.049	3.866	3.866	05/17/2017	05/17/2022		245,000.00	245,000.00	97.188000	-6,889.40
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	4.049	3.866	3.866	05/17/2017	05/17/2022		245,000.00	245,000.00	97.188000	-6,889.40
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	4.112	3.928	3.928	06/09/2017	06/09/2022		245,000.00	245,000.00	97.279000	-6,666.45
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	4.112	3.928	3.928	06/09/2017	06/09/2022		245,000.00	245,000.00	97.279000	-6,666.45
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	4.112	3.928	3.928	06/09/2017	06/09/2022		245,000.00	245,000.00	97.279000	-6,666.45
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	2.304	2.255	2.255	08/18/2017	08/18/2020		245,000.00	245,000.00	98.177000	-4,466.35
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	2.304	2.255	2.255	08/18/2017	08/18/2020		245,000.00	245,000.00	98.177000	-4,466.35
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	2.304	2.255	2.255	08/18/2017	08/18/2020		245,000.00	245,000.00	98.177000	-4,466.35
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.304	1.290	1.290	08/17/2017	08/19/2019		245,000.00	245,000.00	99.243000	-1,854.65
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	4.340	4.154	4.154	08/31/2017	08/31/2022		245,000.00	245,000.00	96.564000	-8,418.20
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	4.340	4.154	4.154	08/31/2017	08/31/2022		245,000.00	245,000.00	96.564000	-8,418.20
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	4.340	4.154	4.154	08/31/2017	08/31/2022		245,000.00	245,000.00	96.564000	-8,418.20
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	4.362	4.162	4.162	09/08/2017	09/08/2022		245,000.00	245,000.00	96.519000	-8,528.45
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	4.362	4.162	4.162	09/08/2017	09/08/2022		245,000.00	245,000.00	96.519000	-8,528.45
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	4.362	4.162	4.162	09/08/2017	09/08/2022		245,000.00	245,000.00	96.519000	-8,528.45
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	4.359	4.148	4.148	09/07/2017	09/07/2022		245,000.00	245,000.00	97.755000	-5,500.25
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	4.359	4.148	4.148	09/07/2017	09/07/2022		245,000.00	245,000.00	97.755000	-5,500.25
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	4.359	4.148	4.148	09/07/2017	09/07/2022		245,000.00	245,000.00	97.755000	-5,500.25
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	3.397	3.278	3.278	09/21/2017	09/21/2021		245,000.00	245,000.00	97.314000	-6,580.70
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	3.397	3.278	3.278	09/21/2017	09/21/2021		245,000.00	245,000.00	97.314000	-6,580.70
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	3.397	3.278	3.278	09/21/2017	09/21/2021		245,000.00	245,000.00	97.314000	-6,580.70
HC 17-10 (York) City			987159AP5	2.000	2.000	4.381	4.200	4.200	09/15/2017	09/15/2022		245,000.00	245,000.00	96.297000	-9,072.35
HC 17-11 (York) PA			987159AP5	2.000	2.000	4.381	4.200	4.200	09/15/2017	09/15/2022		245,000.00	245,000.00	96.297000	-9,072.35
HC 17-12 (York) YES			987159AP5	2.000	2.000	4.381	4.200	4.200	09/15/2017	09/15/2022		245,000.00	245,000.00	96.297000	-9,072.35
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	4.490	4.299	4.299	10/25/2017	10/25/2022		245,000.00	245,000.00	96.749000	-7,964.95
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	4.490	4.299	4.299	10/25/2017	10/25/2022		245,000.00	245,000.00	96.749000	-7,964.95
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	4.490	4.299	4.299	10/25/2017	10/25/2022		245,000.00	245,000.00	96.749000	-7,964.95

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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)
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	4.515	4.285	4.285	11/03/2017	11/03/2022		245,000.00	245,000.00	96.913000	-7,563.15
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	4.515	4.285	4.285	11/03/2017	11/03/2022		245,000.00	245,000.00	96.913000	-7,563.15
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	4.515	4.285	4.285	11/03/2017	11/03/2022		245,000.00	245,000.00	96.913000	-7,563.15
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	4.556	4.327	4.327	11/20/2017	11/18/2022		245,000.00	245,000.00	96.850000	-7,717.50
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	4.556	4.327	4.327	11/20/2017	11/18/2022		245,000.00	245,000.00	96.850000	-7,717.50
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	4.556	4.327	4.327	11/20/2017	11/18/2022		245,000.00	245,000.00	96.850000	-7,717.50
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	4.123	3.944	3.944	12/11/2017	06/13/2022		245,000.00	245,000.00	97.264000	-6,703.20
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	4.123	3.944	3.944	12/11/2017	06/13/2022		245,000.00	245,000.00	97.264000	-6,703.20
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	4.123	3.944	3.944	12/11/2017	06/13/2022		245,000.00	245,000.00	97.264000	-6,703.20
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.910	4.563	4.563	03/27/2018	03/27/2023		245,000.00	245,000.00	99.956000	-107.80
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.910	4.563	4.563	03/27/2018	03/27/2023		245,000.00	245,000.00	99.956000	-107.80
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.910	4.563	4.563	03/27/2018	03/27/2023		245,000.00	245,000.00	99.956000	-107.80
FNC 18-04 (Dollar)City			25665QAX3	2.900	2.900	4.956	4.644	4.644	04/13/2018	04/13/2023		245,000.00	245,000.00	99.455000	-1,335.25
FNC 18-05 (Dollar)PA			25665QAX3	2.900	2.900	4.956	4.644	4.644	04/13/2018	04/13/2023		245,000.00	245,000.00	99.455000	-1,335.25
FNC 18-06 (Dollar)YES			25665QAX3	2.900	2.900	4.956	4.644	4.644	04/13/2018	04/13/2023		245,000.00	245,000.00	99.455000	-1,335.25
HC 18-02 (Citibank)City			17312QJ26	2.900	2.900	4.951	4.638	4.638	04/11/2018	04/11/2023		245,000.00	245,000.00	99.461000	-1,320.55
HC 18-03 (Citibank)PA			17312QJ26	2.900	2.900	4.951	4.638	4.638	04/11/2018	04/11/2023		245,000.00	245,000.00	99.461000	-1,320.55
HC 18-04 (Citibank)YES			17312QJ26	2.900	2.900	4.951	4.638	4.638	04/11/2018	04/11/2023		245,000.00	245,000.00	99.461000	-1,320.55
GP 18-08 (Townebank)City			89214PBJ7	2.700	2.700	2.995	2.894	2.894	04/27/2018	04/27/2021		245,000.00	245,000.00	99.628000	-911.40
GP 18-09 (Townebank)PA			89214PBJ7	2.700	2.700	2.995	2.894	2.894	04/27/2018	04/27/2021		245,000.00	245,000.00	99.628000	-911.40
GP 18-10 (Townebank)YES			89214PBJ7	2.700	2.700	2.995	2.894	2.894	04/27/2018	04/27/2021		245,000.00	245,000.00	99.628000	-911.40
Total Count 371				1.724	1.731	2.195	2.131	2.131				90,905,000.00	90,895,239.20	98.438359	-1,409,848.65
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			3132X0PX3	2.100	2.100	3.822	3.671	3.671	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	97.516000	-49,680.00
Total Count 1				2.100	2.100	3.822	3.671	3.671				2,000,000.00	2,000,000.00	97.516000	-49,680.00
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				1.650	1.650	.003	.003	.003	01/01/2009	05/01/2018		50,000,000.00	50,000,000.00	99.753800	-123,099.95
Total Count 1				1.650	1.650	.003	.003	.003				50,000,000.00	50,000,000.00	99.753800	-123,099.95
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)			912828VV9	2.125	1.705	2.340	2.282	2.282	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	99.023000	-86,010.00
WF 16-19 (Treasury)			912828M98	1.625	1.521	2.589	2.524	2.524	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	97.602000	-56,085.00



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INVESTMENT PORTFOLIO - POSITION DETAIL

TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 16-63 (Treasury)			912828F21	2.125	1.808	3.422	3.309	3.309	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	98.148000	-66,415.00
GP 17-05 (Treasury)			912828C3	.750	1.132	.337	.337	.337	01/17/2017	08/31/2018		3,000,000.00	2,981,694.36	99.611000	6,635.64
GP 17-39 (Treasury)			912828P4	1.875	2.000	4.255	4.086	4.086	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	96.508000	-117,023.75
GP 17-45 (Treasury)			912828XW5	1.750	2.205	4.170	4.012	4.012	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	96.137000	-76,707.50
Total	Count 6			1.704	1.775	2.986	2.884	2.884				18,000,000.00	17,975,425.61	97.665667	-395,605.61



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	5199		1 LAIF	01/01/2009	50,000,000.00	1.650	05/01/2018	50,000,000.00	3407	50,000,000.00	1.650	1
037833AJ9	5617		1 WF 13-15 (APPLE)	05/08/2013	2,994,840.00	1.000	05/03/2018	3,000,000.00	1821	3,000,000.00	1.035	3
097023BE4	5878		1 GP 15-07 (Boeing)	04/01/2015	990,535.00	.950	05/15/2018	1,000,000.00	1140	1,000,000.00	1.260	15
3135G0WJ8	5622		1 GS 13-08 (BULLET)	05/21/2013	2,979,690.00	.875	05/21/2018	3,000,000.00	1826	3,000,000.00	1.014	21
00280PEX9	6344		1 GP 18-01 (Abbey)	01/04/2018	4,964,066.67	1.760	05/31/2018	5,000,000.00	147	5,000,000.00	1.773	31
67766WUZ3	6069		1 GP 16-16 (Ohio Water Dev)	04/06/2016	1,246,777.20	1.804	06/01/2018	1,230,000.00	786	1,230,000.00	1.160	32
06050TMC3	5995		1 GP 15-45 (BofA)	10/23/2015	3,005,334.00	1.750	06/05/2018	3,000,000.00	956	3,000,000.00	1.680	36
06424XBN1	5736		1 FNC 14-12 (GEORGETOWN)YE	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	37
06424XBN1	5737		1 FNC 14-11 (GEORGETOWN)PA	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	37
06424XBN1	5738		1 FNC 14-10 (GEORGETOWN)CI	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	37
564759QT8	5900		1 VS 15-08 (Manuf & Traders)Cit	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	42
564759QT8	5901		1 VS 15-09 (Manuf & Traders)PA	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	42
564759QT8	5902		1 VS 15-10 (Manuf & Traders)YE	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	42
856528CJ1	5669		1 VS 13-03 (ST.BANK TEX) YES	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	43
856528CJ1	5670		1 VS 13-02 (ST BANK OF TEX) P	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	43
856528CJ1	5671		1 VS 13-01 (ST BANK OF TEX) C	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	43
05531FAP8	6345		1 GP 18-02 (BBT Floater)	01/12/2018	2,614,007.62	2.448	06/15/2018	2,607,000.00	154	2,607,000.00	1.807	46
313383EP2	5662		1 SN 13-05 (NC 9-20-13) OC	06/20/2013	1,859,860.04	1.250	06/20/2018	1,859,860.04	1826	1,859,860.04	1.250	51
06740AZW2	5665		1 FNC 13-01 (BARCLAYS STEP)	07/05/2013	239,487.50	1.600	06/28/2018	245,000.00	1819	245,000.00	3.913	59
92937CDM7	6125		1 FNC 16-34 (Wex)City	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	70
92937CDM7	6126		1 FNC 16-35 (Wex)PA	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	70
92937CDM7	6127		1 FNC 16-36 (Wex)YES	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	70
06538CGC9	6339		1 GP 17-43 (BTMUFJ)	12/20/2017	4,950,700.00	1.740	07/12/2018	5,000,000.00	204	5,000,000.00	1.757	73
02665WAX9	6031		1 GP 16-04 (HNDA Float)	01/19/2016	1,998,800.00	2.802	07/13/2018	2,000,000.00	906	2,000,000.00	3.022	74
776322AP4	5853		1 HC 15-03 (RONDOUT)YES	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	84
776322AP4	5854		1 HC 15-02 (RONDOUT)PA	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	84
776322AP4	5855		1 HC 15-01 (RONDOUT)CITY	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	84
3130A0TNO	5684		1 VS 14-01 (FHLB BULLET)	02/20/2014	2,425,636.82	1.550	07/27/2018	2,405,000.00	1618	2,405,000.00	1.350	88
336177AQ3	5857		1 HC 15-04 (FIRST RESOURCE)C	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	91
336177AQ3	5858		1 HC 15-05 (FIRST RESOURCE)P	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	91
336177AQ3	5859		1 HC 15-06 (FIRST RESOURCE)Y	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	91
080515AV1	5760		1 GP 14-23 (BELMONT) CITY	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	98



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080515AV1	5761	1	GP 14-24 (BELMONT) PA	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	98
080515AV1	5762	1	GP 14-25 (BELMONT) YES	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	98
40428HPW6	6347	1	GP 18-04 (HSBC Floater)	01/25/2018	1,003,360.00	2.563	08/07/2018	1,000,000.00	194	1,000,000.00	1.887	99
46640QH95	6355	1	VS 18-01 (JPMorgan)	03/07/2018	4,954,145.83	2.130	08/09/2018	5,000,000.00	155	5,000,000.00	2.150	101
86933DAF9	5861	1	VS 15-03 (SUFFEX BANK) YES	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	102
86933DAF9	5862	1	VS 15-01 (SUFFEX BANK) CITY	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	102
86933DAF9	5863	1	VS 15-02 (SUFFEX BANK) PA	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	102
824593AU1	6163	1	FNC 16-46 (Shinhan Bank)City	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	119
824593AU1	6164	1	FNC 16-47 (Shinhan Bank)PA	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	119
824593AU1	6165	1	FNC 16-48 (Shinhan Bank)YES	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	119
225645CZ1	5687	1	WB 14-02 (CRESCENT B&T) P	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	120
225645CZ1	5688	1	WB 14-01 (CRESCENT B&T) CI	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	120
225645CZ1	5695	1	WB 14-03 (CRESCENT B & T)	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	120
9128282C3	6244	1	GP 17-05 (Treasury)	01/17/2017	2,981,694.36	.750	08/31/2018	3,000,000.00	591	3,000,000.00	1.132	123
3135G0YM9	5697	1	GS 14-03 (FNMA BULLET)	03/20/2014	2,019,400.00	1.875	09/18/2018	2,000,000.00	1643	2,000,000.00	1.650	141
32082BCV9	5699	1	VS 14-03 (FIRST MRCHOPA	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	144
32082BCV9	5700	1	VS 14-04 (FIRST MERCH) YES	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	144
32082BCV9	5701	1	VS 14-02 (FIRST MERCH) CITY	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	144
33612JFU8	5934	1	GP 15-28 (First Priority)YES	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	151
33612JFU8	5935	1	GP 15-27 (First Priority)PA	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	151
33612JFU8	5936	1	GP 15-26 (First Priority)City	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	151
066519CK3	6185	1	FNC 16-55 (BankUnited)City	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	151
066519CK3	6186	1	FNC 16-56 (BankUnited)PA	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	151
066519CK3	6187	1	FNC 16-57 (BankUnited)YES	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	151
2254EJBU6	6348	1	GP 18-05 (Credit Suisse)	01/30/2018	4,932,051.39	2.030	09/28/2018	5,000,000.00	241	5,000,000.00	2.058	151
49306SVF0	5925	1	FNC 15-21 (Key Bank) City	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	154
49306SVF0	5926	1	FNC 15-22 (Key Bank) PA	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	154
49306SVF0	5927	1	FNC 15-23 (Key Bank) YES	09/30/2015	245,000.00	1.250	10/01/2018	245,000.00	1097	245,000.00	1.250	154
89236TAY1	5974	1	VS 15-14 (Toyota)	10/09/2015	2,026,633.13	2.000	10/24/2018	2,000,000.00	1111	2,000,000.00	1.550	177
88457PAC1	5796	1	GP 14-39 (THOMASTON) CITY	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	182
88457PAC1	5797	1	GP 14-40 (THOMASTON) PA	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	182
88457PAC1	5798	1	GP 14-41 (THOMASTON) YES	10/29/2014	245,000.00	1.750	10/29/2018	245,000.00	1461	245,000.00	1.750	182
81407SAX5	5817	1	VS 14-31 (SECURITY BANK) CI	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	183



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81407SAX5	5818	1	VS 14-32 (SECURITY BANK) P	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	183
81407SAX5	5819	1	VS 14-33 (SECURITY BANK) Y	10/30/2014	245,000.00	1.500	10/30/2018	245,000.00	1461	245,000.00	1.500	183
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	185
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	197
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	197
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	197
91159HHF0	6172	1	GP 16-43 (USBank Floater)	07/27/2016	1,022,098.48	2.329	11/15/2018	1,020,000.00	841	1,020,000.00	2.162	199
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	224
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	224
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	224
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	280
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	280
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	280
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	301
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	303
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	305
94768NUN5	5692	1	FNC 14-03 (WEBSTER) YES	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	309
94768NUN5	5693	1	FNC 14-02 (WEBSTER) PA	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	309
94768NUN5	5694	1	FNC 14-01 (WEBSTER) CITY	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	309
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	311
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	311
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	311
084664CH2	6349	1	GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	2.278	03/15/2019	1,155,000.00	380	1,155,000.00	1.609	319
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	330
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	330
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	330
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	336
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	350
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	350
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	350
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	352
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	352
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	352



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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	357
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	357
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	357
91159HHJ2	6228	1	GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	2.145	04/25/2019	3,000,000.00	892	3,000,000.00	2.071	360
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	365
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	365
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	365
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	366
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	371
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	380
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	388
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	388
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	388
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	394
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	394
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	394
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	401
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	401
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	401
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	402
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	402
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	402
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	402
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	402
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	402
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	417
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	421
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	421
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	421
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	424
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	427
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	427
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	427



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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	442
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	442
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	442
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	442
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	442
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	442
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	443
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	443
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	443
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	456
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	456
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	456
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	458
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	472
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	473
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	473
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	473
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	476
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	476
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	476
61760ACZO	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	476
61760ACZO	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	476
61760ACZO	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	476
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	484
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	484
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	484
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	491
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	491
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	491
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	491
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	491
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	491
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	503



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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	504
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	504
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	504
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	504
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	504
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	504
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	505
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	505
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	507
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	507
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	507
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	519
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	526
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	526
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	526
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	533
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	533
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	533
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	533
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	533
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	533
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	533
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	533
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	533
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	539
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	539
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	539
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	548
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	548
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	548
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	549
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	549
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	549

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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	554
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	554
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	554
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	561
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	574
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	574
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	574
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	584
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	631
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	640
3733844Q6	6149	1	GP 16-47 (George GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	642
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	655
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	655
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	655
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	665
06406HCZ0	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	665
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	683
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	702
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	714
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	714
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	714
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	721
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	721
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	721
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	723
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	728
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	728
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	728
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	730
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	730
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	731
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	731
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	732



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91412GQB4	5920		1 GP 15-24 (UC Rev)	09/08/2015	1,828,631.75	1.995	05/15/2020	1,825,000.00	1711	1,825,000.00	1.950	746
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	746
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	763
3135G0D75	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	784
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	792
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	792
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	792
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	793
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	807
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	807
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	807
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	808
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	808
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	808
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	819
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	819
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	819
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	821
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	822
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	822
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	822
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	837
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	837
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	837
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	837
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	837
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	837
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	840
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	840
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	840
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	841
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	841
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	841



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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	851
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	854
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	869
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	877
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	877
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	877
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	882
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	884
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	884
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	884
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	899
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	899
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	899
17325FAK4	6323	1	GP 17-35 (Citi)	10/20/2017	2,000,000.00	1.663	10/20/2020	2,000,000.00	1096	2,000,000.00	1.663	904
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	907
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	907
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	907
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	907
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	907
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	907
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	912
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	914
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	914
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	914
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	921
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	921
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	921
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	928
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	928
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	928
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	931
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	931
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	931



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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	945
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	956
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	995
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	996
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	996
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	996
40434AL49	6042	1	FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1005
40434AL49	6043	1	FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1005
40434AL49	6044	1	FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	1005
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	1019
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	1019
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	1019
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	1026
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	1026
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	1026
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	1031
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	1033
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	1033
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	1036
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	1036
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	1036
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	1047
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	1067
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	1067
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	1092
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	1093
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	1093
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	1093
13066YTY5	6184	1	GP 16-54 (CA Wtr Resource)	09/28/2016	4,922,267.45	1.713	05/01/2021	4,922,267.45	1676	4,922,267.45	1.713	1097
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	1109
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	1109
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	1109
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	1109

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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	1109
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	1109
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	1111
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	1111
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	1111
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	1115
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	1115
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	1116
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	1116
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	1116
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	1134
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	1134
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	1134
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	1145
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	1145
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	1145
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	1157
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	1157
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	1157
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	1158
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	1163
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	1170
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	1170
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	1170
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	1177
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	1177
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	1177
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	1185
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	1185
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	1185
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	1185
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	1189
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	1198



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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	1204
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	1204
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	1204
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	1205
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	1205
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	1205
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	1213
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	1213
3134GAEE4	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	1213
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1214
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1214
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1214
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	1221
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	1221
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	1221
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	1233
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	1239
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	1240
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	1240
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	1240
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	1249
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	1249
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	1249
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	1249
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	1249
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	1249
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	1249
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	1249
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	1249
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	1249
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	1255
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	1256
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	1256

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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	1256
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	1277
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	1281
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	1298
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	1298
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	1298
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	1309
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	1318
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	1323
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	1323
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	1323
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	1351
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	1351
64985HYW1	6346		1 GP 18-03 (NYSFAC)	01/17/2018	767,456.19	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1356
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	1358
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	1358
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	1358
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	1359
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	1359
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	1359
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	1367
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	1373
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	1395
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	1395
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	1395
3132X0PX3	6257		1 HC 17-02 (FAMCA)NC	02/23/2017	2,000,000.00	2.100	02/23/2022	2,000,000.00	1826	2,000,000.00	2.100	1395
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	1400
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	1401
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	1401
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	1401
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	1429
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	1432
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	1438



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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	1438
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	1438
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	1443
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	1443
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	1443
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	1452
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	1452
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	1452
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	1457
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	1466
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	1466
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	1466
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	1471
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	1471
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	1471
88213AJZ9	6338	1	GP 17-42 (Texas A&M)	12/04/2017	2,976,156.50	2.202	05/15/2022	3,000,000.00	1623	3,000,000.00	2.419	1476
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	1478
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	1478
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	1478
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	1501
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	1501
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	1501
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	1505
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	1505
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	1505
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	1519
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	1522
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	1553
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	1564
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	1577
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	1584
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	1584
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	1584

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69351UAQ6	6319	1	GP 17-34	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1585
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	1591
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	1591
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	1591
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	1592
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	1592
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	1592
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	1596
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	1599
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	1599
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	1599
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	1599
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	1611
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	1639
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	1639
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	1639
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	1646
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	1648
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	1648
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	1648
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	1663
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	1663
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	1663
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	1673
931142DU4	6367	1	GP 18-11 (Walmart)	04/13/2018	2,962,149.17	2.350	12/15/2022	3,000,000.00	1707	3,000,000.00	2.900	1690
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	1703
084670BR8	6357	1	GP 18-07 (Berkshie)	03/22/2018	1,268,531.46	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1780
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	1792
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	1792
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	1792
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	1807
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	1807
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	1807



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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	1809
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	1809
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	1809