



CITY OF BURBANK – OFFICE OF THE CITY TREASURER

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

City of Burbank Investment Portfolio Report for September 2018 Dated October 26, 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

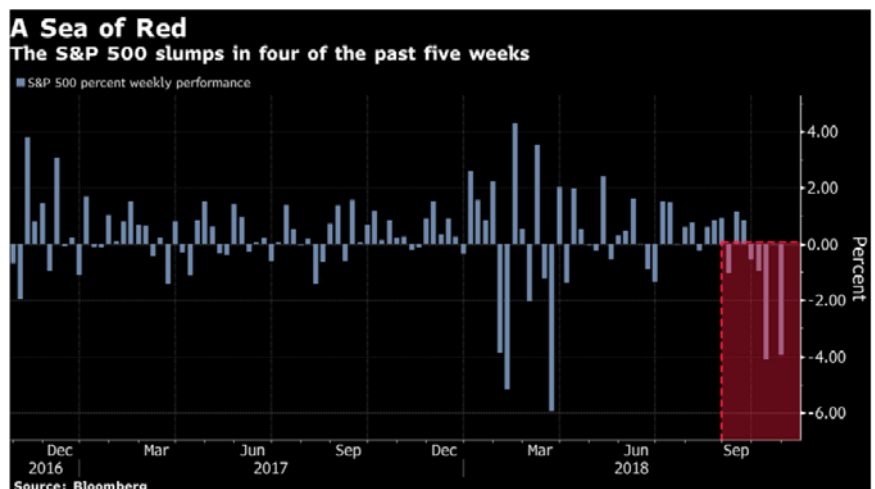
The City must maintain \$92 million in liquidity at all times (maturities within one year plus real estate taxes due from the County in April and December) to meet our projected budgeted expenditures. We currently have \$178 million in liquidity, with \$73 million in our account at the Local Agency Investment Fund (LAIF), \$62 million in investments maturing within a year and \$43 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; this is suppressing upwards yield movement for the portfolio, as maturing amounts are being kept in LAIF to meet liquidity requirements.

The City Investment Pool ended September at \$439 million, up from August's balance of \$432 million. September's market value decreased to 97.91% from August's 98.13%. September's yield came in at 1.94%, with the fiscal year-to-date yield coming in at 1.90%. The weighted average yield of the portfolio at the end of the month is 1.96%. September's monthly yield was boosted by the 3rd quarter allocation from LAIF which included interest on the \$6 billion loan to CalPERS. Interest earnings on the loan are not reported in LAIF's monthly effective yields which are used to calculate the interest accruals each month; LAIF interest is paid quarterly, in the month following the end of the quarter.

MARKET OUTLOOK

Even with GDP growing better than 3.5% in the third quarter, indicating the economy is plugging along, October 26's headlines from Bloomberg include the following, putting a definite damper on the GDP announcement: *S&P 500 falls 10% From All-Time High; 'Sell Everything' as Stocks Dive on Earnings Gloom: Markets Live; Stocks Crater as S&P Joins Nasdaq in Correction: Markets Wrap; and Valuation of S&P is falling more rapidly than during financial crisis.*

Another of October 26's Bloomberg articles, *Stock Market's Strains Send Message The Fed Doesn't Want to Hear* (Elena Popina, Oct 26, 2018), quotes Ilya Feygin, senior strategist at WallachBeth Capital LLC: "This sell-off shows that the markets are pricing in slower growth and more risk." With eight rate hikes in this cycle and more projected to come, it's becoming clear that many investors don't see sufficient strength in market fundamentals to support more hikes. For the bond market, this means a move to safety, driving bond prices higher...and rates lower. 10-year Treasury yields just had their biggest weekly decline in two years.



PORTFOLIO SUMMARY AS OF September 30, 2018

	<u>Par Value</u>	<u>Book Value</u>	<u>Market Value</u>
City Investment Pool:			
Agency - US Federal Agency	\$ 157,410,000	\$ 157,523,589	\$ 152,650,456
US Treasury Notes and Bonds	15,000,000	14,993,731	14,549,970
Corporates - Medium Term Notes	71,788,000	71,730,372	70,387,011
Local Agency Investment Fund (LAIF)	73,000,000	73,000,000	72,841,766
Municipal Bonds	45,738,687	45,885,688	44,918,930
Negotiable Certificates of Deposit	84,780,000	84,775,752	83,217,159
Subtotal - City Investment Pool	<u>447,716,687</u>	<u>447,909,132</u>	<u>438,565,292</u>
Additional Accounts at LAIF:			
Successor Agency for RDA	8,590,000	8,590,000	8,571,380
Housing Authority	500,000	500,000	498,916
TOTAL	<u><u>\$ 456,806,687</u></u>	<u><u>\$ 456,999,132</u></u>	<u><u>\$ 447,635,588</u></u>

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

Also included with this report is a Finance-prepared report of funds with fiscal agents. The book value and market value of these investments is \$183,472,685 at September 30, 2018.

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



Debbie S. Kukta, CPA, CGMA, CCMT
City Treasurer

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

Portfolio Composition

	September 2018		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	\$ 152,650	35%	No limit	90%	50%
Commercial Paper	0	0%	No limit	No limit	0%
Treasury Notes & Bonds	14,550	3%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	83,217	19%	30%	30%	12%
LAIF	72,842	17%	\$195 million	\$195 million	13%
Medium-Term Notes	70,387	16%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	44,919	10%	No limit	15%	3%
TOTAL	\$ 438,365	100%			

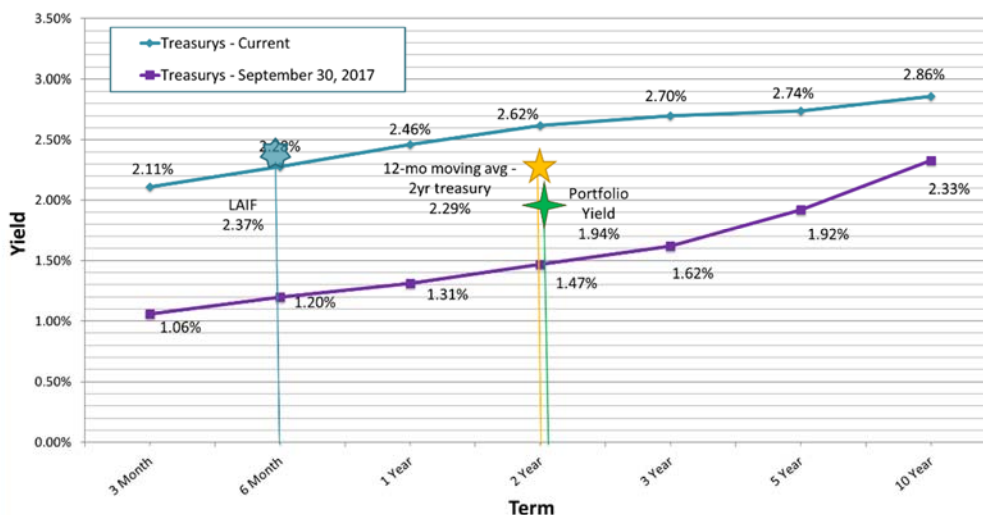
Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	\$ 134,583	30%	0 to 100%
One to Three Years	187,830	42%	0 to 50%
Three to Five Years	125,496	28%	0 to 50%
TOTAL	\$ 447,909	100%	

Income Summary

	September 2018 MTD	September 2018 Fiscal YTD	September 2017 Fiscal YTD
US Agencies	\$ 229,441	\$ 692,934	\$ 633,625
Commercial Paper	7,612	52,355	16,250
Treasury Notes & Bonds	31,381	94,833	38,323
Corporates–Medium Term Notes	128,463	380,300	263,029
Local Agency Investment Fund (LAIF)	114,493	249,060	141,697
Municipal Bonds	77,456	228,215	155,232
Negotiable Certificates of Deposit	131,536	408,769	353,308
TOTAL	\$ 720,382	\$ 2,106,466	\$ 1,601,464
YIELD	1.94%	1.90%	1.53%

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

The portfolio yield is lagging behind the benchmark because of rising interest rates on the short end coupled with the longer duration of our portfolio compared to the benchmark, as well as the recent buildup in liquidity to meet cash flow requirements.

Corporate and Muni Ratings

As of October 26 2018

Issuer	Par Value	Maturity Date	Moody's	S & P
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+
Internatl Bnk for Reconstruction and Dev (IBRD)	\$3,000,000	9/20/2021	Aaa	AAA
Chevron	\$2,000,000	3/3/2022	Aa2	AA-
Blackrock	\$2,680,000	6/1/2022	Aa3	AA-
Toyota	\$2,765,000	7/13/2022	Aa3	AA-
Proctor & Gamble	\$3,000,000	8/11/2022	Aa3	AA-
PPL Electric Utilities	\$2,541,000	9/1/2022	A1	A
Apple Inc.	\$750,000	9/12/2022	Aa1	AA+
Visa	\$3,000,000	9/15/2022	A1	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
Nike	\$1,401,000	5/1/2023	A1	AA-
Pasadena CA Unified School District	\$2,000,000	11/1/2018	Aa3 (Neg)	A+ (Neg)
Calif. State GO Bonds	\$3,000,000	5/1/2019	Aa3	AA-
UC Revenue Bonds	\$1,600,000	5/15/2019	Aa2	AA
Univ. of California Revenues	\$1,500,000	7/1/2019	Aa2	AA
LA Community College District	\$1,000,000	8/1/2019	Aa1	AA+
Calif. State GO Bonds	\$2,000,000	10/1/2019	Aa3	AA-
Georgia GO Bonds	\$1,050,000	2/1/2020	Aaa	AAA
Calif. State GO Bonds	\$2,000,000	4/1/2020	Aa3	AA-
El Monte School District	\$1,000,000	5/1/2020	Aa3	AA
UC Revenue Bonds	\$3,825,000	5/15/2020	Aa2	AA
Santa Clara Valley Water District	\$1,250,000	6/1/2020	Aa1	N/A
SCPPA	\$2,000,000	7/1/2020	N/A	AA-
Calif. State GO Bonds	\$3,600,000	4/1/2021	Aa3	AA-
CA Wtr Resources Pwr Sply Revenue	\$4,823,687	5/2/2021	Aa1	AA
Rancho CA Wtr Dist Fing Auth	\$1,780,000	8/1/2021	N/A	AAA
San Fran City/Cty PUC WTR	\$3,000,000	11/1/2021	Aa3	AA-
City of Palo Alto	\$140,000	11/1/2021	N/A	AA+
New York St Envrnmntl FACS Corp	\$775,000	1/15/2022	Aaa	AAA
Roseville Revenue Bonds	\$1,000,000	2/1/2022	N/A	AA-
Calif. State GO Bonds	\$2,200,000	4/1/2022	Aa3	AA-
Texas A&M	\$3,000,000	5/1/2022	Aaa	AAA
City of Palo Alto	\$195,000	11/1/2022	N/A	AA+
Texas A&M	\$3,000,000	5/15/2023	N/A	AA+

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

*+ Positive Watch
*- Negative Watch

Neg Negative Outlook
Pos Positive Outlook

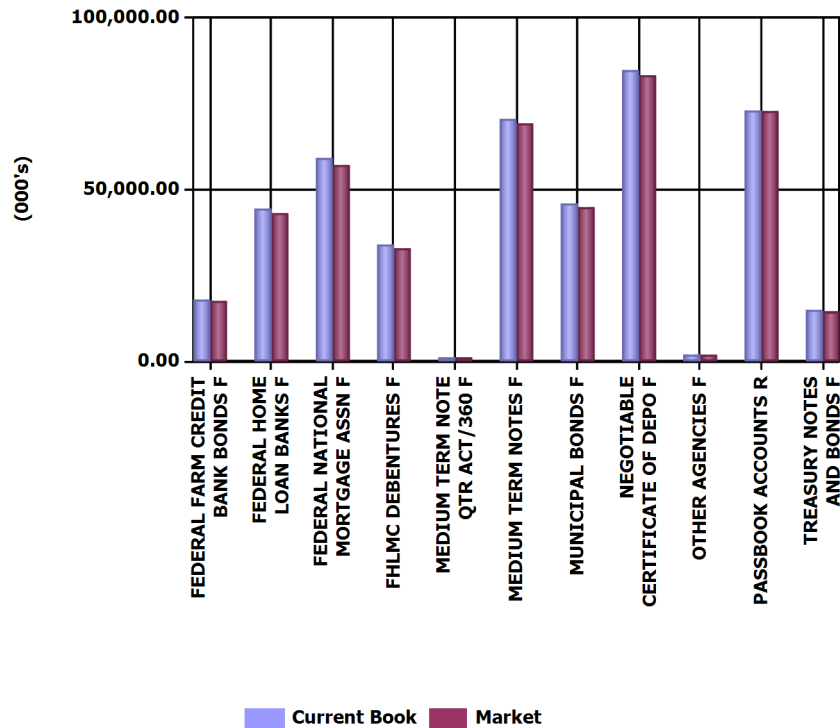


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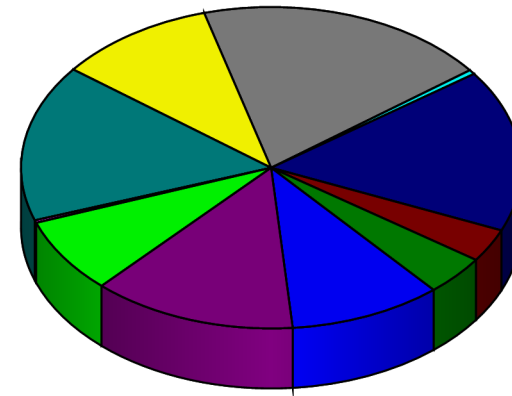
Investments Outstanding As Of Date: 9/30/2018

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
FEDERAL FARM CREDIT BANK B	18,000.00	17,999.71	17,561.88	97.57 %	1.77 %	2.384	2.384
FEDERAL HOME LOAN BANKS F	44,240.00	44,408.25	43,104.63	97.06 %	1.68 %	2.435	2.435
FEDERAL NATIONAL MORTGAGE	59,250.00	59,182.15	57,112.95	96.50 %	1.57 %	2.542	2.542
FHLMC DEBENTURES F	33,920.00	33,933.47	32,925.66	97.03 %	2.07 %	3.445	3.445
MEDIUM TERM NOTE QTR ACT/3	1,155.00	1,162.98	1,158.51	99.62 %	-1.37 %	.455	.455
MEDIUM TERM NOTES F	70,633.00	70,567.40	69,228.50	98.10 %	2.18 %	2.311	2.311
MUNICIPAL BONDS F	45,738.69	45,885.69	44,918.93	97.89 %	2.03 %	2.188	2.188
NEGOTIABLE CERTIFICATE OF D	84,780.00	84,775.75	83,217.16	98.16 %	1.86 %	2.102	2.102
OTHER AGENCIES F	2,000.00	2,000.00	1,945.34	97.27 %	2.10 %	3.403	3.403
PASSBOOK ACCOUNTS R	73,000.00	73,000.00	72,841.77	99.78 %	2.37 %	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	14,993.73	14,549.97	97.04 %	1.90 %	3.097	3.097
Totals (000's):	447,716.69	447,909.13	438,565.29	97.91 %	1.96 %	2.041	2.041

PORTFOLIO ALLOCATION



CURRENT PAR %



- FEDERAL FARM CREDIT BANK BONDS F - 4%
- FEDERAL HOME LOAN BANKS F - 10%
- FEDERAL NATIONAL MORTGAGE ASSN F - 13%
- FHLMC DEBENTURES F - 8%
- MEDIUM TERM NOTE QTR ACT/360 F - 0%
- MEDIUM TERM NOTES F - 16%
- MUNICIPAL BONDS F - 10%
- NEGOTIABLE CERTIFICATE OF DEPO F - 19%
- OTHER AGENCIES F - 0%
- PASSBOOK ACCOUNTS R - 16%
- TREASURY NOTES AND BONDS F - 3%

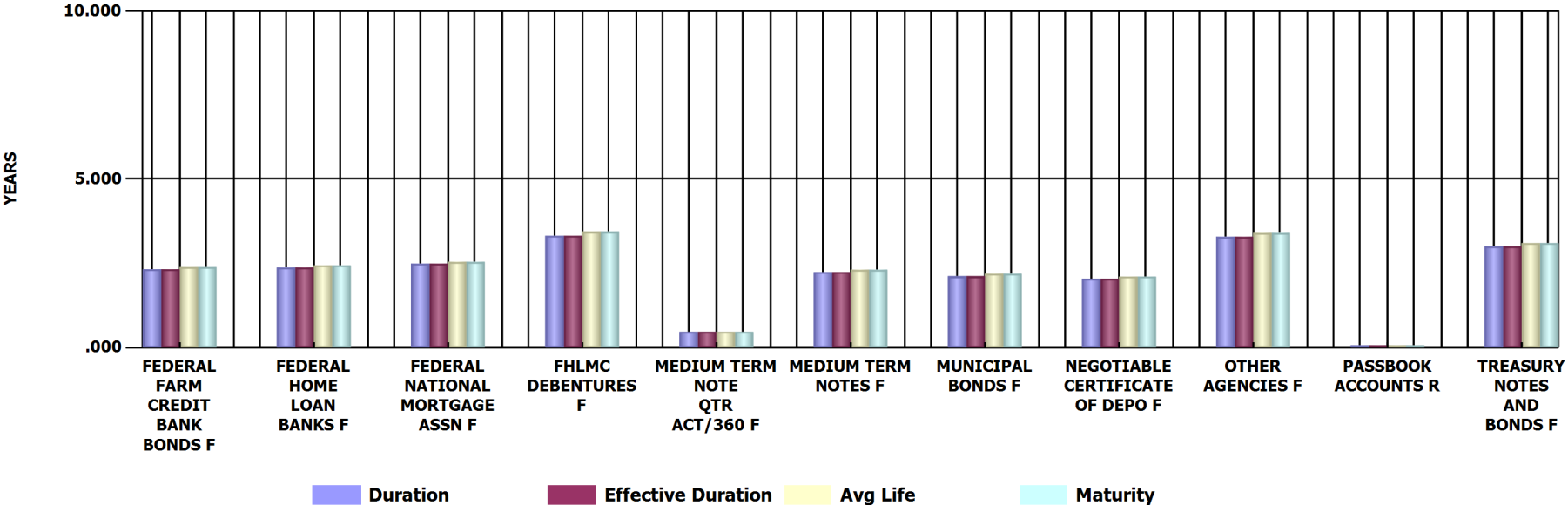


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Investments Outstanding As Of Date: 9/30/2018

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
FEDERAL FARM CREDIT BANK BONDS F	18,000.00	2.318	2.318	2.384	2.384
FEDERAL HOME LOAN BANKS F	44,240.00	2.372	2.372	2.435	2.435
FEDERAL NATIONAL MORTGAGE ASSN F	59,250.00	2.489	2.489	2.542	2.542
FHLMC DEBENTURES F	33,920.00	3.313	3.313	3.445	3.445
MEDIUM TERM NOTE QTR ACT/360 F	1,155.00	.457	.457	.455	.455
MEDIUM TERM NOTES F	70,633.00	2.233	2.233	2.311	2.311
MUNICIPAL BONDS F	45,738.69	2.113	2.113	2.188	2.188
NEGOTIABLE CERTIFICATE OF DEPO F	84,780.00	2.039	2.039	2.102	2.102
OTHER AGENCIES F	2,000.00	3.290	3.290	3.403	3.403
PASSBOOK ACCOUNTS R	73,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	3.006	3.006	3.097	3.097
Totals (000's):	447,716.69	1.979	1.979	2.041	2.041



EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS

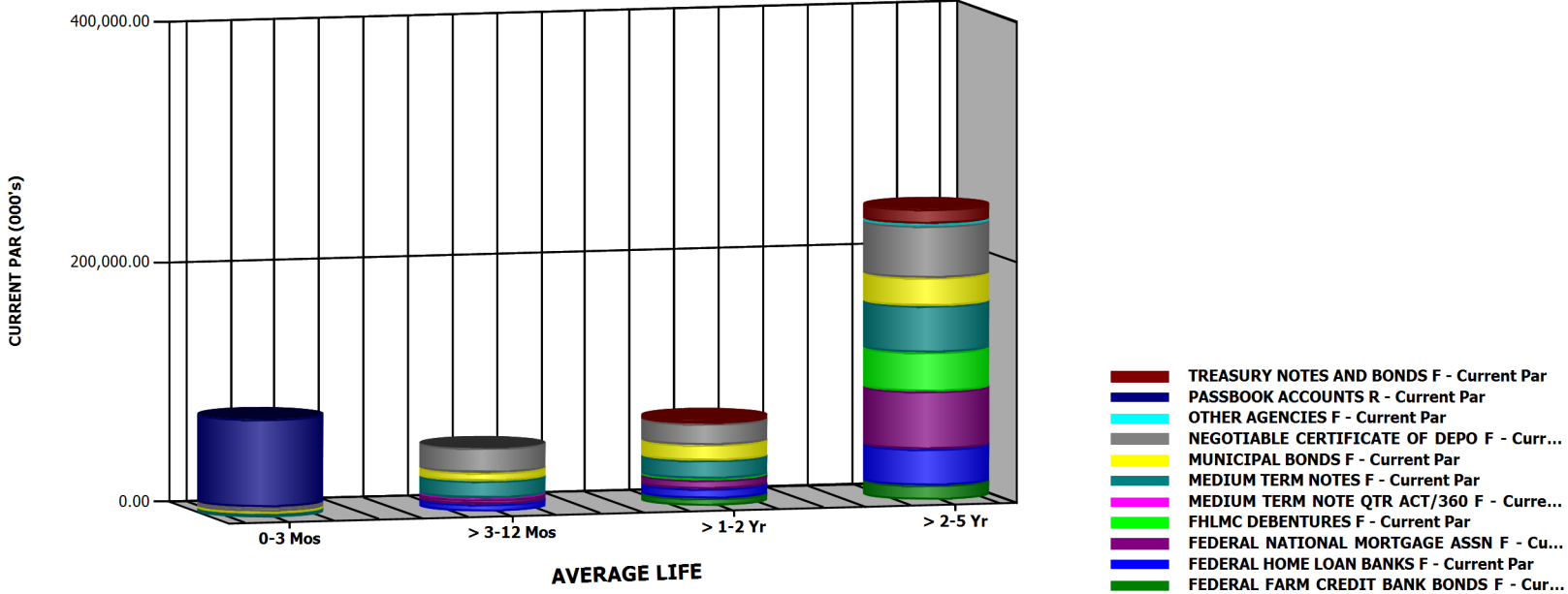


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Investments Outstanding As Of Date: 9/30/2018

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	0.00	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	0.00	6,000.00	8,000.00	30,240.00	44,240.00
FEDERAL NATIONAL MORTG	0.00	4,000.00	7,250.00	48,000.00	59,250.00
FHLMC DEBENTURES F	0.00	0.00	1,320.00	32,600.00	33,920.00
MEDIUM TERM NOTE QTR A	0.00	1,155.00	0.00	0.00	1,155.00
MEDIUM TERM NOTES F	3,020.00	14,107.00	14,900.00	38,606.00	70,633.00
MUNICIPAL BONDS F	2,000.00	7,100.00	13,125.00	23,513.69	45,738.69
NEGOTIABLE CERTIFICATE	3,675.00	20,335.00	17,640.00	43,130.00	84,780.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	73,000.00	0.00	0.00	0.00	73,000.00
TREASURY NOTES AND BON	0.00	0.00	3,000.00	12,000.00	15,000.00
Totals (000's):	81,695.00	52,697.00	71,235.00	242,089.69	447,716.69

AVERAGE LIFE DISTRIBUTION

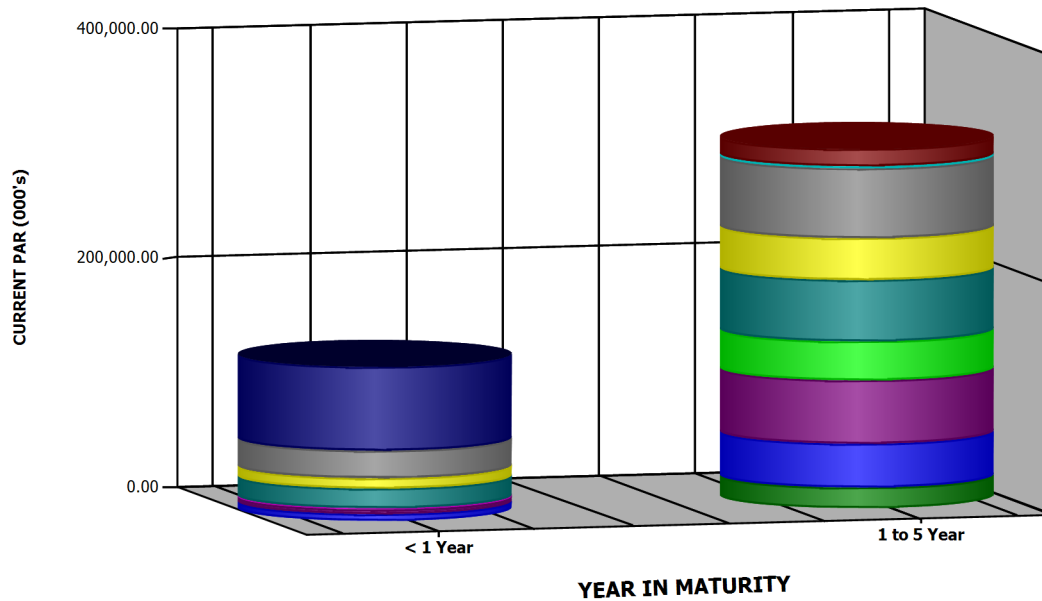




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Investments Outstanding As Of Date: 9/30/2018

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	4,000.00	55,250.00	59,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	17,127.00	53,506.00	70,633.00
MUNICIPAL BONDS F	9,100.00	36,638.69	45,738.69
NEGOTIABLE CERTIFICATE	24,010.00	60,770.00	84,780.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	73,000.00	0.00	73,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
Totals (000's):	134,392.00	313,324.69	447,716.69



MATURITY DISTRIBUTION

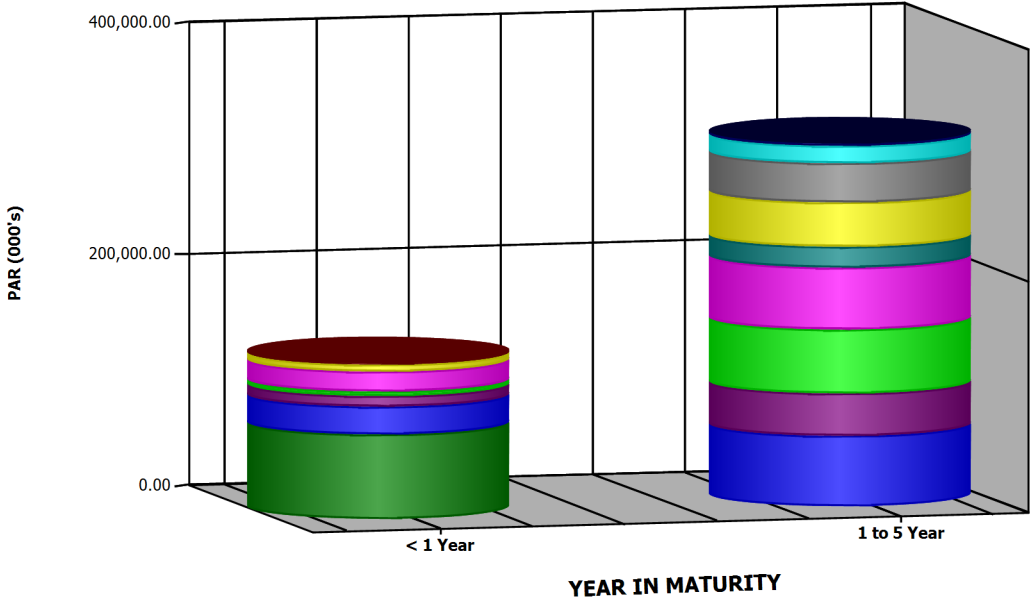
- TREASURY NOTES AND BONDS F - Current Par
- PASSBOOK ACCOUNTS R - Current Par
- OTHER AGENCIES F - Current Par
- NEGOTIABLE CERTIFICATE OF DEPO F - Curr...
- MUNICIPAL BONDS F - Current Par
- MEDIUM TERM NOTES F - Current Par
- MEDIUM TERM NOTE QTR ACT/360 F - Curre...
- FHLMC DEBENTURES F - Current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



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Investments Outstanding As Of Date: 9/30/2018

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	4,000.00	55,250.00	59,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	17,127.00	53,506.00	70,633.00
MUNICIPAL BONDS F	9,100.00	36,638.69	45,738.69
NEGOTIABLE CERTIFICATE	24,010.00	60,770.00	84,780.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	73,000.00	0.00	73,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
Totals (000's):	134,392.00	313,324.69	447,716.69



CALL/MATURITY DISTRIBUTION

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

EXECUTIVE MANAGEMENT SUMMARIES AND GRAPHS



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Investments Outstanding As Of Date: 9/30/2018

INVESTMENT PORTFOLIO - POSITION DETAIL

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	1.118	1.103	1.103	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	99.075000	-27,750.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	2.079	2.042	2.042	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	97.216000	-83,229.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	1.403	1.390	1.390	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	98.085000	-57,450.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	2.767	2.711	2.711	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	96.285000	-111,450.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	3.192	3.086	3.086	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	97.182000	-84,540.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	3.742	3.577	3.577	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	97.553000	-73,410.00
Total	Count	6		1.768	1.769	2.384	2.318	2.318				18,000,000.00	17,999,709.00	97.566000	-437,829.00
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)
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	1.830	1.804	1.804	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.226000	-120,300.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	.742	.741	.741	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	99.212000	-23,640.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	2.200	2.151	2.151	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	97.757000	-112,770.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	2.411	2.364	2.364	02/26/2016	02/26/2021		240,000.00	239,880.00	97.236800	-6,511.68
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.452	1.439	1.439	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	98.672000	-108,957.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	2.573	2.510	2.510	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	97.075000	-87,750.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.449	2.407	2.407	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	97.369000	-119,046.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	.723	.722	.722	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	98.984000	-29,220.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	2.307	2.268	2.268	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	96.723000	-98,310.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	3.019	2.937	2.937	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	96.104000	-116,130.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	3.167	3.068	3.068	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	96.873000	-81,870.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	3.282	3.169	3.169	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	97.151000	-85,470.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	3.282	3.178	3.178	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	97.004000	-85,890.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	3.573	3.430	3.430	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	96.680000	-99,600.00
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	3.901	3.764	3.764	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	95.728000	-128,160.00
Total	Count	15		1.764	1.676	2.435	2.372	2.372				44,240,000.00	44,408,253.00	97.433608	-1,303,624.68
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 14-04 (FNMA BULLET)	Aaa	AA+	3136FTT82	1.750	1.548	.411	.411	.411	06/02/2014	02/27/2019		4,000,000.00	4,036,720.00	99.773000	-45,800.00
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135GOA78	1.625	1.594	1.310	1.296	1.296	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	98.577000	-46,837.23
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135GOD75	1.500	1.417	1.729	1.706	1.706	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	97.865000	-75,198.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	2.405	2.363	2.363	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	96.856000	-62,880.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	2.751	2.695	2.695	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	95.886000	-121,920.00
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	2.751	2.691	2.691	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	96.941000	-152,950.00

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FEDERAL NATIONAL MORTGAGE ASSN F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	2.827	2.769	2.769	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	96.338000	-109,860.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	2.827	2.768	2.768	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.572000	-177,120.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	2.827	2.776	2.776	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.968000	-161,280.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	2.863	2.806	2.806	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	95.642000	-217,900.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	2.959	2.897	2.897	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	95.600000	-176,000.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	3.022	2.942	2.942	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	95.024000	-199,040.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	3.003	2.945	2.945	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	95.556000	-133,320.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	3.079	2.994	2.994	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	95.193000	-143,970.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	3.022	2.948	2.948	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	95.535000	-127,512.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	3.022	2.948	2.948	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	95.535000	-77,976.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	2.411	2.371	2.371	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	96.540000	-23,990.34
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	1.997	1.968	1.968	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	97.908000	-15,650.00
Total Count 18				1.540	1.569	2.542	2.489	2.489				59,250,000.00	59,182,153.57	96.393165	-2,069,203.57
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	1.912	1.892	1.892	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	98.170000	-37,629.24
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	2.751	2.671	2.671	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	95.290000	-141,300.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	2.904	2.843	2.843	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.515000	-104,550.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	2.904	2.841	2.841	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.667000	-99,990.00
HC 16-09 (NC 11-25-16)QC	Aaa	AA+	3134GAAE4	1.625	1.625	2.904	2.843	2.843	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.515000	-104,550.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	3.326	3.210	3.210	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	97.450000	-76,500.00
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.416	3.312	3.312	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	97.131000	-86,070.00
VS 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	3.995	3.856	3.856	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	96.349000	-146,040.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	4.164	3.953	3.953	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	96.520000	-104,400.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	4.247	4.033	4.033	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	96.984000	-48,256.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.496	3.358	3.358	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	98.903000	-32,910.00
RJ 18-04 (NC 8-24-18)QC	Aaa	AA+	3134GSMJ1	3.250	3.250	4.649	4.307	4.307	05/30/2018	05/24/2023		3,000,000.00	3,000,000.00	99.146000	-25,620.00
Total Count 12				2.077	2.068	3.445	3.313	3.313				33,920,000.00	33,933,473.24	97.068567	-1,007,815.24
MEDIUM TERM NOTE QTR ACT/360 F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-06 (Berkshire Floater)	Aa2	AA	084664CH2	.000	-1.366	.455	.457	.457	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.304000	-4,464.08
Total Count 1				.000	-1.366	.455	.457	.457				1,155,000.00	1,162,975.28	100.304000	-4,464.08

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HC 14-01 (Apple)	Aa1	AA+	037833AQ3	2.100	2.030	.597	.595	.595	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.746000	-11,540.00
GP 14-34 (HONDA)	A2	A+	02665WAH4	2.250	2.280	.874	.869	.869	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.537000	-6,486.00
GP 14-48 (JNJ)	Aaa	AAA	478160BM5	1.875	1.870	1.181	1.167	1.167	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.005000	-30,540.00
GP 15-06 (MASTERCARD)	A2	A	57636QAA2	2.000	1.753	.501	.498	.498	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.772000	-11,900.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	.959	.953	.953	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.453000	-26,900.10
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	1.962	1.925	1.925	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	98.725000	-52,200.00
HC 15-16 (Pepsico)	A1	A+	713448CS5	1.850	2.140	1.584	1.556	1.556	09/17/2015	04/30/2020		900,000.00	888,570.00	98.411000	-2,871.00
VS 15-12 (Pepsico)	A1	A+	713448CS5	1.850	2.164	1.584	1.556	1.556	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	98.411000	-4,300.00
VS 15-14 (Toyota)	Aa3	AA-	89236TAY1	2.000	1.550	.066	.066	.066	10/09/2015	10/24/2018		2,000,000.00	2,026,633.13	99.973000	-27,173.13
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.416	.416	.416	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	99.849000	-55,932.18
GP 15-63 (NY University)	Aa2	AA-	650119AF7	1.767	1.767	.751	.748	.748	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	99.106000	-8,940.00
GP 16-14 (Paccar)	A1	A+	69371RM86	1.650	1.617	.405	.405	.405	02/25/2016	02/25/2019		1,000,000.00	1,000,962.00	99.623000	-4,732.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	2.504	2.430	2.430	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	97.485000	-116,970.00
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	2.636	2.565	2.565	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	96.751000	-30,178.80
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	2.636	2.565	2.565	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	96.751000	-47,794.11
WF 16-06 (Wells Fargo)	A2	A-	94974BGF1	2.150	1.686	1.334	1.317	1.317	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	98.816000	-82,992.00
GP 16-43 (USBank Floater)	A1	A+	91159HHF0	2.804	1.977	.126	.126	.126	07/27/2016	11/15/2018		1,020,000.00	1,022,098.48	100.017000	-1,925.08
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	2.975	2.921	2.921	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	95.413000	-125,580.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	2.827	2.777	2.777	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	94.981000	-118,830.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	1.403	1.384	1.384	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	98.886000	-83,430.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	2.753	2.685	2.685	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	96.233000	-52,640.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	2.735	2.603	.567	.566	.566	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.161000	-69.00
GP 17-33 (Visa)	A1	A+	92826CAG7	2.150	2.151	3.962	3.813	3.813	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	95.889000	-123,180.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	3.953	3.807	3.807	09/12/2017	09/12/2022		750,000.00	749,115.00	95.788000	-30,705.00
GP 17-34 (PPL)	A1	A	69351UAQ6	2.500	2.434	3.923	3.751	3.751	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	96.236000	-103,290.84
GP 17-35 (Citi)	A1	A+	17325FAK4	2.648	2.648	2.058	2.014	2.014	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	100.086000	1,720.00
GP 17-41 (Institute Adv Stud	Aaa	AAA	45780DCC4	2.447	2.430	4.090	3.878	3.878	11/16/2017	11/01/2022		570,000.00	570,453.27	96.509000	-20,351.97
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	3.866	3.718	3.718	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	96.258000	-94,170.00
GP 18-07 (Berkshire)	Aa2	AA	084670BR8	2.750	3.125	4.458	4.219	4.219	03/22/2018	03/15/2023		1,290,000.00	1,267,841.67	97.665000	-7,963.17
GP 18-11 (Walmart)	Aa2	AA	931142DU4	2.350	2.900	4.211	4.002	4.002	04/13/2018	12/15/2022		3,000,000.00	2,928,270.00	96.672000	-28,110.00
GP 18-13 (Blackrock)	Aa3	AA-	09247XAJ0	3.375	3.090	3.671	3.446	3.446	05/07/2018	06/01/2022		2,680,000.00	2,708,944.00	100.401000	-18,197.20
GP 18-14 (Nike)	A1	AA-	654106AC7	2.250	3.208	4.586	4.336	4.336	05/15/2018	05/01/2023		1,401,000.00	1,341,111.46	95.611000	-375.47
RJ 18-05 (Toyota)	Aa3	AA-	89236TCQ6	2.800	3.297	3.786	3.596	3.596	05/22/2018	07/13/2022		2,765,000.00	2,712,133.20	98.057000	-857.15

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MEDIUM TERM NOTES F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 18-18 (Chevron)	Aa2	AA-	166764BN9	2.498	3.090	3.425	3.297	3.297	09/06/2018	03/03/2022		2,000,000.00	1,961,506.33	97.662000	-7,850.00
Total Count 34				2.190	2.176	2.311	2.233	2.233				70,633,000.00	70,567,396.63	98.011553	-1,337,254.20
MUNICIPAL BONDS F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 14-05 (PUSD GO)	Aa3	A+	702282ND2	1.861	1.861	.088	.088	.088	03/20/2014	11/01/2018		2,000,000.00	2,000,000.00	99.943000	-1,140.00
GP 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	.584	.581	.581	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	99.716000	-47,610.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	.751	.748	.748	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.332000	3,380.00
GP 15-01 (LA COMM COLL D)	Aa1	AA+	54438CRE4	2.058	2.030	.836	.831	.831	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.477000	-6,430.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	1.504	1.476	1.476	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	98.464000	-40,020.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	.751	.748	.748	07/09/2015	07/01/2019		500,000.00	496,685.00	99.332000	-25.00
GP 15-24 (UC Rev)	Aa2	AA	91412GOB4	1.995	1.950	1.625	1.596	1.596	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	98.634000	-28,561.25
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	1.586	1.548	1.548	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	98.942000	-37,160.00
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	1.625	1.603	1.603	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	97.841000	-43,180.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	.622	.622	.622	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	99.122000	-14,048.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	1.753	1.723	1.723	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	98.393000	-90,540.00
GP 16-47 (Georgia GO)	Aaa	AAA	3733844Q6	2.000	1.220	1.340	1.321	1.321	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	99.048000	-38,010.00
GP 16-50 (SantaClaraValley)	Aa1		80168FLZ7	2.157	1.340	1.671	1.638	1.638	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	98.572000	-55,412.50
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	2.586	2.523	2.523	09/28/2016	05/01/2021		4,823,687.10	4,823,687.10	96.942000	-147,508.35
GP 16-59 (Rancho Wtr-C-Ref)		AAA	752111JW5	1.675	1.550	2.838	2.775	2.775	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	96.008000	-81,257.00
WF 16-21 (SFLOWTR)	Aa3	AA-	79765RN47	2.150	2.150	3.090	2.976	2.976	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	96.639000	-100,830.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	3.342	3.214	3.214	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	97.390000	-28,900.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	3.504	3.343	3.343	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	97.567000	-53,526.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	3.625	3.475	3.475	12/04/2017	05/15/2022		3,000,000.00	2,972,670.00	96.646000	-73,290.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	3.296	3.175	3.175	01/17/2018	01/15/2022		775,000.00	767,358.50	97.325000	-13,089.75
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	1.003	.988	.988	03/06/2018	10/01/2019		2,000,000.00	2,000,000.00	99.436000	-11,280.00
GP 18-12 (Cal GO)	Aa3	AA-	13063DGA0	2.800	2.799	2.504	2.406	2.406	04/25/2018	04/01/2021		3,600,000.00	3,600,144.00	99.668000	-12,096.00
RJ 18-02 (Palo Alto)		AA+	697364DW4	3.010	3.010	3.090	2.934	2.934	06/05/2018	11/01/2021		140,000.00	140,000.00	99.369000	-883.40
RJ 18-03 (Palo Alto)		AA+	697364DX2	3.120	3.120	4.090	3.819	3.819	06/05/2018	11/01/2022		195,000.00	195,000.00	99.531000	-914.55
GP 18-17 (Texas A&M)	Aaa	AAA	88213AHK4	2.734	3.000	4.625	4.330	4.330	07/17/2018	05/15/2023		3,000,000.00	2,978,425.67	97.800000	-30,300.00
Total Count 25				2.105	2.027	2.188	2.113	2.113				45,738,687.10	45,885,687.92	98.207739	-952,631.80
NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNC 13-04 (COMPASS BANK)			20451PGY6	1.900	1.900	.121	.120	.120	11/13/2013	11/13/2018		245,000.00	245,000.00	99.992000	-19.60

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNC 13-03 (COMPASS BANK			20451PGY6	1.900	1.900	.121	.120	.120	11/13/2013	11/13/2018		245,000.00	245,000.00	99.992000	-19.60
FNC 13-02 (COMPASS BANK			20451PGY6	1.900	1.900	.121	.120	.120	11/13/2013	11/13/2018		245,000.00	245,000.00	99.992000	-19.60
FNC 14-03 (WEBSTER) YES			94768NJNI5	1.800	1.800	.427	.427	.427	03/05/2014	03/05/2019		245,000.00	245,000.00	99.837000	-399.35
FNC 14-02 (WEBSTER) PA			94768NJNI5	1.800	1.800	.427	.427	.427	03/05/2014	03/05/2019		245,000.00	245,000.00	99.837000	-399.35
FNC 14-01 (WEBSTER) CITY			94768NJNI5	1.800	1.800	.427	.427	.427	03/05/2014	03/05/2019		245,000.00	245,000.00	99.837000	-399.35
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	.581	.579	.579	04/30/2014	04/30/2019		245,000.00	245,000.00	99.855000	-355.25
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	.581	.579	.579	04/30/2014	04/30/2019		245,000.00	245,000.00	99.855000	-355.25
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	.581	.579	.579	04/30/2014	04/30/2019		245,000.00	245,000.00	99.855000	-355.25
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	.644	.643	.643	05/23/2014	05/23/2019		245,000.00	245,000.00	99.827000	-423.85
GP 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	.644	.643	.643	05/23/2014	05/23/2019		245,000.00	245,000.00	99.827000	-423.85
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	.644	.643	.643	05/23/2014	05/23/2019		245,000.00	245,000.00	99.827000	-423.85
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	.660	.660	.660	05/29/2014	05/29/2019		245,000.00	245,000.00	99.653000	-850.15
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	.660	.660	.660	05/29/2014	05/29/2019		245,000.00	245,000.00	99.653000	-850.15
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	.660	.660	.660	05/29/2014	05/29/2019		245,000.00	245,000.00	99.653000	-850.15
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	.679	.676	.676	06/05/2014	06/05/2019		245,000.00	245,000.00	99.809000	-467.95
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	.679	.676	.676	06/05/2014	06/05/2019		245,000.00	245,000.00	99.809000	-467.95
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	.679	.676	.676	06/05/2014	06/05/2019		245,000.00	245,000.00	99.809000	-467.95
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-20 (STERNS)PA			857894NM7	1.700	1.700	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-19 (STERNS)CITY			857894NM7	1.700	1.700	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.801000	-487.55
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.800000	-490.00
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.800000	-490.00
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	.682	.679	.679	06/06/2014	06/06/2019		245,000.00	245,000.00	99.800000	-490.00
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	.795	.794	.794	07/17/2014	07/17/2019		245,000.00	245,000.00	99.709000	-712.95
FNC 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	.795	.794	.794	07/17/2014	07/17/2019		245,000.00	245,000.00	99.709000	-712.95
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	.795	.794	.794	07/17/2014	07/17/2019		245,000.00	245,000.00	99.709000	-712.95
GP 14-28 (PEOPLES UNITED			71270QGB6	1.950	1.950	.907	.906	.906	08/27/2014	08/27/2019		245,000.00	245,000.00	99.586000	-1,014.30
GP 14-29 (PEOPLES UNITED			71270QGB6	1.950	1.950	.907	.906	.906	08/27/2014	08/27/2019		245,000.00	245,000.00	99.586000	-1,014.30
GP 14-30 (PEOPLES UNITED			71270QGB6	1.950	1.950	.907	.906	.906	08/27/2014	08/27/2019		245,000.00	245,000.00	99.586000	-1,014.30
HC 14-02 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.964	.964	.964	09/17/2014	09/17/2019		245,000.00	245,000.00	99.625000	-918.75
HC 14-03 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.964	.964	.964	09/17/2014	09/17/2019		245,000.00	245,000.00	99.625000	-918.75
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.485	.487	.487	09/26/2014	03/26/2019		245,000.00	245,000.00	99.791000	-512.05
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.485	.487	.487	09/26/2014	03/26/2019		245,000.00	245,000.00	99.791000	-512.05

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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)
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.485	.487	.487	09/26/2014	03/26/2019		245,000.00	245,000.00	99.791000	-512.05
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	.970	.969	.969	09/19/2014	09/19/2019		245,000.00	245,000.00	99.514000	-1,190.70
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	.970	.969	.969	09/19/2014	09/19/2019		245,000.00	245,000.00	99.514000	-1,190.70
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	.970	.969	.969	09/19/2014	09/19/2019		245,000.00	245,000.00	99.514000	-1,190.70
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	1.041	1.031	1.031	10/15/2014	10/15/2019		245,000.00	245,000.00	99.530000	-1,151.50
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	1.041	1.031	1.031	10/15/2014	10/15/2019		245,000.00	245,000.00	99.530000	-1,151.50
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	1.041	1.031	1.031	10/15/2014	10/15/2019		245,000.00	245,000.00	99.530000	-1,151.50
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	1.058	1.039	1.039	10/21/2014	10/21/2019		245,000.00	245,000.00	99.528000	-1,156.40
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	1.058	1.039	1.039	10/21/2014	10/21/2019		245,000.00	245,000.00	99.528000	-1,156.40
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	1.058	1.039	1.039	10/21/2014	10/21/2019		245,000.00	245,000.00	99.528000	-1,156.40
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	1.022	1.002	1.002	10/08/2014	10/08/2019		245,000.00	245,000.00	99.558000	-1,082.90
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	1.022	1.002	1.002	10/08/2014	10/08/2019		245,000.00	245,000.00	99.558000	-1,082.90
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	1.022	1.002	1.002	10/08/2014	10/08/2019		245,000.00	245,000.00	99.558000	-1,082.90
GP 14-39 (THOMASTON) CI			88457PAC1	1.750	1.750	.079	.079	.079	10/29/2014	10/29/2018		245,000.00	245,000.00	99.977000	-56.35
GP 14-40 (THOMASTON) PA			88457PAC1	1.750	1.750	.079	.079	.079	10/29/2014	10/29/2018		245,000.00	245,000.00	99.977000	-56.35
GP 14-41 (THOMASTON) YE			88457PAC1	1.750	1.750	.079	.079	.079	10/29/2014	10/29/2018		245,000.00	245,000.00	99.977000	-56.35
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	1.085	1.072	1.072	10/31/2014	10/31/2019		245,000.00	245,000.00	99.503000	-1,217.65
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	1.085	1.072	1.072	10/31/2014	10/31/2019		245,000.00	245,000.00	99.503000	-1,217.65
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	1.085	1.072	1.072	10/31/2014	10/31/2019		245,000.00	245,000.00	99.503000	-1,217.65
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	.830	.827	.827	10/30/2014	07/30/2019		245,000.00	245,000.00	99.666000	-818.30
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	.830	.827	.827	10/30/2014	07/30/2019		245,000.00	245,000.00	99.666000	-818.30
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	.830	.827	.827	10/30/2014	07/30/2019		245,000.00	245,000.00	99.666000	-818.30
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	1.099	1.079	1.079	11/05/2014	11/05/2019		245,000.00	245,000.00	99.233000	-1,879.15
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	1.099	1.079	1.079	11/05/2014	11/05/2019		245,000.00	245,000.00	99.233000	-1,879.15
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	1.099	1.079	1.079	11/05/2014	11/05/2019		245,000.00	245,000.00	99.233000	-1,879.15
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	1.082	1.073	1.073	10/30/2014	10/30/2019		245,000.00	245,000.00	99.494000	-1,239.70
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	1.082	1.073	1.073	10/30/2014	10/30/2019		245,000.00	245,000.00	99.494000	-1,239.70
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	1.082	1.073	1.073	10/30/2014	10/30/2019		245,000.00	245,000.00	99.494000	-1,239.70
VS 14-31 (SECURITY BANK)			81407SAX5	1.500	1.500	.082	.082	.082	10/30/2014	10/30/2018		245,000.00	245,000.00	99.964000	-88.20
VS 14-32 (SECURITY BANK)			81407SAX5	1.500	1.500	.082	.082	.082	10/30/2014	10/30/2018		245,000.00	245,000.00	99.964000	-88.20
VS 14-33 (SECURITY BANK)			81407SAX5	1.500	1.500	.082	.082	.082	10/30/2014	10/30/2018		245,000.00	245,000.00	99.964000	-88.20
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	1.153	1.138	1.138	11/25/2014	11/25/2019		245,000.00	245,000.00	99.443000	-1,364.65
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	1.153	1.138	1.138	11/25/2014	11/25/2019		245,000.00	245,000.00	99.443000	-1,364.65

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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)
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	1.153	1.138	1.138	11/25/2014	11/25/2019		245,000.00	245,000.00	99.443000	-1,364.65
FNC 14-37 (FIRST CAP) CIT			31944FBE9	1.500	1.500	.195	.194	.194	12/10/2014	12/10/2018		245,000.00	245,000.00	99.916000	-205.80
FNC 14-38 (FIRST CAP) PA			31944FBE9	1.500	1.500	.195	.194	.194	12/10/2014	12/10/2018		245,000.00	245,000.00	99.916000	-205.80
FNC 14-39 (FIRST CAP) YES			31944FBE9	1.500	1.500	.195	.194	.194	12/10/2014	12/10/2018		245,000.00	245,000.00	99.916000	-205.80
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	.545	.544	.544	04/17/2015	04/17/2019		245,000.00	245,000.00	99.708000	-715.40
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	.545	.544	.544	04/17/2015	04/17/2019		245,000.00	245,000.00	99.708000	-715.40
FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	.545	.544	.544	04/17/2015	04/17/2019		245,000.00	245,000.00	99.708000	-715.40
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	1.562	1.533	1.533	04/22/2015	04/22/2020		245,000.00	245,000.00	98.875000	-2,756.25
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	1.581	1.553	1.553	04/29/2015	04/29/2020		245,000.00	245,000.00	98.715000	-3,148.25
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	1.581	1.553	1.553	04/29/2015	04/29/2020		245,000.00	245,000.00	98.715000	-3,148.25
FNC 15-17 (CapOneNat)YES			14042E4P2	2.300	2.300	1.792	1.758	1.758	07/15/2015	07/15/2020		245,000.00	245,000.00	98.906000	-2,680.30
FNC 15-16 (CapOneNat)PA			14042E4P2	2.300	2.300	1.792	1.758	1.758	07/15/2015	07/15/2020		245,000.00	245,000.00	98.906000	-2,680.30
FNC 15-15 (CapOneNat)City			14042E4P2	2.300	2.300	1.792	1.758	1.758	07/15/2015	07/15/2020		245,000.00	245,000.00	98.906000	-2,680.30
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	1.833	1.804	1.804	07/30/2015	07/30/2020		245,000.00	245,000.00	98.495000	-3,687.25
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	1.833	1.804	1.804	07/30/2015	07/30/2020		245,000.00	245,000.00	98.495000	-3,687.25
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	1.833	1.804	1.804	07/30/2015	07/30/2020		245,000.00	245,000.00	98.495000	-3,687.25
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.649000	-859.95
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.649000	-859.95
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.649000	-859.95
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.658000	-837.90
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.658000	-837.90
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	.926	.921	.921	09/03/2015	09/03/2019		245,000.00	245,000.00	99.658000	-837.90
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	.962	.957	.957	09/16/2015	09/16/2019		245,000.00	245,000.00	99.248000	-1,842.40
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	.962	.957	.957	09/16/2015	09/16/2019		245,000.00	245,000.00	99.248000	-1,842.40
HC 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	.962	.957	.957	09/16/2015	09/16/2019		245,000.00	245,000.00	99.248000	-1,842.40
FNC 15-21 (Key Bank) City			49306SVF0	1.250	1.250	.003	.003	.003	09/30/2015	10/01/2018		245,000.00	245,000.00	99.998000	-4.90
FNC 15-22 (Key Bank) PA			49306SVF0	1.250	1.250	.003	.003	.003	09/30/2015	10/01/2018		245,000.00	245,000.00	99.998000	-4.90
FNC 15-23 (Key Bank) YES			49306SVF0	1.250	1.250	.003	.003	.003	09/30/2015	10/01/2018		245,000.00	245,000.00	99.998000	-4.90
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	.734	.732	.732	09/25/2015	06/25/2019		245,000.00	245,000.00	99.746000	-622.30
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	.734	.732	.732	09/25/2015	06/25/2019		245,000.00	245,000.00	99.746000	-622.30
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	.734	.732	.732	09/25/2015	06/25/2019		245,000.00	245,000.00	99.746000	-622.30
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	1.874	1.846	1.846	10/14/2015	08/14/2020		245,000.00	245,000.00	97.983000	-4,941.65
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	1.874	1.846	1.846	10/14/2015	08/14/2020		245,000.00	245,000.00	97.983000	-4,941.65

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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 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	1.874	1.846	1.846	10/14/2015	08/14/2020		245,000.00	245,000.00	97.983000	-4,941.65
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	2.003	1.973	1.973	09/30/2015	09/30/2020		245,000.00	245,000.00	98.780000	-2,989.00
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	2.003	1.973	1.973	09/30/2015	09/30/2020		245,000.00	245,000.00	98.780000	-2,989.00
FNC 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	2.003	1.973	1.973	09/30/2015	09/30/2020		245,000.00	245,000.00	98.780000	-2,989.00
GP 15-30 (West SB)City			95960NJK3	1.850	1.850	1.874	1.845	1.845	10/15/2015	08/14/2020		245,000.00	245,000.00	98.816000	-2,900.80
GP 15-31 (West SB)PA			95960NJK3	1.850	1.850	1.874	1.845	1.845	10/15/2015	08/14/2020		245,000.00	245,000.00	98.816000	-2,900.80
GP 15-32 (West SB)YES			95960NJK3	1.850	1.850	1.874	1.845	1.845	10/15/2015	08/14/2020		245,000.00	245,000.00	98.816000	-2,900.80
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	.877	.874	.874	10/16/2015	08/16/2019		245,000.00	245,000.00	99.196000	-1,969.80
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	.877	.874	.874	10/16/2015	08/16/2019		245,000.00	245,000.00	99.196000	-1,969.80
FNC 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	.877	.874	.874	10/16/2015	08/16/2019		245,000.00	245,000.00	99.196000	-1,969.80
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	2.066	2.026	2.026	10/23/2015	10/23/2020		245,000.00	245,000.00	97.859000	-5,245.45
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	2.066	2.026	2.026	10/23/2015	10/23/2020		245,000.00	245,000.00	97.859000	-5,245.45
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	2.066	2.026	2.026	10/23/2015	10/23/2020		245,000.00	245,000.00	97.859000	-5,245.45
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	1.041	1.030	1.030	10/14/2015	10/15/2019		245,000.00	245,000.00	99.489000	-1,251.95
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	1.041	1.030	1.030	10/14/2015	10/15/2019		245,000.00	245,000.00	99.489000	-1,251.95
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	1.041	1.030	1.030	10/14/2015	10/15/2019		245,000.00	245,000.00	99.489000	-1,251.95
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	1.795	1.769	1.769	10/16/2015	07/16/2020		245,000.00	245,000.00	97.849000	-5,269.95
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	1.795	1.769	1.769	10/16/2015	07/16/2020		245,000.00	245,000.00	97.849000	-5,269.95
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	1.795	1.769	1.769	10/16/2015	07/16/2020		245,000.00	245,000.00	97.849000	-5,269.95
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	1.041	1.034	1.034	10/14/2015	10/15/2019		245,000.00	245,000.00	99.477000	-1,281.35
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	1.041	1.034	1.034	10/14/2015	10/15/2019		245,000.00	245,000.00	99.477000	-1,281.35
FNC 15-47 (Svgs Institute B			805337AG7	1.500	1.500	1.041	1.034	1.034	10/14/2015	10/15/2019		245,000.00	245,000.00	99.477000	-1,281.35
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.690000	-759.50
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.690000	-759.50
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.690000	-759.50
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	2.044	2.007	2.007	10/15/2015	10/15/2020		245,000.00	245,000.00	97.590000	-5,904.50
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	2.044	2.007	2.007	10/15/2015	10/15/2020		245,000.00	245,000.00	97.590000	-5,904.50
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	2.044	2.007	2.007	10/15/2015	10/15/2020		245,000.00	245,000.00	97.590000	-5,904.50
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.207000	-1,942.85
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.207000	-1,942.85
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	.792	.790	.790	10/16/2015	07/16/2019		245,000.00	245,000.00	99.207000	-1,942.85
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	2.066	2.021	2.021	10/23/2015	10/23/2020		245,000.00	245,000.00	97.670000	-5,708.50
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	2.066	2.021	2.021	10/23/2015	10/23/2020		245,000.00	245,000.00	97.670000	-5,708.50

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	2.066	2.021	2.021	10/23/2015	10/23/2020		245,000.00	245,000.00	97.670000	-5,708.50
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	1.751	1.726	1.726	10/30/2015	06/30/2020		245,000.00	245,000.00	97.929000	-5,073.95
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	1.751	1.726	1.726	10/30/2015	06/30/2020		245,000.00	245,000.00	97.929000	-5,073.95
FNC 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	1.751	1.726	1.726	10/30/2015	06/30/2020		245,000.00	245,000.00	97.929000	-5,073.95
GP 15-53 (Unity)City			91330ABC0	1.650	1.650	2.085	2.049	2.049	10/30/2015	10/30/2020		245,000.00	245,000.00	98.632000	-3,351.60
GP 15-54 (Unity)PA			91330ABC0	1.650	1.650	2.085	2.049	2.049	10/30/2015	10/30/2020		245,000.00	245,000.00	98.632000	-3,351.60
GP 15-55 (Unity)YES			91330ABC0	1.650	1.650	2.085	2.049	2.049	10/30/2015	10/30/2020		245,000.00	245,000.00	98.632000	-3,351.60
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	2.104	2.063	2.063	11/06/2015	11/06/2020		245,000.00	245,000.00	98.614000	-3,395.70
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	2.104	2.063	2.063	11/06/2015	11/06/2020		245,000.00	245,000.00	98.614000	-3,395.70
GP 15-58 (Integrity)YES			45822NAT7	1.650	1.650	2.104	2.063	2.063	11/06/2015	11/06/2020		245,000.00	245,000.00	98.614000	-3,395.70
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	2.132	2.091	2.091	11/16/2015	11/16/2020		245,000.00	245,000.00	98.484000	-3,714.20
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	2.132	2.091	2.091	11/16/2015	11/16/2020		245,000.00	245,000.00	98.484000	-3,714.20
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	2.132	2.091	2.091	11/16/2015	11/16/2020		245,000.00	245,000.00	98.484000	-3,714.20
FNC 16-01 (MAIN ST)City			56034WAL5	1.500	1.500	.348	.344	.344	02/04/2016	02/04/2019		245,000.00	245,000.00	99.878000	-298.90
FNC 16-02 (MAIN ST)PA			56034WAL5	1.500	1.500	.348	.344	.344	02/04/2016	02/04/2019		245,000.00	245,000.00	99.878000	-298.90
FNC 16-03 (MAIN ST)YES			56034WAL5	1.500	1.500	.348	.344	.344	02/04/2016	02/04/2019		245,000.00	245,000.00	99.878000	-298.90
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	2.373	2.319	2.319	02/12/2016	02/12/2021		245,000.00	245,000.00	97.088000	-7,134.40
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	2.373	2.319	2.319	02/12/2016	02/12/2021		245,000.00	245,000.00	97.088000	-7,134.40
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	2.373	2.319	2.319	02/12/2016	02/12/2021		245,000.00	245,000.00	97.088000	-7,134.40
FNC 16-07 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.334	2.292	2.292	01/29/2016	01/29/2021		245,000.00	245,000.00	100.315000	771.75
FNC 16-08 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.334	2.292	2.292	01/29/2016	01/29/2021		245,000.00	245,000.00	100.315000	771.75
FNC 16-09 (HSBC-1XCallStep			40434AL49	3.150	3.150	2.334	2.292	2.292	01/29/2016	01/29/2021		245,000.00	245,000.00	100.315000	771.75
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	2.392	2.346	2.346	02/19/2016	02/19/2021		245,000.00	245,000.00	97.741000	-5,534.55
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	2.392	2.346	2.346	02/19/2016	02/19/2021		245,000.00	245,000.00	97.741000	-5,534.55
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	2.392	2.346	2.346	02/19/2016	02/19/2021		245,000.00	245,000.00	97.741000	-5,534.55
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.433	.433	.433	03/07/2016	03/07/2019		245,000.00	245,000.00	99.698000	-739.90
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.433	.433	.433	03/07/2016	03/07/2019		245,000.00	245,000.00	99.698000	-739.90
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.433	.433	.433	03/07/2016	03/07/2019		245,000.00	245,000.00	99.698000	-739.90
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	1.537	1.518	1.518	04/11/2016	04/13/2020		245,000.00	245,000.00	98.463000	-3,765.65
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	1.537	1.518	1.518	04/11/2016	04/13/2020		245,000.00	245,000.00	98.463000	-3,765.65
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	1.537	1.518	1.518	04/11/2016	04/13/2020		245,000.00	245,000.00	98.463000	-3,765.65
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	.540	.539	.539	04/13/2016	04/15/2019		245,000.00	245,000.00	99.545000	-1,114.75
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	.540	.539	.539	04/13/2016	04/15/2019		245,000.00	245,000.00	99.545000	-1,114.75

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	.540	.539	.539	04/13/2016	04/15/2019		245,000.00	245,000.00	99.545000	-1,114.75
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.675000	-8,146.25
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.675000	-8,146.25
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.675000	-8,146.25
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.682000	-8,129.10
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.682000	-8,129.10
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	2.619	2.566	2.566	05/13/2016	05/13/2021		245,000.00	245,000.00	96.682000	-8,129.10
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	2.638	2.586	2.586	05/20/2016	05/20/2021		245,000.00	245,000.00	96.650000	-8,207.50
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	2.638	2.586	2.586	05/20/2016	05/20/2021		245,000.00	245,000.00	96.650000	-8,207.50
FNC 16-21 (Northwest)YES			66736AAT6	1.450	1.450	2.638	2.586	2.586	05/20/2016	05/20/2021		245,000.00	245,000.00	96.650000	-8,207.50
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	2.123	2.089	2.089	05/13/2016	11/13/2020		245,000.00	245,000.00	96.855000	-7,705.25
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	2.123	2.089	2.089	05/13/2016	11/13/2020		245,000.00	245,000.00	96.855000	-7,705.25
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	2.123	2.089	2.089	05/13/2016	11/13/2020		245,000.00	245,000.00	96.855000	-7,705.25
FNC 16-25 (Beneficial Bank)			08173QBPO	1.250	1.400	1.575	1.560	1.560	05/12/2016	04/27/2020		245,000.00	243,583.90	98.169000	-3,069.85
FNC 16-26 (Beneficial Bank)			08173QBPO	1.250	1.400	1.575	1.560	1.560	05/12/2016	04/27/2020		245,000.00	243,583.90	98.169000	-3,069.85
FNC 16-27 (Beneficial Bank)			08173QBPO	1.250	1.400	1.575	1.560	1.560	05/12/2016	04/27/2020		245,000.00	243,583.90	98.169000	-3,069.85
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	2.688	2.625	2.625	06/07/2016	06/07/2021		245,000.00	245,000.00	96.312000	-9,035.60
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	2.688	2.625	2.625	06/07/2016	06/07/2021		245,000.00	245,000.00	96.312000	-9,035.60
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	2.688	2.625	2.625	06/07/2016	06/07/2021		245,000.00	245,000.00	96.312000	-9,035.60
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	2.718	2.661	2.661	06/20/2016	06/18/2021		245,000.00	245,000.00	96.260000	-9,163.00
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	2.718	2.661	2.661	06/20/2016	06/18/2021		245,000.00	245,000.00	96.260000	-9,163.00
FNC 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	2.718	2.661	2.661	06/20/2016	06/18/2021		245,000.00	245,000.00	96.260000	-9,163.00
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	2.625	2.573	2.573	06/16/2016	05/15/2021		245,000.00	245,000.00	96.267000	-9,145.85
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	2.625	2.573	2.573	06/16/2016	05/15/2021		245,000.00	245,000.00	96.267000	-9,145.85
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	2.625	2.573	2.573	06/16/2016	05/15/2021		245,000.00	245,000.00	96.267000	-9,145.85
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	1.825	1.807	1.807	07/26/2016	07/27/2020		245,000.00	245,000.00	97.297000	-6,622.35
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	1.825	1.807	1.807	07/26/2016	07/27/2020		245,000.00	245,000.00	97.297000	-6,622.35
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	1.825	1.807	1.807	07/26/2016	07/27/2020		245,000.00	245,000.00	97.297000	-6,622.35
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	2.786	2.733	2.733	07/13/2016	07/13/2021		245,000.00	245,000.00	95.877000	-10,101.35
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	2.786	2.733	2.733	07/13/2016	07/13/2021		245,000.00	245,000.00	95.877000	-10,101.35
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	2.786	2.733	2.733	07/13/2016	07/13/2021		245,000.00	245,000.00	95.877000	-10,101.35
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	2.805	2.749	2.749	07/20/2016	07/20/2021		245,000.00	245,000.00	95.828000	-10,221.40
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	2.805	2.749	2.749	07/20/2016	07/20/2021		245,000.00	245,000.00	95.828000	-10,221.40

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	2.805	2.749	2.749	07/20/2016	07/20/2021		245,000.00	245,000.00	95.828000	-10,221.40
WF 16-10 (JPMorgan)PA QC			48126XAH8	1.650	1.650	2.879	2.817	2.817	08/16/2016	08/16/2021		245,000.00	245,000.00	95.601000	-10,777.55
WF 16-11 (JPMorgan)YES Q			48126XAH8	1.650	1.650	2.879	2.817	2.817	08/16/2016	08/16/2021		245,000.00	245,000.00	95.601000	-10,777.55
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	1.882	1.859	1.859	08/17/2016	08/17/2020		245,000.00	245,000.00	97.079000	-7,156.45
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	1.882	1.859	1.859	08/17/2016	08/17/2020		245,000.00	245,000.00	97.079000	-7,156.45
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	1.882	1.859	1.859	08/17/2016	08/17/2020		245,000.00	245,000.00	97.079000	-7,156.45
FNC 16-43 (Enerbank)City			29266N3M7	1.450	1.450	2.882	2.827	2.827	08/17/2016	08/17/2021		245,000.00	245,000.00	95.560000	-10,878.00
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	2.882	2.827	2.827	08/17/2016	08/17/2021		245,000.00	245,000.00	95.560000	-10,878.00
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	2.882	2.827	2.827	08/17/2016	08/17/2021		245,000.00	245,000.00	95.560000	-10,878.00
VS 16-09 (Level One)City			52730JBS4	2.500	2.500	2.907	2.863	2.863	08/26/2016	08/26/2021		245,000.00	245,000.00	100.083000	203.35
VS 16-10 (Level One)PA			52730JBS4	2.500	2.500	2.907	2.863	2.863	08/26/2016	08/26/2021		245,000.00	245,000.00	100.083000	203.35
VS 16-11 (Level One)YES			52730JBS4	2.500	2.500	2.907	2.863	2.863	08/26/2016	08/26/2021		245,000.00	245,000.00	100.083000	203.35
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	2.879	2.817	2.817	08/16/2016	08/16/2021		245,000.00	245,000.00	95.601000	-10,777.55
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	.962	.958	.958	09/14/2016	09/16/2019		245,000.00	245,000.00	98.659000	-3,285.45
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	.962	.958	.958	09/14/2016	09/16/2019		245,000.00	245,000.00	98.659000	-3,285.45
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	.962	.958	.958	09/14/2016	09/16/2019		245,000.00	245,000.00	98.659000	-3,285.45
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	1.984	1.956	1.956	09/23/2016	09/23/2020		245,000.00	245,000.00	96.837000	-7,749.35
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	1.984	1.956	1.956	09/23/2016	09/23/2020		245,000.00	245,000.00	96.837000	-7,749.35
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	1.984	1.956	1.956	09/23/2016	09/23/2020		245,000.00	245,000.00	96.837000	-7,749.35
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	3.003	2.936	2.936	09/30/2016	09/30/2021		250,000.00	250,000.00	95.311000	-11,722.50
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	3.003	2.936	2.936	09/30/2016	09/30/2021		250,000.00	250,000.00	95.311000	-11,722.50
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	3.003	2.934	2.934	09/30/2016	09/30/2021		245,000.00	245,000.00	95.454000	-11,137.70
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	3.003	2.934	2.934	09/30/2016	09/30/2021		245,000.00	245,000.00	95.454000	-11,137.70
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	3.003	2.934	2.934	09/30/2016	09/30/2021		245,000.00	245,000.00	95.454000	-11,137.70
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	3.003	2.936	2.936	09/30/2016	09/30/2021		245,000.00	245,000.00	96.155000	-9,420.25
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	3.003	2.936	2.936	09/30/2016	09/30/2021		245,000.00	245,000.00	96.155000	-9,420.25
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	3.003	2.936	2.936	09/30/2016	09/30/2021		245,000.00	245,000.00	96.155000	-9,420.25
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	1.375	1.363	1.363	10/14/2016	02/14/2020		245,000.00	245,000.00	97.928000	-5,076.40
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	1.375	1.363	1.363	10/14/2016	02/14/2020		245,000.00	245,000.00	97.928000	-5,076.40
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	1.375	1.363	1.363	10/14/2016	02/14/2020		245,000.00	245,000.00	97.928000	-5,076.40
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	3.137	3.060	3.060	11/18/2016	11/18/2021		245,000.00	245,000.00	95.214000	-11,725.70
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	3.137	3.060	3.060	11/18/2016	11/18/2021		245,000.00	245,000.00	95.214000	-11,725.70
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	3.137	3.060	3.060	11/18/2016	11/18/2021		245,000.00	245,000.00	95.214000	-11,725.70

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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 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	2.926	2.858	2.858	12/02/2016	09/02/2021		245,000.00	245,000.00	95.603000	-10,772.65
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	2.926	2.858	2.858	12/02/2016	09/02/2021		245,000.00	245,000.00	95.603000	-10,772.65
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	2.926	2.858	2.858	12/02/2016	09/02/2021		245,000.00	245,000.00	95.603000	-10,772.65
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	3.205	3.098	3.098	12/12/2016	12/13/2021		245,000.00	245,000.00	96.781000	-7,886.55
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	3.205	3.098	3.098	12/12/2016	12/13/2021		245,000.00	245,000.00	96.781000	-7,886.55
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	3.205	3.098	3.098	12/12/2016	12/13/2021		245,000.00	245,000.00	96.781000	-7,886.55
FNC 17-01 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.310	2.254	2.254	01/20/2017	01/20/2021		245,000.00	245,000.00	97.743000	-5,529.65
FNC 17-02 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.310	2.254	2.254	01/20/2017	01/20/2021		245,000.00	245,000.00	97.743000	-5,529.65
FNC 17-03 (FirstNatIBkAmer)			32110YJM8	1.950	1.950	2.310	2.254	2.254	01/20/2017	01/20/2021		245,000.00	245,000.00	97.743000	-5,529.65
GP 17-02 (Farmers-Merchant			30781TBD9	2.050	2.050	3.304	3.194	3.194	01/18/2017	01/18/2022		245,000.00	245,000.00	96.648000	-8,212.40
GP 17-03 (Farmers-Merchant			30781TBD9	2.050	2.050	3.304	3.194	3.194	01/18/2017	01/18/2022		245,000.00	245,000.00	96.648000	-8,212.40
GP 17-04 (Farmers-Merchant			30781TBD9	2.050	2.050	3.304	3.194	3.194	01/18/2017	01/18/2022		245,000.00	245,000.00	96.648000	-8,212.40
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	3.301	3.187	3.187	02/17/2017	01/17/2022		245,000.00	245,000.00	96.857000	-7,700.35
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	3.301	3.187	3.187	02/17/2017	01/17/2022		245,000.00	245,000.00	96.857000	-7,700.35
FNC 17-06 (BI Hapoalim)YES			06251AP53	2.150	2.150	3.301	3.187	3.187	02/17/2017	01/17/2022		245,000.00	245,000.00	96.857000	-7,700.35
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	3.403	3.292	3.292	02/23/2017	02/23/2022		245,000.00	245,000.00	96.515000	-8,538.25
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	3.403	3.292	3.292	02/23/2017	02/23/2022		245,000.00	245,000.00	96.515000	-8,538.25
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	3.403	3.292	3.292	02/23/2017	02/23/2022		245,000.00	245,000.00	96.515000	-8,538.25
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.419	2.376	2.376	02/28/2017	03/01/2021		245,000.00	245,000.00	97.130000	-7,031.50
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.419	2.376	2.376	02/28/2017	03/01/2021		245,000.00	245,000.00	97.130000	-7,031.50
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.419	2.376	2.376	02/28/2017	03/01/2021		245,000.00	245,000.00	97.130000	-7,031.50
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.419	3.315	3.315	03/01/2017	03/01/2022		245,000.00	245,000.00	96.493000	-8,592.15
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.419	3.315	3.315	03/01/2017	03/01/2022		245,000.00	245,000.00	96.493000	-8,592.15
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.419	3.315	3.315	03/01/2017	03/01/2022		245,000.00	245,000.00	96.493000	-8,592.15
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	3.521	3.358	3.358	04/07/2017	04/07/2022		245,000.00	245,000.00	97.518000	-6,080.90
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	3.521	3.358	3.358	04/07/2017	04/07/2022		245,000.00	245,000.00	97.518000	-6,080.90
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	3.521	3.358	3.358	04/07/2017	04/07/2022		245,000.00	245,000.00	97.518000	-6,080.90
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	3.559	3.431	3.431	04/21/2017	04/21/2022		245,000.00	245,000.00	96.283000	-9,106.65
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	3.559	3.431	3.431	04/21/2017	04/21/2022		245,000.00	245,000.00	96.283000	-9,106.65
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	3.559	3.431	3.431	04/21/2017	04/21/2022		245,000.00	245,000.00	96.283000	-9,106.65
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	.559	.557	.557	04/20/2017	04/22/2019		245,000.00	245,000.00	99.676000	-793.80
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	.559	.557	.557	04/20/2017	04/22/2019		245,000.00	245,000.00	99.676000	-793.80
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	.559	.557	.557	04/20/2017	04/22/2019		245,000.00	245,000.00	99.676000	-793.80

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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 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	3.534	3.400	3.400	04/12/2017	04/12/2022		245,000.00	245,000.00	96.652000	-8,202.60
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	3.534	3.400	3.400	04/12/2017	04/12/2022		245,000.00	245,000.00	96.652000	-8,202.60
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	3.534	3.400	3.400	04/12/2017	04/12/2022		245,000.00	245,000.00	96.652000	-8,202.60
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	1.556	1.529	1.529	04/24/2017	04/20/2020		245,000.00	245,000.00	98.580000	-3,479.00
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	1.556	1.529	1.529	04/24/2017	04/20/2020		245,000.00	245,000.00	98.580000	-3,479.00
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	1.556	1.529	1.529	04/24/2017	04/20/2020		245,000.00	245,000.00	98.580000	-3,479.00
FNC 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	3.597	3.462	3.462	05/05/2017	05/05/2022		245,000.00	245,000.00	96.079000	-9,606.45
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	3.597	3.462	3.462	05/05/2017	05/05/2022		245,000.00	245,000.00	96.079000	-9,606.45
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	3.597	3.462	3.462	05/05/2017	05/05/2022		245,000.00	245,000.00	96.079000	-9,606.45
FNC 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	3.611	3.470	3.470	05/10/2017	05/10/2022		245,000.00	245,000.00	96.398000	-8,824.90
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	3.611	3.470	3.470	05/10/2017	05/10/2022		245,000.00	245,000.00	96.398000	-8,824.90
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	3.611	3.470	3.470	05/10/2017	05/10/2022		245,000.00	245,000.00	96.398000	-8,824.90
FNC 17-19 (First Bk Highlan			319141FV4	2.100	2.100	3.630	3.489	3.489	05/17/2017	05/17/2022		245,000.00	245,000.00	96.372000	-8,888.60
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	3.630	3.489	3.489	05/17/2017	05/17/2022		245,000.00	245,000.00	96.372000	-8,888.60
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	3.630	3.489	3.489	05/17/2017	05/17/2022		245,000.00	245,000.00	96.372000	-8,888.60
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	3.693	3.545	3.545	06/09/2017	06/09/2022		245,000.00	245,000.00	96.444000	-8,712.20
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	3.693	3.545	3.545	06/09/2017	06/09/2022		245,000.00	245,000.00	96.444000	-8,712.20
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	3.693	3.545	3.545	06/09/2017	06/09/2022		245,000.00	245,000.00	96.444000	-8,712.20
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	1.885	1.856	1.856	08/18/2017	08/18/2020		245,000.00	245,000.00	98.142000	-4,552.10
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	1.885	1.856	1.856	08/18/2017	08/18/2020		245,000.00	245,000.00	98.142000	-4,552.10
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	1.885	1.856	1.856	08/18/2017	08/18/2020		245,000.00	245,000.00	98.142000	-4,552.10
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	.885	.882	.882	08/17/2017	08/19/2019		245,000.00	245,000.00	99.355000	-1,580.25
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	3.921	3.776	3.776	08/31/2017	08/31/2022		245,000.00	245,000.00	95.789000	-10,316.95
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	3.921	3.776	3.776	08/31/2017	08/31/2022		245,000.00	245,000.00	95.789000	-10,316.95
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	3.921	3.776	3.776	08/31/2017	08/31/2022		245,000.00	245,000.00	95.789000	-10,316.95
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	3.942	3.780	3.780	09/08/2017	09/08/2022		245,000.00	245,000.00	95.739000	-10,439.45
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	3.942	3.780	3.780	09/08/2017	09/08/2022		245,000.00	245,000.00	95.739000	-10,439.45
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	3.942	3.780	3.780	09/08/2017	09/08/2022		245,000.00	245,000.00	95.739000	-10,439.45

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NEGOTIABLE CERTIFICATE OF DEPO F	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	3.940	3.776	3.776	09/07/2017	09/07/2022		245,000.00	245,000.00	96.869000	-7,670.95
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	3.940	3.776	3.776	09/07/2017	09/07/2022		245,000.00	245,000.00	96.869000	-7,670.95
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	3.940	3.776	3.776	09/07/2017	09/07/2022		245,000.00	245,000.00	96.869000	-7,670.95
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	2.978	2.888	2.888	09/21/2017	09/21/2021		245,000.00	245,000.00	96.924000	-7,536.20
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	2.978	2.888	2.888	09/21/2017	09/21/2021		245,000.00	245,000.00	96.924000	-7,536.20
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	2.978	2.888	2.888	09/21/2017	09/21/2021		245,000.00	245,000.00	96.924000	-7,536.20
HC 17-10 (York) City			987159AP5	2.000	2.000	3.962	3.821	3.821	09/15/2017	09/15/2022		245,000.00	245,000.00	95.549000	-10,904.95
HC 17-11 (York) PA			987159AP5	2.000	2.000	3.962	3.821	3.821	09/15/2017	09/15/2022		245,000.00	245,000.00	95.549000	-10,904.95
HC 17-12 (York) YES			987159AP5	2.000	2.000	3.962	3.821	3.821	09/15/2017	09/15/2022		245,000.00	245,000.00	95.549000	-10,904.95
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	4.071	3.882	3.882	10/25/2017	10/25/2022		245,000.00	245,000.00	95.950000	-9,922.50
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	4.071	3.882	3.882	10/25/2017	10/25/2022		245,000.00	245,000.00	95.950000	-9,922.50
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	4.071	3.882	3.882	10/25/2017	10/25/2022		245,000.00	245,000.00	95.950000	-9,922.50
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	4.096	3.907	3.907	11/03/2017	11/03/2022		245,000.00	245,000.00	96.084000	-9,594.20
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	4.096	3.907	3.907	11/03/2017	11/03/2022		245,000.00	245,000.00	96.084000	-9,594.20
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	4.096	3.907	3.907	11/03/2017	11/03/2022		245,000.00	245,000.00	96.084000	-9,594.20
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	4.137	3.949	3.949	11/20/2017	11/18/2022		245,000.00	245,000.00	96.023000	-9,743.65
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	4.137	3.949	3.949	11/20/2017	11/18/2022		245,000.00	245,000.00	96.023000	-9,743.65
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	4.137	3.949	3.949	11/20/2017	11/18/2022		245,000.00	245,000.00	96.023000	-9,743.65
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	3.704	3.561	3.561	12/11/2017	06/13/2022		245,000.00	245,000.00	96.429000	-8,748.95
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	3.704	3.561	3.561	12/11/2017	06/13/2022		245,000.00	245,000.00	96.429000	-8,748.95
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	3.704	3.561	3.561	12/11/2017	06/13/2022		245,000.00	245,000.00	96.429000	-8,748.95
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.490	4.202	4.202	03/27/2018	03/27/2023		245,000.00	245,000.00	98.851000	-2,815.05
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.490	4.202	4.202	03/27/2018	03/27/2023		245,000.00	245,000.00	98.851000	-2,815.05
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.490	4.202	4.202	03/27/2018	03/27/2023		245,000.00	245,000.00	98.851000	-2,815.05
FNC 18-04 (Dollar)City			25665QAX3	2.900	2.900	4.537	4.227	4.227	04/13/2018	04/13/2023		245,000.00	245,000.00	98.402000	-3,915.10
FNC 18-05 (Dollar)PA			25665QAX3	2.900	2.900	4.537	4.227	4.227	04/13/2018	04/13/2023		245,000.00	245,000.00	98.402000	-3,915.10
FNC 18-06 (Dollar)YES			25665QAX3	2.900	2.900	4.537	4.227	4.227	04/13/2018	04/13/2023		245,000.00	245,000.00	98.402000	-3,915.10
HC 18-02 (Citibank)City			17312QJ26	2.900	2.900	4.532	4.222	4.222	04/11/2018	04/11/2023		245,000.00	245,000.00	98.407000	-3,902.85
HC 18-03 (Citibank)PA			17312QJ26	2.900	2.900	4.532	4.222	4.222	04/11/2018	04/11/2023		245,000.00	245,000.00	98.407000	-3,902.85
HC 18-04 (Citibank)YES			17312QJ26	2.900	2.900	4.532	4.222	4.222	04/11/2018	04/11/2023		245,000.00	245,000.00	98.407000	-3,902.85
GP 18-08 (Townebank)City			89214PBJ7	2.700	2.700	2.575	2.477	2.477	04/27/2018	04/27/2021		245,000.00	245,000.00	99.236000	-1,871.80
GP 18-09 (Townebank)PA			89214PBJ7	2.700	2.700	2.575	2.477	2.477	04/27/2018	04/27/2021		245,000.00	245,000.00	99.236000	-1,871.80
GP 18-10 (Townebank)YES			89214PBJ7	2.700	2.700	2.575	2.477	2.477	04/27/2018	04/27/2021		245,000.00	245,000.00	99.236000	-1,871.80

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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 18-07 (RCB Bank)City			74934YAH4	3.150	3.150	4.723	4.385	4.385	06/20/2018	06/20/2023		245,000.00	245,000.00	99.315000	-1,678.25
FNC 18-08 (RCB Bank)PA			74934YAH4	3.150	3.150	4.723	4.385	4.385	06/20/2018	06/20/2023		245,000.00	245,000.00	99.315000	-1,678.25
FNC 18-09 (RCB Bank)YES			74934YAH4	3.150	3.150	4.723	4.385	4.385	06/20/2018	06/20/2023		245,000.00	245,000.00	99.315000	-1,678.25
HC 18-05 (Amer Eagle)City			02554BCY5	3.000	3.000	3.753	3.542	3.542	06/01/2018	07/01/2022		245,000.00	245,000.00	99.370000	-1,543.50
HC 18-06 (Amer Eagle)PA			02554BCY5	3.000	3.000	3.753	3.542	3.542	06/01/2018	07/01/2022		245,000.00	245,000.00	99.370000	-1,543.50
HC 18-07 (Amer Eagle)YES			02554BCY5	3.000	3.000	3.753	3.542	3.542	06/01/2018	07/01/2022		245,000.00	245,000.00	99.370000	-1,543.50
FNC 18-10 (Evans Bank)City			299112AF9	3.000	3.000	3.710	3.508	3.508	06/15/2018	06/15/2022		245,000.00	245,000.00	99.396000	-1,479.80
FNC 18-11 (Evans Bank)PA			299112AF9	3.000	3.000	3.710	3.508	3.508	06/15/2018	06/15/2022		245,000.00	245,000.00	99.396000	-1,479.80
FNC 18-12 (Evans Bank)YES			299112AF9	3.000	3.000	3.710	3.508	3.508	06/15/2018	06/15/2022		245,000.00	245,000.00	99.396000	-1,479.80
RJ 18-06 (CommBankHar)Cit			20143PDQ0	3.100	3.100	3.726	3.517	3.517	06/21/2018	06/21/2022		245,000.00	245,000.00	99.738000	-641.90
RJ 18-07 (CommBankHar)PA			20143PDQ0	3.100	3.100	3.726	3.517	3.517	06/21/2018	06/21/2022		245,000.00	245,000.00	99.738000	-641.90
RJ 18-08 (CommBankHar)YE			20143PDQ0	3.100	3.100	3.726	3.517	3.517	06/21/2018	06/21/2022		245,000.00	245,000.00	99.738000	-641.90
RJ 18-09 (Interaudi Bank)Cit			45842PAQ4	3.200	3.200	4.748	4.408	4.408	06/29/2018	06/29/2023		245,000.00	245,000.00	99.516000	-1,185.80
RJ 18-10 (Interaudi Bank)PA			45842PAQ4	3.200	3.200	4.748	4.408	4.408	06/29/2018	06/29/2023		245,000.00	245,000.00	99.516000	-1,185.80
RJ 18-11 (Interaudi Bank)YE			45842PAQ4	3.200	3.200	4.748	4.408	4.408	06/29/2018	06/29/2023		245,000.00	245,000.00	99.516000	-1,185.80
Total Count 346				1.857	1.858	2.102	2.039	2.039				84,780,000.00	84,775,751.70	98.156592	-1,558,592.95
OTHER AGENCIES F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
HC 17-02 (FAMCA)NC			3132X0PX3	2.100	2.100	3.403	3.290	3.290	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	97.267000	-54,660.00
Total Count 1				2.100	2.100	3.403	3.290	3.290				2,000,000.00	2,000,000.00	97.267000	-54,660.00
PASSBOOK ACCOUNTS R	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
LAIF				2.366	2.366	.003	.003	.003	01/01/2009	10/01/2018		73,000,000.00	73,000,000.00	99.783240	-158,234.51
Total Count 1				2.366	2.366	.003	.003	.003				73,000,000.00	73,000,000.00	99.783240	-158,234.51
TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GP 15-64 (Treasury)			912828VV9	2.125	1.705	1.921	1.885	1.885	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	98.699000	-95,730.00
WF 16-19 (Treasury)			912828M98	1.625	1.521	2.170	2.127	2.127	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	97.449000	-59,145.00
GP 16-63 (Treasury)			912828F21	2.125	1.808	3.003	2.923	2.923	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	97.813000	-73,115.00
GP 17-39 (Treasury)			912828P4	1.875	2.000	3.836	3.705	3.705	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	96.215000	-128,743.75
GP 17-45 (Treasury)			912828XW5	1.750	2.205	3.751	3.629	3.629	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	95.879000	-87,027.50
Total Count 5				1.894	1.903	3.097	3.006	3.006				15,000,000.00	14,993,731.25	96.999800	-443,761.25

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INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
	5199		1 LAIF	01/01/2009	73,000,000.00	2.366	10/01/2018	73,000,000.00	3560	73,000,000.00	2.366	1
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	1
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	1
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	1
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	24
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	29
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	29
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	29
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	30
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	30
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	30
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	32
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	44
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	44
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	44
91159HHF0	6172		1 GP 16-43 (USBank Floater)	07/27/2016	1,022,098.48	2.804	11/15/2018	1,020,000.00	841	1,020,000.00	1.977	46
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	71
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	71
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	71
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	127
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	127
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	127
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	148
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	150
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	152
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	156
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	156
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	156
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	158
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	158
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	158
084664CH2	6349		1 GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	.000	03/15/2019	1,155,000.00	380	1,155,000.00	-1.366	166

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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	177
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	177
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	177
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	183
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	197
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	197
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	197
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	199
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	199
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	199
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	204
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	204
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	204
91159HHJ2	6228	1	GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	2.735	04/25/2019	3,000,000.00	892	3,000,000.00	2.603	207
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	212
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	212
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	212
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	213
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	218
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	227
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	235
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	235
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	235
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	241
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	241
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	241
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	248
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	248
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	248
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	249
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	249
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	249
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	249

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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	249
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	249
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	264
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	268
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	268
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	268
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	271
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	274
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	274
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	274
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	289
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	289
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	289
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	289
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	289
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	289
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	290
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	290
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	290
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	303
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	303
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	303
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	305
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	319
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	320
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	320
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	320
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	323
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	323
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	323
61760ACZ0	6296		1 FNC 17-28 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	323
61760ACZ0	6297		1 FNC 17-29 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	323
61760ACZ0	6298		1 FNC 17-30 (MorganStanleyPrv)	08/17/2017	245,000.00	1.700	08/19/2019	245,000.00	732	245,000.00	1.700	323

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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	331
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	331
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	331
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	338
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	338
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	338
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	338
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	338
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	338
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	350
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	351
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	351
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	351
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	351
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	351
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	351
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	352
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	352
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	354
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	354
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	354
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	366
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	373
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	373
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	373
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	380
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	380
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	380
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	380
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	380
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	380
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	380
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	380



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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	380
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	386
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	386
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	386
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	395
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	395
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	395
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	396
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	396
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	396
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	401
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	401
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	401
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	408
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	421
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	421
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	421
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	431
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	478
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	487
3733844Q6	6149		1 GP 16-47 (Georgia GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	489
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	502
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	502
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	502
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	512
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	512
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	530
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	549
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	561
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	561
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	561
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	568
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	568

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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	568
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	570
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	575
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	575
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	575
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	577
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	577
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	578
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	578
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	579
91412GOB4	5920		1 GP 15-24 (UC Rev)	09/08/2015	1,828,631.75	1.995	05/15/2020	1,825,000.00	1711	1,825,000.00	1.950	593
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	593
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	610
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	631
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	639
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	639
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	639
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	640
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	654
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	654
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	654
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	655
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	655
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	655
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	666
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	666
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	666
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	668
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	669
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	669
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	669
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	684
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	684

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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	684
95960NJC3	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	684
95960NJC3	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	684
95960NJC3	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	684
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	687
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	687
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	687
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	688
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	688
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	688
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	698
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	701
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	716
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	724
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	724
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	724
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	729
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	731
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	731
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	731
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	746
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	746
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	746
17325FAK4	6323	1	GP 17-35 (Citi)	10/20/2017	2,000,000.00	2.648	10/20/2020	2,000,000.00	1096	2,000,000.00	2.648	751
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	754
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	754
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	754
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	754
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	754
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	754
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	759
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	761
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	761

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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	761
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	768
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	768
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	768
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	775
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	775
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	775
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	778
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	778
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	778
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	792
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	803
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	842
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	843
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	843
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	843
40434AL49	6042	1	FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	852
40434AL49	6043	1	FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	852
40434AL49	6044	1	FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	852
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	866
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	866
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	866
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	873
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	873
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	873
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	878
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	880
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	880
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	883
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	883
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	883
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	894
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	914

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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	914
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	939
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	940
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	940
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	940
13066YTY5	6184	1	GP 16-54 (CA Wtr Resource)	09/28/2016	4,823,687.10	1.713	05/01/2021	4,823,687.10	1676	4,823,687.10	1.713	944
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	956
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	956
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	956
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	956
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	956
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	956
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	958
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	958
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	958
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	962
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	962
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	963
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	963
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	963
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	981
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	981
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	981
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	992
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	992
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	992
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	1004
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	1004
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	1004
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	1005
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	1010
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	1017
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	1017

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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	1017
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	1024
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	1024
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	1024
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	1032
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	1032
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	1032
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	1032
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	1036
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	1045
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	1051
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	1051
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	1051
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	1052
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	1052
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	1052
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	1060
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	1060
3134GAAE4	6169	1	HC 16-09 (NC 11-25-16)QC	08/25/2016	3,000,000.00	1.625	08/25/2021	3,000,000.00	1826	3,000,000.00	1.625	1060
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1061
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1061
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	2.500	08/26/2021	245,000.00	1826	245,000.00	2.500	1061
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	1068
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	1068
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	1068
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	1080
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	1086
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	1087
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	1087
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	1087
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	1096
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	1096
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	1096

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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	1096
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	1096
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	1096
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	1096
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	1096
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	1096
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	1096
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	1102
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	1103
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	1103
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	1103
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	1124
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	1128
697364DW4	6373	1	RJ 18-02 (Palo Alto)	06/05/2018	140,000.00	3.010	11/01/2021	140,000.00	1245	140,000.00	3.010	1128
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	1145
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	1145
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	1145
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	1156
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	1165
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	1170
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	1170
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	1170
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	1198
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	1198
64985HYW1	6346	1	GP 18-03 (NYSFAC)	01/17/2018	767,358.50	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1203
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	1205
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	1205
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	1205
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	1206
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	1206
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	1206
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	1214
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	1220

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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
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	1242
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	1242
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	1242
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	1242
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	1247
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	1248
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	1248
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	1248
166764BN9	6399	1	GP 18-18 (Chevron)	09/06/2018	1,961,506.33	2.498	03/03/2022	2,000,000.00	1274	2,000,000.00	3.090	1250
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	1276
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	1279
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	1285
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	1285
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	1285
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	1290
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	1290
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	1290
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	1299
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	1299
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	1299
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	1304
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	1313
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	1313
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	1313
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	1318
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	1318
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	1318
88213AJZ9	6338	1	GP 17-42 (Texas A&M)	12/04/2017	2,972,670.00	2.202	05/15/2022	3,000,000.00	1623	3,000,000.00	2.419	1323
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	1325
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	1325
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	1325
09247XAJ0	6372	1	GP 18-13 (Blackrock)	05/07/2018	2,708,944.00	3.375	06/01/2022	2,680,000.00	1486	2,680,000.00	3.090	1340
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	1348



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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	1348
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	1348
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	1352
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	1352
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	1352
299112AF9	6389	1	FNC 18-10 (Evans Bank)City	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1354
299112AF9	6390	1	FNC 18-11 (Evans Bank)PA	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1354
299112AF9	6391	1	FNC 18-12 (Evans Bank)YES	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1354
20143PDQ0	6392	1	RJ 18-06 (CommBankHar)City	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1360
20143PDQ0	6393	1	RJ 18-07 (CommBankHar)PA	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1360
20143PDQ0	6394	1	RJ 18-08 (CommBankHar)YES	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1360
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	1366
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	1369
02554BCY5	6386	1	HC 18-05 (Amer Eagle)City	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1370
02554BCY5	6387	1	HC 18-06 (Amer Eagle)PA	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1370
02554BCY5	6388	1	HC 18-07 (Amer Eagle)YES	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1370
89236TCQ6	6380	1	RJ 18-05 (Toyota)	05/22/2018	2,712,133.20	2.800	07/13/2022	2,765,000.00	1513	2,765,000.00	3.297	1382
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	1400
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	1411
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	1424
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	1431
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	1431
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	1431
69351UAQ6	6319	1	GP 17-34 (PPL)	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1432
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	1438
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	1438
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	1438
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	1439
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	1439
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	1439
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	1443
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	1446
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	1446

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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	1446
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	1446
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	1458
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	1486
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	1486
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	1486
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	1493
697364DX2	6374	1	RJ 18-03 (Palo Alto)	06/05/2018	195,000.00	3.120	11/01/2022	195,000.00	1610	195,000.00	3.120	1493
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	1495
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	1495
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	1495
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	1510
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	1510
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	1510
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	1520
931142DU4	6367	1	GP 18-11 (Walmart)	04/13/2018	2,928,270.00	2.350	12/15/2022	3,000,000.00	1707	3,000,000.00	2.900	1537
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	1550
084670BR8	6357	1	GP 18-07 (Berkshire)	03/22/2018	1,267,841.67	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1627
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	1639
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	1639
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	1639
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	1654
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	1654
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	1654
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	1656
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	1656
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	1656
654106AC7	6375	1	GP 18-14 (Nike)	05/15/2018	1,341,111.46	2.250	05/01/2023	1,401,000.00	1812	1,401,000.00	3.208	1674
88213AHK4	6398	1	GP 18-17 (Texas A&M)	07/17/2018	2,978,425.67	2.734	05/15/2023	3,000,000.00	1763	3,000,000.00	3.000	1688
3134GSMJ1	6381	1	RJ 18-04 (NC 8-24-18)QC	05/30/2018	3,000,000.00	3.250	05/24/2023	3,000,000.00	1820	3,000,000.00	3.250	1697
74934YAH4	6383	1	FNC 18-07 (RCB Bank)City	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1724
74934YAH4	6384	1	FNC 18-08 (RCB Bank)PA	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1724
74934YAH4	6385	1	FNC 18-09 (RCB Bank)YES	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1724



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Investments Outstanding As Of Date: 9/30/2018

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
45842PAQ4	6395	1	RJ 18-09 (Interaudi Bank)City	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1733
45842PAQ4	6396	1	RJ 18-10 (Interaudi Bank)PA	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1733
45842PAQ4	6397	1	RJ 18-11 (Interaudi Bank)YES	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1733

**FINANCE DEPARTMENT / INVESTMENT WITH FISCAL AGENTS
AS OF SEPTEMBER 30, 2018**

Trust #	Description	Fiscal Agent	Trustee / Employee Retirement Funds	GIC 's	U.S. Treasury Money Market	U.S. Gov't	L.A. County Pooled	Book Value	Market Value
WASTE DISPOSAL									
39017001	2012 Series B	Wells Fargo			\$22			\$22	\$22
39017002	2012 Series B	Wells Fargo			\$8			\$8	\$8
39017003	2012 Series B	Wells Fargo			\$106			\$106	\$106
TOTAL			\$0	\$0	\$136	\$0	\$0	\$136	\$136
WASTE WATER									
558940	2010 Series A	Bank of New York/Mellon			\$40			\$40	\$40
TOTAL			\$0	\$0	\$40	\$0	\$0	\$40	\$40
WATER & POWER									
82339000	2010 Series A	Wells Fargo			\$1,385,219			\$1,385,219	\$1,385,219
82339001	2010 Series A	Morgan (4.895%)		\$1,748,036				\$1,748,036	\$1,748,036
"	2010 Series A	Wells Fargo			\$563,791			\$563,791	\$563,791
82339200	2010 Series B	Wells Fargo			\$745,792			\$745,792	\$745,792
82339201	2010 Series B	Morgan (4.895%)		\$2,053,114				\$2,053,114	\$2,053,114
"	2010 Series B	Wells Fargo			\$660,394			\$660,394	\$660,394
80597300	2010 Series A	Wells Fargo			\$84,786			\$84,786	\$84,786
"	2010 Series A	Wells Fargo			\$259,660			\$259,660	\$259,660
80597301	2010 Series B	Wells Fargo			\$86,299			\$86,299	\$86,299
"	2010 Series B	Wells Fargo			\$266,978			\$266,978	\$266,978
48037700	2012 Series A	Wells Fargo			\$403,566			\$403,566	\$403,566
TOTAL			\$0	\$3,801,150	\$4,456,485	\$0	\$0	\$8,257,635	\$8,257,635
REDEVELOPMENT SUCCESSOR AGENCY									
84070400	2015	Wells Fargo			\$0			\$0	\$0
"	2015	Wells Fargo			\$1			\$1	\$1
84070401	2015	Wells Fargo			\$426			\$426	\$426
84070402	2015	Wells Fargo			\$77			\$77	\$77
84070403	2015	Wells Fargo			\$1			\$1	\$1
TOTAL			\$0	\$0	\$505	\$0	\$0	\$505	\$505
DEFERRED COMPENSATION									
GREAT WEST LIFE			\$1,384,389					\$1,384,389	\$1,384,389
ICMA			\$173,829,979					\$173,829,979	\$173,829,979
TOTAL			\$175,214,368	\$0	\$0	\$0	\$0	\$175,214,368	\$175,214,368
GRAND TOTAL			\$175,214,368	\$3,801,150	\$4,457,167	\$0	\$0	\$183,472,685	\$183,472,685