CITY OF BURBANK – OFFICE OF THE CITY TREASURER

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(818)238-5880

City of Burbank Investment Portfolio Report for May 2018
Dated June 28, 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.

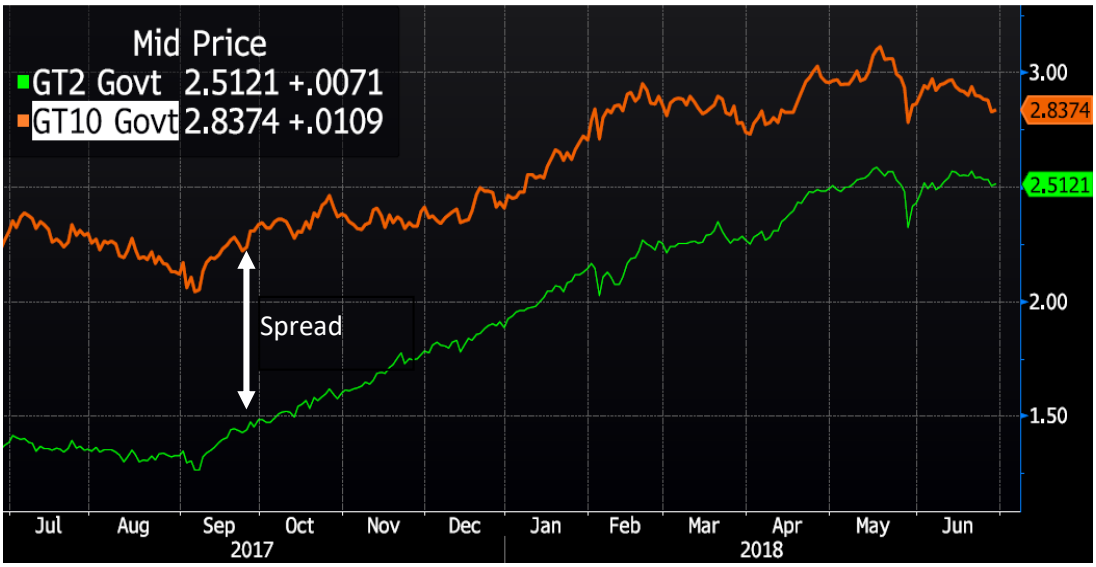
CITY PORTFOLIO OVERVIEW

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 $177 million in liquidity, with $48 million in our account at the Local Agency Investment Fund (LAIF), $87 million in investments maturing within a year and $42 million in real estate taxes due in April and December. Liquidity is being allowed to accumulate in anticipation of cash flow needs over the next few months. It should be noted this is suppressing upwards yield movement for the portfolio, as maturing amounts are being reinvested in shorter term investments, mainly commercial paper, to meet liquidity requirements.

The City Investment Pool ended May at $459 million – up from April's balance of $453 million. May's market value increased slightly from April, from 98.02% to 98.18%. May's yield came in at 1.81%, with the fiscal year-to-date yield coming in at 1.65%. The weighted average yield of the portfolio at the end of the month is 1.83%.

MARKET OUTLOOK

The yield curve continues to flatten, with shorter term rates increasing more quickly than longer term rates. The chart below shows the paths of the 2-year treasury (green) and 10-year treasury (orange) over the past year. You'll notice how the spread between the two lines has decreased. Many believe we are heading for a curve inversion, with short term rates higher than longer term rates; an inverted yield curve can be considered a predictor of economic recession, as inversions have preceded many of the U.S. recessions. Back in February's report, I talked about slope erosion and how the spread between the 2- and 10-year treasuries had declined to 48 basis points, or about half of a percent. Today, the spread is only 32.5 basis points, indicating a further flattening since February.



2- and 10-year treasury rates (Source: Bloomberg)

PORTFOLIO SUMMARY AS OF May 31, 2018

	Par Value	Book Value	Market Value
City Investment Pool:			
Agency - US Federal Agency	$ 163,674,860	$ 163,828,486	$ 159,425,534
Commercial Paper	25,000,000	24,799,603	24,899,750
US Treasury Notes and Bonds	20,000,000	19,934,127	19,605,820
Corporates - Medium Term Notes	75,788,000	75,877,866	74,625,329
Local Agency Investment Fund (LAIF)	48,000,000	48,000,000	47,881,824
Municipal Bonds	43,633,687	43,819,137	42,937,994
Negotiable Certificates of Deposit	90,905,000	90,895,239	89,270,601
Subtotal - City Investment Pool	467,001,547	467,154,458	458,646,852
Additional Accounta at LAIF:			
Successor Agency for RDA	924,000	924,000	921,725
Housing Authority	498,518	498,518	497,291
TOTAL	$ 468,424,065	$ 468,576,976	$ 460,065,868

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

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

Debbie S. Kukta
City Treasurer

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

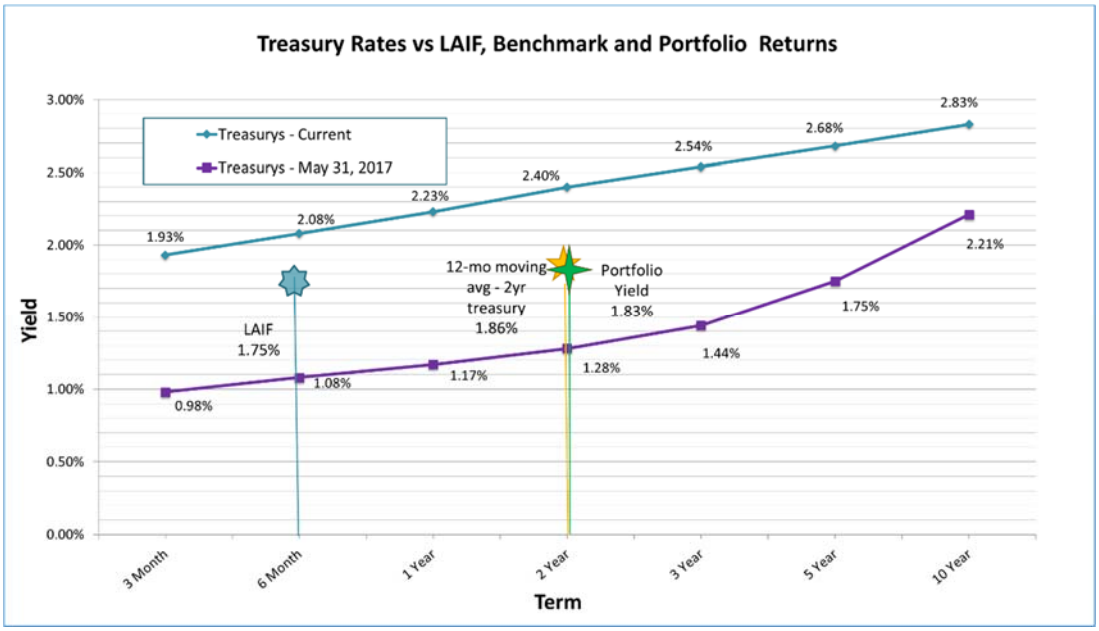
	May 2018		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	$ 159,425	35%	No limit	90%	50%
Commercial Paper	24,900	5%	No limit	No limit	0%
Treasury Notes & Bonds	19,606	4%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	89,271	20%	30%	30%	12%
LAIF	47,882	10%	$195 million	$195 million	13%
Medium-Term Notes	74,625	16%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	42,938	10%	No limit	15%	3%
TOTAL	$ 458,647	100%			

Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	$ 135,121	29%	0 to 100%
One to Three Years	147,090	31%	0 to 50%
Three to Five Years	184,943	40%	0 to 50%
TOTAL	$ 467,154	100%	

Income Summary

	May 2018 MTD	May 2018 Fiscal YTD	May 2017 Fiscal YTD
US Agencies	$ 229,041	$ 2,428,502	$ 2,160,122
Commercial Paper	40,630	190,708	100,619
Treasury Notes & Bonds	29,350	228,276	144,447
Corporates–Medium Term Notes	127,535	1,134,260	1,000,667
Local Agency Investment Fund (LAIF)	72,806	583,885	312,944
Municipal Bonds	70,231	624,401	475,549
Negotiable Certificates of Deposit	133,297	1,357,535	1,132,224
TOTAL	$ 702,890	$ 6,547,567	$ 5,326,572
YIELD	1.81%	1.65%	1.40%



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 May 31, 2018, as well as current treasury yields and those from a year ago.

Corporate and Muni Ratings

As of June 28, 2018

Issuer	Par Value	Maturity Date	Moody's	S & P
Bank of America	$3,000,000	6/5/2018	Aa3	A+
American Honda Finance	$2,000,000	7/18/2018	A2	A+ (Neg)
HSBC USA Inc.	$1,000,000	8/7/2018	A2	A
Toyota Motor Credit Corp.	$2,000,000	10/24/2018	Aa3	AA-
USB Floater	$1,020,000	11/15/2018	A1	A+
Paccar Inc.	$1,000,000	2/25/2019	A1	A+
Cisco	$3,000,000	3/1/2019	A1	AA-
Berkshire Hathaway	$1,155,000	3/15/2019	Aa2	AA
MasterCard	$1,000,000	4/1/2019	A2	A (Pos)
USB Floater	$3,000,000	4/25/2019	A1	A+
Apple Inc.	$2,000,000	5/6/2019	Aa1	AA+
New York University	$1,000,000	7/1/2019	Aa2	AA-
American Honda Finance	$2,000,000	8/15/2019	A2	A+ (Neg)
Paccar Inc.	$1,107,000	9/15/2019	A1	A+
Johnson and Johnson	$3,000,000	12/5/2019	Aaa	AAA
Wells Fargo	$3,000,000	1/30/2020	A2 (Neg)	A-
BNY Mellon	$3,000,000	2/24/2020	A1	A
Pepsico	$2,900,000	4/30/2020	A1	A+
Automated Data Processing (ADP)	$3,000,000	9/15/2020	Aa3	AA
Citibank	$2,000,000	10/20/2020	A1 (Pos)	A+
Home Depot	$3,000,000	4/1/2021	A2	A
State Street Bank Corp.	$2,609,000	5/19/2021	A1	A
Princeton	$2,000,000	7/1/2021	Aaa	AAA
Unilever	$3,000,000	7/28/2021	A1	A+
Internatl Bnk for Reconstruction and Dev (IBRD)	$3,000,000	9/20/2021	Aaa	AAA
Blackrock	$2,680,000	6/1/2022	A1	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-
Ohio Water Development Authority	$1,230,000	6/1/2018	Aaa	AAA
Pasadena CA Unified School District	$2,000,000	11/1/2018	Aa3 (Neg)	A+
Calif. State GO Bonds	$3,000,000	5/1/2019	Aa3	AA-
UC Revenue Bonds	$1,600,000	5/15/2019	Aa2	AA
Univ. of California Revenues	$1,500,000	7/1/2019	Aa2	AA
LA Community College District	$1,000,000	8/1/2019	Aa1	AA+
Calif. State GO Bonds	$2,000,000	10/1/2019	Aa3	AA-
Georgia GO Bonds	$1,050,000	2/1/2020	Aaa	AAA
Calif. State GO Bonds	$2,000,000	4/1/2020	Aa3	AA-
El Monte School District	$1,000,000	5/1/2020	Aa3	AA
UC Revenue Bonds	$3,825,000	5/15/2020	Aa2	AA
Santa Clara Valley Water District	$1,250,000	6/1/2020	Aa1	N/A
SCPPA	$2,000,000	7/1/2020	N/A	AA-
Calif. State GO Bonds	$3,600,000	4/1/2021	Aa3	AA-
CA Wtr Resources Pwr Sply Revenue	$4,823,687	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-
New York St Envrnmntl FACS Corp	$775,000	1/15/2022	Aaa	AAA
Roseville Revenue Bonds	$1,000,000	2/1/2022	N/A	AA-
Calif. State GO Bonds	$2,200,000	4/1/2022	Aa3	AA-
Texas A&M	$3,000,000	5/1/2022	Aaa	AAA

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

*+ Positive Watch

*- Negative Watch

Neg Negative Outlook

Pos Positive Outlook

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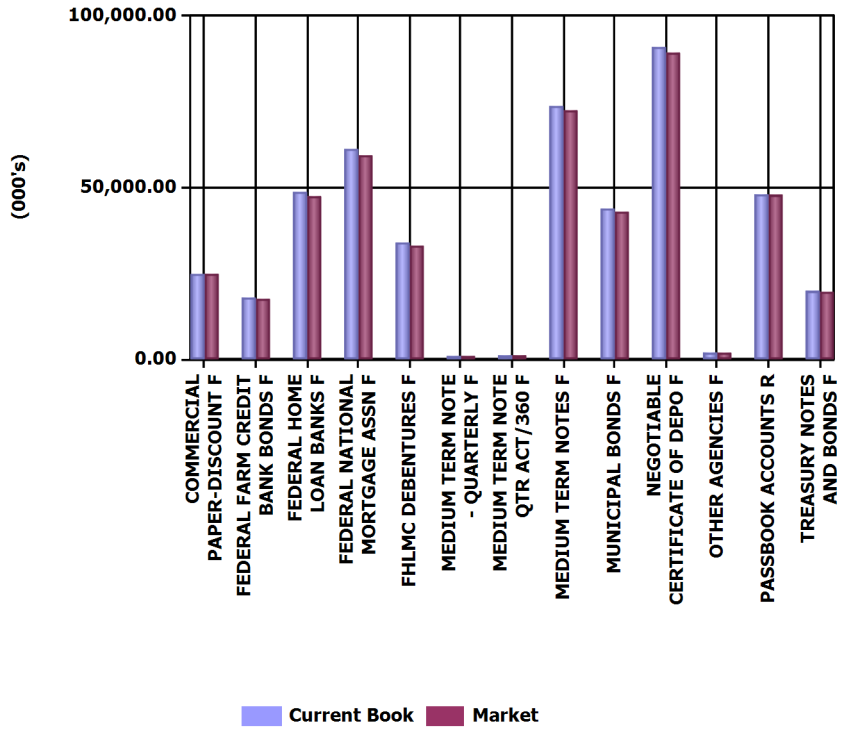
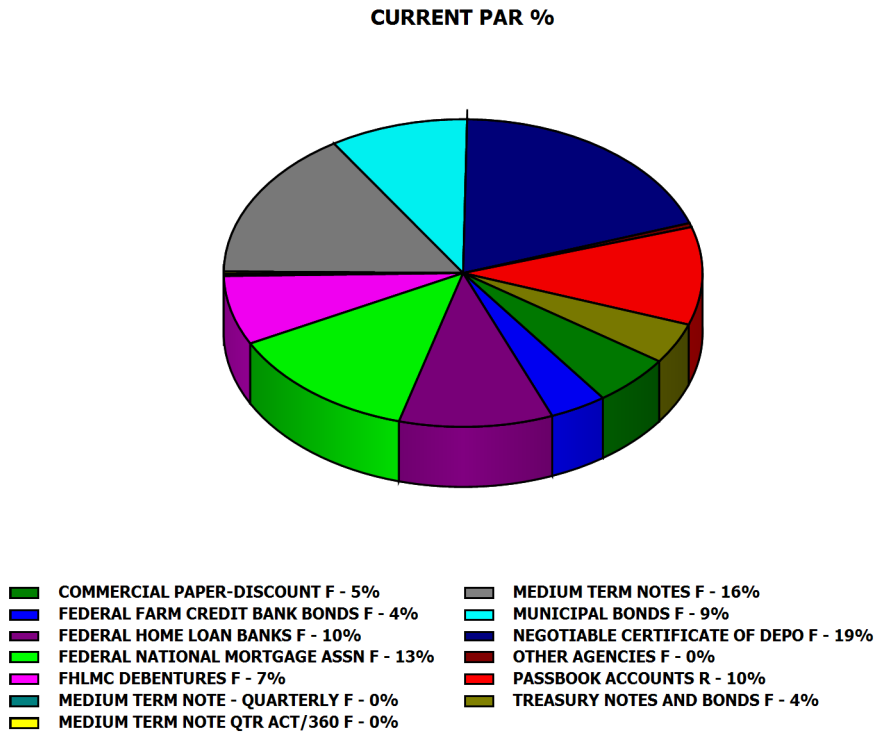
Investments Outstanding As Of Date: 5/31/2018

PORTFOLIO ALLOCATION

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT	25,000.00	24,799.60	24,899.75	100.40 %	1.98 %	.188	.188
FEDERAL FARM CREDIT BANK B	18,000.00	17,999.71	17,616.24	97.87 %	1.77 %	2.718	2.718
FEDERAL HOME LOAN BANKS F	48,504.86	48,693.75	47,513.17	97.58 %	1.64 %	2.536	2.536
FEDERAL NATIONAL MORTGAGE	61,250.00	61,201.55	59,318.71	96.92 %	1.57 %	2.792	2.792
FHLMC DEBENTURES F	33,920.00	33,933.47	33,026.48	97.33 %	2.07 %	3.779	3.779
MEDIUM TERM NOTE - QUARTER	1,000.00	1,003.36	1,001.47	99.81 %	1.89 %	.186	.186
MEDIUM TERM NOTE QTR ACT/3	1,155.00	1,162.98	1,160.89	99.82 %	1.61 %	.789	.789
MEDIUM TERM NOTES F	73,633.00	73,711.53	72,462.97	98.31 %	2.11 %	2.439	2.439
MUNICIPAL BONDS F	43,633.69	43,819.14	42,937.99	97.99 %	1.93 %	2.273	2.273
NEGOTIABLE CERTIFICATE OF D	90,905.00	90,895.24	89,270.60	98.21 %	1.73 %	2.110	2.110
OTHER AGENCIES F	2,000.00	2,000.00	1,950.94	97.55 %	2.10 %	3.737	3.737
PASSBOOK ACCOUNTS R	48,000.00	48,000.00	47,881.82	99.75 %	1.75 %	.003	.003
TREASURY NOTES AND BONDS F	20,000.00	19,934.13	19,605.82	98.35 %	1.88 %	3.020	3.020
Totals (000's):	467,001.55	467,154.46	458,646.85	98.18 %	1.83 %	2.175	2.175


100,000.00
50,000.00
0.00
(000's)
COMMERCIAL PAPER-DISCOUNT F
FEDERAL FARM CREDIT BANK BONDS F
FEDERAL HOME LOAN BANKS F
FEDERAL NATIONAL MORTGAGE ASSN F
FHLMC DEBENTURES F
MEDIUM TERM NOTE - QUARTERLY F
MEDIUM TERM NOTE QTR ACT/360 F
MEDIUM TERM NOTES F
MUNICIPAL BONDS F
NEGOTIABLE CERTIFICATE OF DEPO F
OTHER AGENCIES F
PASSBOOK ACCOUNTS R
TREASURY NOTES AND BONDS F
Current Book
Market


CURRENT PAR %
COMMERCIAL PAPER-DISCOUNT F - 5%
FEDERAL FARM CREDIT BANK BONDS F - 4%
FEDERAL HOME LOAN BANKS F - 10%
FEDERAL NATIONAL MORTGAGE ASSN F - 13%
FHLMC DEBENTURES F - 7%
MEDIUM TERM NOTE - QUARTERLY F - 0%
MEDIUM TERM NOTE QTR ACT/360 F - 0%
MEDIUM TERM NOTES F - 16%
MUNICIPAL BONDS F - 9%
NEGOTIABLE CERTIFICATE OF DEPO F - 19%
OTHER AGENCIES F - 0%
PASSBOOK ACCOUNTS R - 10%
TREASURY NOTES AND BONDS F - 4%

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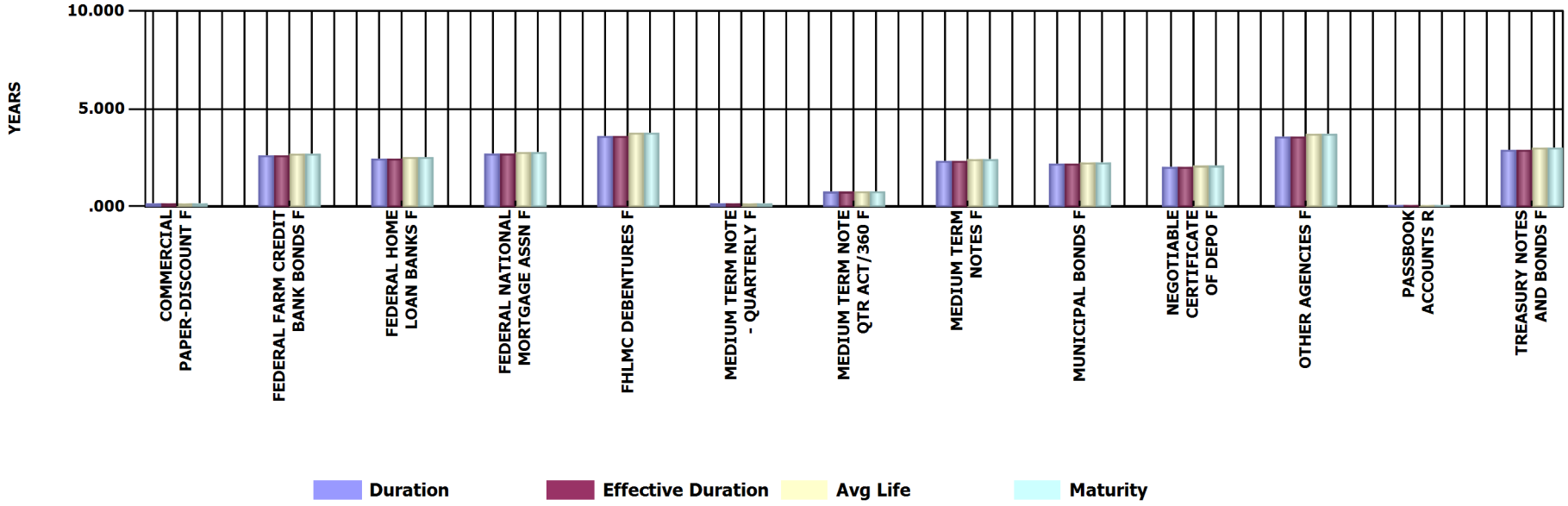
Investments Outstanding As Of Date: 5/31/2018

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT F	25,000.00	.188	.188	.188	.188
FEDERAL FARM CREDIT BANK BONDS F	18,000.00	2.630	2.630	2.718	2.718
FEDERAL HOME LOAN BANKS F	48,504.86	2.461	2.461	2.536	2.536
FEDERAL NATIONAL MORTGAGE ASSN F	61,250.00	2.723	2.723	2.792	2.792
FHLMC DEBENTURES F	33,920.00	3.617	3.617	3.779	3.779
MEDIUM TERM NOTE - QUARTERLY F	1,000.00	.186	.186	.186	.186
MEDIUM TERM NOTE QTR ACT/360 F	1,155.00	.780	.780	.789	.789
MEDIUM TERM NOTES F	73,633.00	2.343	2.343	2.439	2.439
MUNICIPAL BONDS F	43,633.69	2.208	2.208	2.273	2.273
NEGOTIABLE CERTIFICATE OF DEPO F	90,905.00	2.048	2.048	2.110	2.110
OTHER AGENCIES F	2,000.00	3.585	3.585	3.737	3.737
PASSBOOK ACCOUNTS R	48,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	20,000.00	2.912	2.912	3.020	3.020
Totals (000's):	467,001.55	2.104	2.104	2.175	2.175



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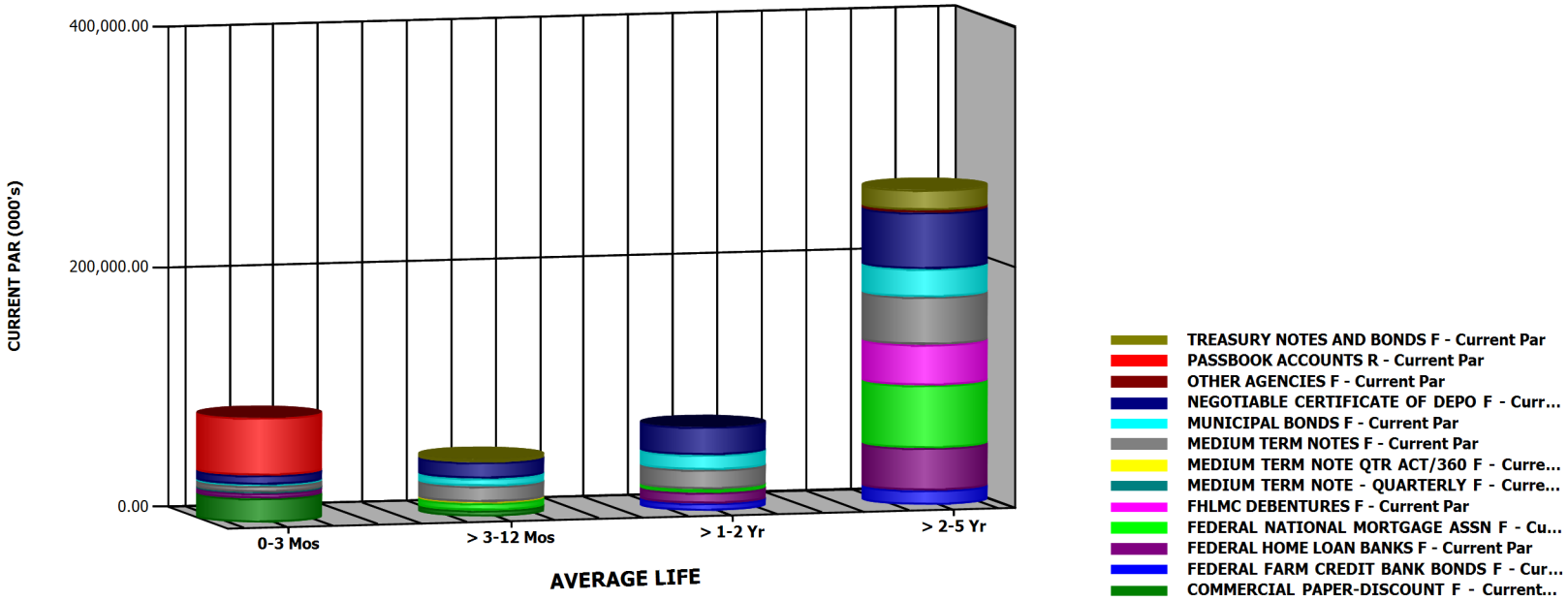
Investments Outstanding As Of Date: 5/31/2018

AVERAGE LIFE DISTRIBUTION

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	Totals (000's)
COMMERCIAL PAPER-DISC	20,000.00	5,000.00	0.00	0.00	25,000.00
FEDERAL FARM CREDIT BAN	0.00	0.00	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	0.00	9,000.00	35,240.00	48,504.86
FEDERAL NATIONAL MORTG	0.00	6,000.00	3,000.00	52,250.00	61,250.00
FHLMC DEBENTURES F	0.00	0.00	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	0.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	0.00	1,155.00	0.00	0.00	1,155.00
MEDIUM TERM NOTES F	5,000.00	13,020.00	16,007.00	39,606.00	73,633.00
MUNICIPAL BONDS F	1,230.00	6,600.00	12,375.00	23,428.69	43,633.69
NEGOTIABLE CERTIFICATE	7,595.00	13,230.00	23,275.00	46,805.00	90,905.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	0.00	0.00	48,000.00
TREASURY NOTES AND BON	0.00	3,000.00	0.00	17,000.00	20,000.00
Totals (000's):	87,089.86	48,005.00	69,657.00	262,249.69	467,001.55



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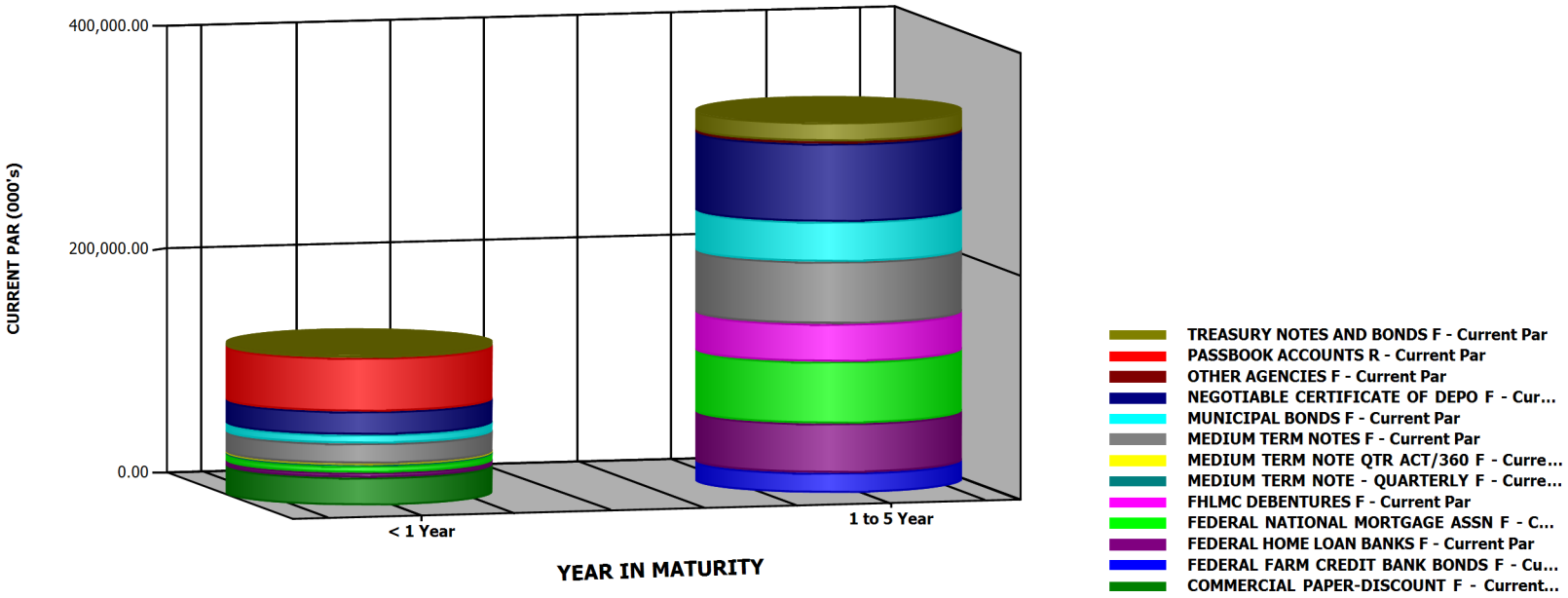
Investments Outstanding As Of Date: 5/31/2018

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	25,000.00	0.00	25,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	6,000.00	55,250.00	61,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	18,020.00	55,613.00	73,633.00
MUNICIPAL BONDS F	7,830.00	35,803.69	43,633.69
NEGOTIABLE CERTIFICATE	20,825.00	70,080.00	90,905.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	48,000.00
TREASURY NOTES AND BON	3,000.00	17,000.00	20,000.00
Totals (000's):	135,094.86	331,906.69	467,001.55

MATURITY DISTRIBUTION



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Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	25,000.00	0.00	25,000.00
FEDERAL FARM CREDIT BAN	0.00	18,000.00	18,000.00
FEDERAL HOME LOAN BANK	4,264.86	44,240.00	48,504.86
FEDERAL NATIONAL MORTG	6,000.00	55,250.00	61,250.00
FHLMC DEBENTURES F	0.00	33,920.00	33,920.00
MEDIUM TERM NOTE - QUA	1,000.00	0.00	1,000.00
MEDIUM TERM NOTE QTR A	1,155.00	0.00	1,155.00
MEDIUM TERM NOTES F	18,020.00	55,613.00	73,633.00
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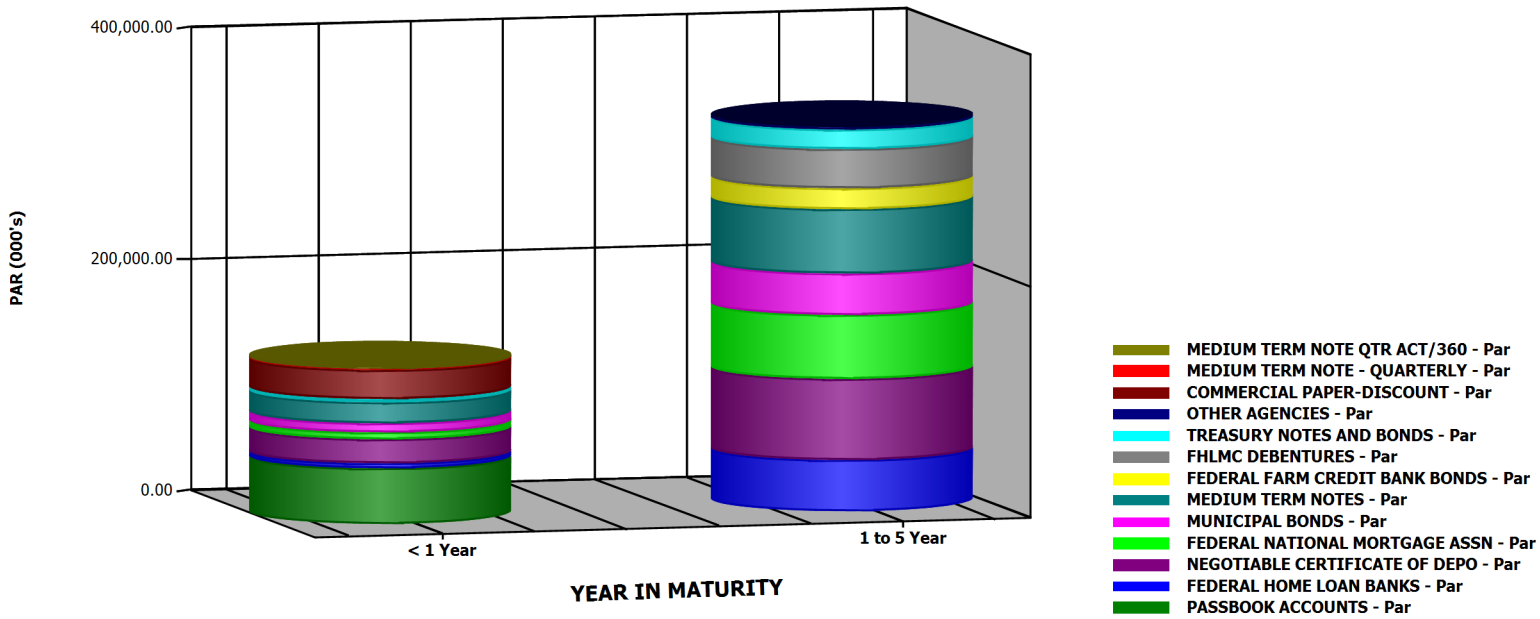
NEGOTIABLE CERTIFICATE	20,825.00	70,080.00	90,905.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	48,000.00	0.00	48,000.00
TREASURY NOTES AND BON	3,000.00	17,000.00	20,000.00
Totals (000's):	135,094.86	331,906.69	467,001.55

CALL/MATURITY DISTRIBUTION



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Investments Outstanding As Of Date: 5/31/2018

INVESTMENT PORTFOLIO - POSITION DETAIL

COMMERCIAL PAPER-DISCOUNT F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 17-43 (BTMUFJ)	P-1	A-1	06538CGC9	1.740	1.757	.115	.115	.115	12/20/2017	07/12/2018		5,000,000.00	4,950,700.00	99.775000	-1,341.67
GP 18-05 (Credit Suisse)	P-1	A-1	2254EBJU6	2.030	2.058	.329	.329	.329	01/30/2018	09/28/2018		5,000,000.00	4,932,051.39	99.250000	-3,948.61
VS 18-01 (JPMorgan)	P-1	A-1	46640QH95	2.130	2.150	.192	.192	.192	03/07/2018	08/09/2018		5,000,000.00	4,954,145.83	99.584000	-387.50
GP 18-16 (BTMUFJ)	P-1	A-1	62479MGR8	1.960	1.967	.151	.151	.151	05/18/2018	07/25/2018		5,000,000.00	4,981,488.89	99.693000	-650.00
GP 18-15 (Natixis)	P-1	A-1	63873KGR2	.000	1.967	.151	.151	.151	05/17/2018	07/25/2018		5,000,000.00	4,981,216.67	99.693000	-650.00
Total Count 5				1.570	1.980	.188	.188	.188				25,000,000.00	24,799,602.78	99.599000	-6,977.78
FEDERAL FARM CREDIT BANK BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GS 14-06 (BULLET)	Aaa	AA+	3133EEBN9	1.800	1.800	1.452	1.434	1.434	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	99.198000	-24,060.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	2.414	2.372	2.372	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	97.372000	-78,549.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	1.737	1.710	1.710	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	98.059000	-58,230.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	3.101	3.020	3.020	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	96.359000	-109,230.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	3.526	3.383	3.383	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	97.883000	-63,510.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	4.077	3.861	3.861	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	98.337000	-49,890.00
Total Count 6				1.768	1.769	2.718	2.630	2.630				18,000,000.00	17,999,709.00	97.868000	-383,469.00
FEDERAL HOME LOAN BANKS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
SN 13-05 (NC 9-20-13) QC	Aaa	AA+	313383EP2	1.250	1.250	.055	.055	.055	06/20/2013	06/20/2018		1,859,860.04	1,859,860.04	99.968000	-595.16
VS 14-01 (FHLB BULLET)	Aaa	AA+	3130A0TN0	1.550	1.350	.156	.156	.156	02/20/2014	07/27/2018		2,405,000.00	2,425,636.82	99.937000	-22,151.97
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	2.164	2.116	2.116	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.612000	-101,000.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	1.077	1.064	1.064	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	99.108000	-26,760.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	2.534	2.459	2.459	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	98.326000	-95,700.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	2.745	2.674	2.674	02/26/2016	02/26/2021		240,000.00	239,880.00	97.440000	-6,024.00
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.786	1.756	1.756	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	98.867000	-103,107.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	2.907	2.840	2.840	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	97.420000	-77,400.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.784	2.717	2.717	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	97.643000	-110,826.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	1.058	1.047	1.047	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	98.788000	-35,100.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	2.641	2.582	2.582	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	96.726000	-98,220.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	3.353	3.268	3.268	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	96.091000	-116,520.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	3.501	3.398	3.398	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	97.584000	-60,540.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	3.616	3.463	3.463	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	97.770000	-66,900.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	3.616	3.476	3.476	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	97.442000	-72,750.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	3.907	3.760	3.760	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	97.351000	-79,470.00

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FEDERAL HOME LOAN BANKS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	4.236	4.056	4.056	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	96.416000	-107,520.00
Total Count 17				1.734	1.643	2.536	2.461	2.461				48,504,860.04	48,693,749.86	97.955474	-1,180,584.13
FEDERAL NATIONAL MORTGAGE ASSN F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GS 14-03 (FNMA BULLET)	Aaa	AA+	3135G0YM9	1.875	1.650	.301	.301	.301	03/20/2014	09/18/2018		2,000,000.00	2,019,400.00	99.952000	-20,360.00
GS 14-04 (FNMA BULLET)	Aaa	AA+	3136FTT82	1.750	1.548	.745	.735	.735	06/02/2014	02/27/2019		4,000,000.00	4,036,720.00	99.623000	-51,800.00
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135G0A78	1.625	1.594	1.644	1.615	1.615	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	98.776000	-40,867.23
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135G0D75	1.500	1.417	2.063	2.021	2.021	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	98.066000	-69,168.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	2.740	2.675	2.675	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	97.254000	-54,920.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	3.085	3.006	3.006	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	96.312000	-109,140.00
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	3.085	3.001	3.001	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	97.435000	-128,250.00
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	3.162	3.076	3.076	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	96.837000	-94,890.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	3.162	3.075	3.075	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	95.993000	-160,280.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	3.162	3.086	3.086	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	96.449000	-142,040.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	3.197	3.114	3.114	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	96.088000	-195,600.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	3.293	3.204	3.204	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	96.077000	-156,920.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	3.356	3.273	3.273	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	95.463000	-181,480.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	3.337	3.256	3.256	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	95.393000	-138,210.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	3.414	3.325	3.325	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	95.671000	-129,630.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	3.356	3.279	3.279	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	95.917000	-116,052.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	3.356	3.279	3.279	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	95.917000	-66,516.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	2.745	2.685	2.685	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	96.971000	-15,370.34
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	2.332	2.282	2.282	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	98.252000	-11,350.00
Total Count 19				1.551	1.571	2.792	2.723	2.723				61,250,000.00	61,201,553.57	96.846873	-1,882,843.57
FHLMC DEBENTURES F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
WB 15-03 (Bullet)	Aaa	AA+	3134G3F96	1.650	1.432	2.247	2.201	2.201	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	98.095000	-38,619.24
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	3.085	2.973	2.973	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	95.691000	-129,270.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	3.238	3.150	3.150	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	96.562000	-103,140.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	3.238	3.147	3.147	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	95.405000	-137,850.00
HC 16-09 (NC 11-25-16)QC	Aaa	AA+	3134GAAE4	1.625	1.625	3.238	3.150	3.150	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	95.269000	-141,930.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	3.660	3.504	3.504	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	98.124000	-56,280.00
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.751	3.611	3.611	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	97.806000	-65,820.00

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FHLMC DEBENTURES 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 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	4.329	4.148	4.148	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	97.136000	-114,560.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	4.499	4.284	4.284	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	97.361000	-79,170.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	4.581	4.311	4.311	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	97.894000	-33,696.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.830	3.643	3.643	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	99.761000	-7,170.00
RJ 18-04 (NC 8-24-18)QC	Aaa	AA+	3134GSMJ1	3.250	3.250	4.984	4.638	4.638	05/30/2018	05/24/2023		3,000,000.00	3,000,000.00	100.017000	510.00
Total Count 12				2.077	2.068	3.779	3.617	3.617				33,920,000.00	33,933,473.24	97.365796	-906,995.24
MEDIUM TERM NOTE - QUARTERLY 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 18-04 (HSBC Floater)	A2	A	40428HPW6	2.563	1.887	.186	.186	.186	01/25/2018	08/07/2018		1,000,000.00	1,003,360.00	100.147000	-1,890.00
Total Count 1				2.563	1.887	.186	.186	.186				1,000,000.00	1,003,360.00	100.147000	-1,890.00
MEDIUM TERM NOTE QTR ACT/360 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 18-06 (Berkshire Floater)	Aa2	AA	084664CH2	2.278	1.609	.789	.780	.780	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.510000	-2,084.78
Total Count 1				2.278	1.609	.789	.780	.780				1,155,000.00	1,162,975.28	100.510000	-2,084.78
MEDIUM TERM NOTES F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 14-01 (Apple)	Aa1	AA+	037833AQ3	2.100	2.030	.932	.925	.925	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.744000	-11,580.00
GP 14-34 (HONDA)	A1	A+	02665WAH4	2.250	2.280	1.208	1.189	1.189	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.459000	-8,046.00
GP 14-48 (JNJ)	Aaa	AAA	478160BM5	1.875	1.870	1.515	1.483	1.483	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.054000	-29,070.00
GP 15-06 (MASTERCARD)	A2	A	57636QAA2	2.000	1.753	.836	.828	.828	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.578000	-13,840.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	1.293	1.273	1.273	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.586000	-25,427.79
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	2.296	2.234	2.234	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	99.148000	-39,510.00
HC 15-16 (Pepsico)	A1	A	713448CS5	1.850	2.140	1.918	1.889	1.889	09/17/2015	04/30/2020		900,000.00	888,570.00	98.611000	-1,071.00
VS 15-12 (Pepsico)	A1	A	713448CS5	1.850	2.164	1.918	1.889	1.889	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	98.611000	-300.00
VS 15-14 (Toyota)	Aa3	AA-	89236TAY1	2.000	1.550	.400	.400	.400	10/09/2015	10/24/2018		2,000,000.00	2,026,633.13	99.851000	-29,613.13
GP 15-45 (BofA)	A1	A+	06050TMC3	1.750	1.680	.014	.014	.014	10/23/2015	06/05/2018		3,000,000.00	3,005,334.00	99.998000	-5,394.00
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.751	.745	.745	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	99.737000	-59,292.18
GP 15-63 (NY University)	Aa3	AA-	650119AF7	1.767	1.767	1.085	1.070	1.070	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	98.923000	-10,770.00
GP 16-04 (HNDA Float)	A1	A+	02665WAX9	2.802	3.022	.118	.118	.118	01/19/2016	07/13/2018		2,000,000.00	1,998,800.00	100.081000	2,820.00
GP 16-14 (Paccar)	A1	A+	69371RM86	1.650	1.617	.740	.729	.729	02/25/2016	02/25/2019		1,000,000.00	1,000,962.00	99.385000	-7,112.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	2.838	2.760	2.760	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	97.885000	-104,970.00
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	2.970	2.895	2.895	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	97.192000	-25,724.70
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	2.970	2.895	2.895	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	97.192000	-40,742.52
WF 16-06 (Wells Fargo)	A2	A	94974BGF1	2.150	1.686	1.668	1.632	1.632	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	98.726000	-85,692.00

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MEDIUM TERM NOTES F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 16-43 (USBank Floater)	A1	A+	91159HHF0	2.329	2.162	.460	.460	.460	07/27/2016	11/15/2018		1,020,000.00	1,022,098.48	100.175000	-313.48
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	3.310	3.232	3.232	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	95.736000	-115,890.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	3.162	3.087	3.087	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	95.101000	-115,230.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	1.737	1.699	1.699	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	98.926000	-82,230.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	3.088	2.988	2.988	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	96.786000	-41,580.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	2.145	2.071	.901	.897	.897	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.297000	4,011.00
GP 17-33 (Visa)	A1	A+	92826CAG7	2.150	2.151	4.296	4.102	4.102	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	96.356000	-109,170.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	4.288	4.098	4.098	09/12/2017	09/12/2022		750,000.00	749,115.00	96.522000	-25,200.00
GP 17-34	A1	A	69351UAQ6	2.500	2.434	4.258	4.034	4.034	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	96.723000	-90,916.17
GP 17-35 (Citi)	A1	A+	17325FAK4	1.663	1.663	2.392	2.345	2.345	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	100.045000	900.00
GP 17-41 (Institute Adv Stud	Aaa	NA	45780DCC4	2.447	2.430	4.425	4.209	4.209	11/16/2017	11/01/2022		570,000.00	570,453.27	97.301000	-15,837.57
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	4.200	4.007	4.007	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	97.002000	-71,850.00
GP 18-07 (Berkshie)	Aa2	AA	084670BR8	2.750	3.125	4.792	4.491	4.491	03/22/2018	03/15/2023		1,290,000.00	1,268,531.46	98.319000	473.43
GP 18-11 (Walmart)	Aa2	AA	931142DU4	2.350	2.900	4.545	4.214	4.214	04/13/2018	12/15/2022		3,000,000.00	2,962,149.17	97.245000	-10,920.00
GP 18-13 (Blackrock)	A1	AA-	09247XAJ0	3.375	3.090	4.005	3.717	3.717	05/07/2018	06/01/2022		2,680,000.00	2,748,139.00	101.205000	3,350.00
GP 18-14 (Nike)	A1	AA-	654106AC7	2.250	3.208	4.921	4.667	4.667	05/15/2018	05/01/2023		1,401,000.00	1,341,111.46	95.849000	2,958.91
RJ 18-05 (Toyota)	Aa3	AA-	89236TCQ6	2.800	3.297	4.121	3.873	3.873	05/22/2018	07/13/2022		2,765,000.00	2,739,875.37	98.701000	16,949.45
Total Count 35				2.124	2.110	2.439	2.343	2.343				73,633,000.00	73,711,530.43	98.410996	-1,145,829.75

MUNICIPAL 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 14-05 (PUSD GO)	Aa2	A+	702282ND2	1.861	1.861	.422	.422	.422	03/20/2014	11/01/2018		2,000,000.00	2,000,000.00	99.784000	-4,320.00
GP 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	.918	.911	.911	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	99.822000	-44,430.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	1.085	1.070	1.070	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.533000	5,390.00
GP 15-01 (LA COMM COLL D	Aa1	AA+	54438CRE4	2.058	2.030	1.170	1.151	1.151	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.572000	-5,480.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	1.838	1.807	1.807	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	98.673000	-35,840.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	1.085	1.070	1.070	07/09/2015	07/01/2019		500,000.00	496,685.00	99.533000	980.00
GP 15-24 (UC Rev)	Aa2	AA	91412GQB4	1.995	1.950	1.959	1.926	1.926	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	98.764000	-26,188.75
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	1.921	1.879	1.879	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	99.354000	-33,040.00
GP 16-16 (Ohio Water Dev)	Aaa	AAA	67766WUZ3	1.804	1.160	.003	.003	.003	04/06/2016	06/01/2018		1,230,000.00	1,246,777.20	100.000000	-16,777.20
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	1.959	1.933	1.933	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	97.812000	-43,760.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	.956	.953	.953	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	98.988000	-16,192.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	2.088	2.034	2.034	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	98.512000	-88,160.00
GP 16-47 (George GO)	Aaa	AAA	3733844Q6	2.000	1.220	1.674	1.637	1.637	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	99.086000	-37,611.00

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MUNICIPAL BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 16-50 (SantaClaraValley	Aa1		80168FLZ7	2.157	1.340	2.005	1.951	1.951	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	98.958000	-50,587.50
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	2.921	2.854	2.854	09/28/2016	05/01/2021		4,823,687.10	4,823,687.10	96.799000	-154,406.22
GP 16-59 (Rancho Wtr-C-Ref		AAA	752111JW5	1.675	1.550	3.173	3.081	3.081	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	96.484000	-72,784.20
WF 16-21 (SFOWTR)	Aa3	AA-	79765RN47	2.150	2.150	3.425	3.307	3.307	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	97.085000	-87,450.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	3.677	3.504	3.504	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	98.120000	-21,600.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	3.838	3.673	3.673	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	97.527000	-54,406.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	3.959	3.806	3.806	12/04/2017	05/15/2022		3,000,000.00	2,972,670.00	96.671000	-72,540.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	3.630	3.492	3.492	01/17/2018	01/15/2022		775,000.00	767,456.19	97.438000	-12,214.00
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	1.337	1.318	1.318	03/06/2018	10/01/2019		2,000,000.00	2,000,000.00	99.704000	-5,920.00
GP 18-12 (Cal GO)	Aa3	AA-	13063DGA0	2.800	2.799	2.838	2.736	2.736	04/25/2018	04/01/2021		3,600,000.00	3,600,144.00	99.901000	-3,708.00
Total Count 23				2.046	1.928	2.273	2.208	2.208				43,633,687.10	43,819,137.14	98.405607	-881,044.87

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 13-01 (BARCLAYS STEP			06740AZW2	1.600	3.913	.077	.077	.077	07/05/2013	06/28/2018		245,000.00	239,487.50	99.997000	5,505.15
VS 13-03 (ST.BANK TEX) YE			856528CJ1	1.550	1.550	.033	.033	.033	11/12/2013	06/12/2018		245,000.00	245,000.00	100.006000	14.70
VS 13-02 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.033	.033	.033	11/12/2013	06/12/2018		245,000.00	245,000.00	100.006000	14.70
VS 13-01 (ST BANK OF TEX)			856528CJ1	1.550	1.550	.033	.033	.033	11/12/2013	06/12/2018		245,000.00	245,000.00	100.006000	14.70
FNC 13-04 (COMPASS BANK			20451PGY6	1.900	1.900	.455	.454	.454	11/13/2013	11/13/2018		245,000.00	245,000.00	99.966000	-83.30
FNC 13-03 (COMPASS BANK			20451PGY6	1.900	1.900	.455	.454	.454	11/13/2013	11/13/2018		245,000.00	245,000.00	99.966000	-83.30
FNC 13-02 (COMPASS BANK			20451PGY6	1.900	1.900	.455	.454	.454	11/13/2013	11/13/2018		245,000.00	245,000.00	99.966000	-83.30
WB 14-02 (CRESCENT B&T)			225645CZ1	1.500	1.500	.244	.241	.241	02/28/2014	08/28/2018		245,000.00	245,000.00	99.997000	-7.35
WB 14-01 (CRESCENT B&T)			225645CZ1	1.500	1.500	.244	.241	.241	02/28/2014	08/28/2018		245,000.00	245,000.00	99.997000	-7.35
FNC 14-03 (WEBSTER) YES			94768NJN5	1.800	1.800	.762	.757	.757	03/05/2014	03/05/2019		245,000.00	245,000.00	99.742000	-632.10
FNC 14-02 (WEBSTER) PA			94768NJN5	1.800	1.800	.762	.757	.757	03/05/2014	03/05/2019		245,000.00	245,000.00	99.742000	-632.10
FNC 14-01 (WEBSTER) CITY			94768NJN5	1.800	1.800	.762	.757	.757	03/05/2014	03/05/2019		245,000.00	245,000.00	99.742000	-632.10
WB 14-03 (CRESCENT B & T			225645CZ1	1.500	1.500	.244	.241	.241	02/28/2014	08/28/2018		245,000.00	245,000.00	99.997000	-7.35
VS 14-03 (FIRST MRCH0PA			32082BCV9	1.500	1.500	.310	.309	.309	03/21/2014	09/21/2018		245,000.00	245,000.00	99.970000	-73.50
VS 14-04 (FIRST MERCH) YE			32082BCV9	1.500	1.500	.310	.309	.309	03/21/2014	09/21/2018		245,000.00	245,000.00	99.970000	-73.50
VS 14-02 (FIRST MERCH) CI			32082BCV9	1.500	1.500	.310	.309	.309	03/21/2014	09/21/2018		245,000.00	245,000.00	99.970000	-73.50
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	.915	.913	.913	04/30/2014	04/30/2019		245,000.00	245,000.00	99.779000	-541.45
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	.915	.913	.913	04/30/2014	04/30/2019		245,000.00	245,000.00	99.779000	-541.45
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	.915	.913	.913	04/30/2014	04/30/2019		245,000.00	245,000.00	99.779000	-541.45
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	.978	.973	.973	05/23/2014	05/23/2019		245,000.00	245,000.00	99.736000	-646.80

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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)
GP 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	.978	.973	.973	05/23/2014	05/23/2019		245,000.00	245,000.00	99.736000	-646.80
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	.978	.973	.973	05/23/2014	05/23/2019		245,000.00	245,000.00	99.736000	-646.80
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	.995	.990	.990	05/29/2014	05/29/2019		245,000.00	245,000.00	99.475000	-1,286.25
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	.995	.990	.990	05/29/2014	05/29/2019		245,000.00	245,000.00	99.475000	-1,286.25
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	.995	.990	.990	05/29/2014	05/29/2019		245,000.00	245,000.00	99.475000	-1,286.25
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	1.014	1.002	1.002	06/05/2014	06/05/2019		245,000.00	245,000.00	99.709000	-712.95
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	1.014	1.002	1.002	06/05/2014	06/05/2019		245,000.00	245,000.00	99.709000	-712.95
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	1.014	1.002	1.002	06/05/2014	06/05/2019		245,000.00	245,000.00	99.709000	-712.95
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	1.016	1.005	1.005	06/06/2014	06/06/2019		245,000.00	245,000.00	99.697000	-742.35
FNC 14-20 (STERNS)PA			857894NM7	1.700	1.700	1.016	1.005	1.005	06/06/2014	06/06/2019		245,000.00	245,000.00	99.697000	-742.35
FNC 14-19 (STERNS)CITY			857894NM7	1.700	1.700	1.016	1.005	1.005	06/06/2014	06/06/2019		245,000.00	245,000.00	99.697000	-742.35
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	1.016	1.001	1.001	06/06/2014	06/06/2019		245,000.00	245,000.00	99.698000	-739.90
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	1.016	1.001	1.001	06/06/2014	06/06/2019		245,000.00	245,000.00	99.698000	-739.90
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	1.016	1.001	1.001	06/06/2014	06/06/2019		245,000.00	245,000.00	99.698000	-739.90
FNC 14-12 (GEORGETOWN)			06424XBN1	1.300	1.300	.016	.016	.016	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-11 (GEORGETOWN)			06424XBN1	1.300	1.300	.016	.016	.016	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-10 (GEORGETOWN)			06424XBN1	1.300	1.300	.016	.016	.016	06/06/2014	06/06/2018		245,000.00	245,000.00	99.999000	-2.45
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	1.129	1.109	1.109	07/17/2014	07/17/2019		245,000.00	245,000.00	99.584000	-1,019.20
FNC 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	1.129	1.109	1.109	07/17/2014	07/17/2019		245,000.00	245,000.00	99.584000	-1,019.20
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	1.129	1.109	1.109	07/17/2014	07/17/2019		245,000.00	245,000.00	99.584000	-1,019.20
GP 14-23 (BELMONT) CITY			080515AV1	1.500	1.500	.184	.183	.183	08/04/2014	08/06/2018		245,000.00	245,000.00	99.965000	-85.75
GP 14-24 (BELMONT) PA			080515AV1	1.500	1.500	.184	.183	.183	08/04/2014	08/06/2018		245,000.00	245,000.00	99.965000	-85.75
GP 14-25 (BELMONT) YES			080515AV1	1.500	1.500	.184	.183	.183	08/04/2014	08/06/2018		245,000.00	245,000.00	99.965000	-85.75
GP 14-28 (PEOPLES UNITED			71270QGB6	1.950	1.950	1.241	1.220	1.220	08/27/2014	08/27/2019		245,000.00	245,000.00	99.502000	-1,220.10
GP 14-29 (PEOPLES UNITED			71270QGB6	1.950	1.950	1.241	1.220	1.220	08/27/2014	08/27/2019		245,000.00	245,000.00	99.502000	-1,220.10
GP 14-30 (PEOPLES UNITED			71270QGB6	1.950	1.950	1.241	1.220	1.220	08/27/2014	08/27/2019		245,000.00	245,000.00	99.502000	-1,220.10
HC 14-02 (GOLDMAN SACHS			38147J5J7	2.100	2.100	1.299	1.274	1.274	09/17/2014	09/17/2019		245,000.00	245,000.00	99.584000	-1,019.20
HC 14-03 (GOLDMAN SACHS			38147J5J7	2.100	2.100	1.299	1.274	1.274	09/17/2014	09/17/2019		245,000.00	245,000.00	99.584000	-1,019.20
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.819	.813	.813	09/26/2014	03/26/2019		245,000.00	245,000.00	99.672000	-803.60
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.819	.813	.813	09/26/2014	03/26/2019		245,000.00	245,000.00	99.672000	-803.60
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.819	.813	.813	09/26/2014	03/26/2019		245,000.00	245,000.00	99.672000	-803.60
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	1.304	1.279	1.279	09/19/2014	09/19/2019		245,000.00	245,000.00	99.439000	-1,374.45
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	1.304	1.279	1.279	09/19/2014	09/19/2019		245,000.00	245,000.00	99.439000	-1,374.45

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	1.304	1.279	1.279	09/19/2014	09/19/2019		245,000.00	245,000.00	99.439000	-1,374.45
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	1.375	1.354	1.354	10/15/2014	10/15/2019		245,000.00	245,000.00	99.485000	-1,261.75
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	1.375	1.354	1.354	10/15/2014	10/15/2019		245,000.00	245,000.00	99.485000	-1,261.75
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	1.375	1.354	1.354	10/15/2014	10/15/2019		245,000.00	245,000.00	99.485000	-1,261.75
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	1.392	1.369	1.369	10/21/2014	10/21/2019		245,000.00	245,000.00	99.482000	-1,269.10
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	1.392	1.369	1.369	10/21/2014	10/21/2019		245,000.00	245,000.00	99.482000	-1,269.10
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	1.392	1.369	1.369	10/21/2014	10/21/2019		245,000.00	245,000.00	99.482000	-1,269.10
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	1.356	1.332	1.332	10/08/2014	10/08/2019		245,000.00	245,000.00	99.517000	-1,183.35
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	1.356	1.332	1.332	10/08/2014	10/08/2019		245,000.00	245,000.00	99.517000	-1,183.35
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	1.356	1.332	1.332	10/08/2014	10/08/2019		245,000.00	245,000.00	99.517000	-1,183.35
GP 14-39 (THOMASTON) CI			88457PAC1	1.750	1.750	.414	.413	.413	10/29/2014	10/29/2018		245,000.00	245,000.00	99.880000	-294.00
GP 14-40 (THOMASTON) PA			88457PAC1	1.750	1.750	.414	.413	.413	10/29/2014	10/29/2018		245,000.00	245,000.00	99.880000	-294.00
GP 14-41 (THOMASTON) YE			88457PAC1	1.750	1.750	.414	.413	.413	10/29/2014	10/29/2018		245,000.00	245,000.00	99.880000	-294.00
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	1.419	1.398	1.398	10/31/2014	10/31/2019		245,000.00	245,000.00	99.454000	-1,337.70
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	1.419	1.398	1.398	10/31/2014	10/31/2019		245,000.00	245,000.00	99.454000	-1,337.70
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	1.419	1.398	1.398	10/31/2014	10/31/2019		245,000.00	245,000.00	99.454000	-1,337.70
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	1.164	1.155	1.155	10/30/2014	07/30/2019		245,000.00	245,000.00	99.561000	-1,075.55
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	1.164	1.155	1.155	10/30/2014	07/30/2019		245,000.00	245,000.00	99.561000	-1,075.55
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	1.164	1.155	1.155	10/30/2014	07/30/2019		245,000.00	245,000.00	99.561000	-1,075.55
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	1.433	1.410	1.410	11/05/2014	11/05/2019		245,000.00	245,000.00	99.103000	-2,197.65
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	1.433	1.410	1.410	11/05/2014	11/05/2019		245,000.00	245,000.00	99.103000	-2,197.65
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	1.433	1.410	1.410	11/05/2014	11/05/2019		245,000.00	245,000.00	99.103000	-2,197.65
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	1.416	1.400	1.400	10/30/2014	10/30/2019		245,000.00	245,000.00	99.442000	-1,367.10
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	1.416	1.400	1.400	10/30/2014	10/30/2019		245,000.00	245,000.00	99.442000	-1,367.10
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	1.416	1.400	1.400	10/30/2014	10/30/2019		245,000.00	245,000.00	99.442000	-1,367.10
VS 14-31 (SECURITY BANK)			81407SAX5	1.500	1.500	.416	.416	.416	10/30/2014	10/30/2018		245,000.00	245,000.00	99.818000	-445.90
VS 14-32 (SECURITY BANK)			81407SAX5	1.500	1.500	.416	.416	.416	10/30/2014	10/30/2018		245,000.00	245,000.00	99.818000	-445.90
VS 14-33 (SECURITY BANK)			81407SAX5	1.500	1.500	.416	.416	.416	10/30/2014	10/30/2018		245,000.00	245,000.00	99.818000	-445.90
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	1.488	1.468	1.468	11/25/2014	11/25/2019		245,000.00	245,000.00	99.382000	-1,514.10
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	1.488	1.468	1.468	11/25/2014	11/25/2019		245,000.00	245,000.00	99.382000	-1,514.10
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	1.488	1.468	1.468	11/25/2014	11/25/2019		245,000.00	245,000.00	99.382000	-1,514.10
FNC 14-37 (FIRST CAP) CIT			31944FBE9	1.500	1.500	.529	.521	.521	12/10/2014	12/10/2018		245,000.00	245,000.00	99.793000	-507.15
FNC 14-38 (FIRST CAP) PA			31944FBE9	1.500	1.500	.529	.521	.521	12/10/2014	12/10/2018		245,000.00	245,000.00	99.793000	-507.15

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 14-39 (FIRST CAP) YES			31944FBE9	1.500	1.500	.529	.521	.521	12/10/2014	12/10/2018		245,000.00	245,000.00	99.793000	-507.15
HC 15-03 (RONDOUT)YES			776322AP4	1.350	1.350	.145	.145	.145	01/23/2015	07/23/2018		245,000.00	245,000.00	100.004000	9.80
HC 15-02 (RONDOUT)PA			776322AP4	1.350	1.350	.145	.145	.145	01/23/2015	07/23/2018		245,000.00	245,000.00	100.004000	9.80
HC 15-01 (RONDOUT)CITY			776322AP4	1.350	1.350	.145	.145	.145	01/23/2015	07/23/2018		245,000.00	245,000.00	100.004000	9.80
HC 15-04 (FIRST RESOURCE			336177AQ3	1.300	1.300	.164	.164	.164	01/28/2015	07/30/2018		245,000.00	245,000.00	100.004000	9.80
HC 15-05 (FIRST RESOURCE			336177AQ3	1.300	1.300	.164	.164	.164	01/28/2015	07/30/2018		245,000.00	245,000.00	100.004000	9.80
HC 15-06 (FIRST RESOURCE			336177AQ3	1.300	1.300	.164	.164	.164	01/28/2015	07/30/2018		245,000.00	245,000.00	100.004000	9.80
VS 15-03 (SUFFEX BANK) YE			86933DAF9	1.150	1.150	.195	.194	.194	02/11/2015	08/10/2018		245,000.00	245,000.00	99.884000	-284.20
VS 15-01 (SUFFEX BANK) CI			86933DAF9	1.150	1.150	.195	.194	.194	02/11/2015	08/10/2018		245,000.00	245,000.00	99.884000	-284.20
VS 15-02 (SUFFEX BANK) PA			86933DAF9	1.150	1.150	.195	.194	.194	02/11/2015	08/10/2018		245,000.00	245,000.00	99.884000	-284.20
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	.879	.875	.875	04/17/2015	04/17/2019		245,000.00	245,000.00	99.544000	-1,117.20
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	.879	.875	.875	04/17/2015	04/17/2019		245,000.00	245,000.00	99.544000	-1,117.20
FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	.879	.875	.875	04/17/2015	04/17/2019		245,000.00	245,000.00	99.544000	-1,117.20
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	1.896	1.864	1.864	04/22/2015	04/22/2020		245,000.00	245,000.00	98.701000	-3,182.55
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	1.915	1.884	1.884	04/29/2015	04/29/2020		245,000.00	245,000.00	98.418000	-3,875.90
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	1.915	1.884	1.884	04/29/2015	04/29/2020		245,000.00	245,000.00	98.418000	-3,875.90
VS 15-08 (Manuf & Traders)			564759QT8	1.200	1.200	.030	.030	.030	06/10/2015	06/11/2018		245,000.00	245,000.00	99.987000	-31.85
VS 15-09 (Manuf & Traders)			564759QT8	1.200	1.200	.030	.030	.030	06/10/2015	06/11/2018		245,000.00	245,000.00	99.987000	-31.85
VS 15-10 (Manuf & Traders)			564759QT8	1.200	1.200	.030	.030	.030	06/10/2015	06/11/2018		245,000.00	245,000.00	99.987000	-31.85
FNC 15-17 (CapOneNatl)YES			14042E4P2	2.300	2.300	2.126	2.066	2.066	07/15/2015	07/15/2020		245,000.00	245,000.00	98.808000	-2,920.40
FNC 15-16 (CapOneNatl)PA			14042E4P2	2.300	2.300	2.126	2.066	2.066	07/15/2015	07/15/2020		245,000.00	245,000.00	98.808000	-2,920.40
FNC 15-15 (CapOneNatl)City			14042E4P2	2.300	2.300	2.126	2.066	2.066	07/15/2015	07/15/2020		245,000.00	245,000.00	98.808000	-2,920.40
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	2.167	2.115	2.115	07/30/2015	07/30/2020		245,000.00	245,000.00	98.348000	-4,047.40
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	2.167	2.115	2.115	07/30/2015	07/30/2020		245,000.00	245,000.00	98.348000	-4,047.40
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	2.167	2.115	2.115	07/30/2015	07/30/2020		245,000.00	245,000.00	98.348000	-4,047.40
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.593000	-997.15
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.593000	-997.15
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.593000	-997.15
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.606000	-965.30
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.606000	-965.30
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	1.260	1.244	1.244	09/03/2015	09/03/2019		245,000.00	245,000.00	99.606000	-965.30
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	1.296	1.279	1.279	09/16/2015	09/16/2019		245,000.00	245,000.00	99.078000	-2,258.90
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	1.296	1.279	1.279	09/16/2015	09/16/2019		245,000.00	245,000.00	99.078000	-2,258.90

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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 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	1.296	1.279	1.279	09/16/2015	09/16/2019		245,000.00	245,000.00	99.078000	-2,258.90
FNC 15-21 (Key Bank) City			49306SVF0	1.250	1.250	.337	.337	.337	09/30/2015	10/01/2018		245,000.00	245,000.00	99.939000	-149.45
FNC 15-22 (Key Bank) PA			49306SVF0	1.250	1.250	.337	.337	.337	09/30/2015	10/01/2018		245,000.00	245,000.00	99.939000	-149.45
FNC 15-23 (Key Bank) YES			49306SVF0	1.250	1.250	.337	.337	.337	09/30/2015	10/01/2018		245,000.00	245,000.00	99.939000	-149.45
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	1.068	1.055	1.055	09/25/2015	06/25/2019		245,000.00	245,000.00	99.621000	-928.55
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	1.068	1.055	1.055	09/25/2015	06/25/2019		245,000.00	245,000.00	99.621000	-928.55
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	1.068	1.055	1.055	09/25/2015	06/25/2019		245,000.00	245,000.00	99.621000	-928.55
GP 15-28 (First Priority)YES			33612JFU8	1.450	1.450	.329	.329	.329	09/30/2015	09/28/2018		245,000.00	245,000.00	99.863000	-335.65
GP 15-27 (First Priority)PA			33612JFU8	1.450	1.450	.329	.329	.329	09/30/2015	09/28/2018		245,000.00	245,000.00	99.863000	-335.65
GP 15-26 (First Priority)City			33612JFU8	1.450	1.450	.329	.329	.329	09/30/2015	09/28/2018		245,000.00	245,000.00	99.863000	-335.65
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	2.208	2.160	2.160	10/14/2015	08/14/2020		245,000.00	245,000.00	97.760000	-5,488.00
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	2.208	2.160	2.160	10/14/2015	08/14/2020		245,000.00	245,000.00	97.760000	-5,488.00
FNC 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	2.208	2.160	2.160	10/14/2015	08/14/2020		245,000.00	245,000.00	97.760000	-5,488.00
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	2.337	2.289	2.289	09/30/2015	09/30/2020		245,000.00	245,000.00	98.761000	-3,035.55
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	2.337	2.289	2.289	09/30/2015	09/30/2020		245,000.00	245,000.00	98.761000	-3,035.55
FNC 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	2.337	2.289	2.289	09/30/2015	09/30/2020		245,000.00	245,000.00	98.761000	-3,035.55
GP 15-30 (West SB)City			95960NJG3	1.850	1.850	2.208	2.157	2.157	10/15/2015	08/14/2020		245,000.00	245,000.00	98.736000	-3,096.80
GP 15-31 (West SB)PA			95960NJG3	1.850	1.850	2.208	2.157	2.157	10/15/2015	08/14/2020		245,000.00	245,000.00	98.736000	-3,096.80
GP 15-32 (West SB)YES			95960NJG3	1.850	1.850	2.208	2.157	2.157	10/15/2015	08/14/2020		245,000.00	245,000.00	98.736000	-3,096.80
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	1.211	1.197	1.197	10/16/2015	08/16/2019		245,000.00	245,000.00	98.942000	-2,592.10
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	1.211	1.197	1.197	10/16/2015	08/16/2019		245,000.00	245,000.00	98.942000	-2,592.10
FNC 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	1.211	1.197	1.197	10/16/2015	08/16/2019		245,000.00	245,000.00	98.942000	-2,592.10
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	2.400	2.344	2.344	10/23/2015	10/23/2020		245,000.00	245,000.00	97.710000	-5,610.50
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	2.400	2.344	2.344	10/23/2015	10/23/2020		245,000.00	245,000.00	97.710000	-5,610.50
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	2.400	2.344	2.344	10/23/2015	10/23/2020		245,000.00	245,000.00	97.710000	-5,610.50
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	1.375	1.361	1.361	10/14/2015	10/15/2019		245,000.00	245,000.00	99.429000	-1,398.95
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	1.375	1.361	1.361	10/14/2015	10/15/2019		245,000.00	245,000.00	99.429000	-1,398.95
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	1.375	1.361	1.361	10/14/2015	10/15/2019		245,000.00	245,000.00	99.429000	-1,398.95
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	2.129	2.090	2.090	10/16/2015	07/16/2020		245,000.00	245,000.00	97.560000	-5,978.00
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	2.129	2.090	2.090	10/16/2015	07/16/2020		245,000.00	245,000.00	97.560000	-5,978.00
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	2.129	2.090	2.090	10/16/2015	07/16/2020		245,000.00	245,000.00	97.560000	-5,978.00
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	1.375	1.358	1.358	10/14/2015	10/15/2019		245,000.00	245,000.00	99.416000	-1,430.80
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	1.375	1.358	1.358	10/14/2015	10/15/2019		245,000.00	245,000.00	99.416000	-1,430.80

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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)
FNC 15-47 (Svgs Institute B			805337AG7	1.500	1.500	1.375	1.358	1.358	10/14/2015	10/15/2019		245,000.00	245,000.00	99.416000	-1,430.80
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	1.126	1.116	1.116	10/16/2015	07/16/2019		245,000.00	245,000.00	99.572000	-1,048.60
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	1.126	1.116	1.116	10/16/2015	07/16/2019		245,000.00	245,000.00	99.572000	-1,048.60
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	1.126	1.116	1.116	10/16/2015	07/16/2019		245,000.00	245,000.00	99.572000	-1,048.60
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	2.378	2.326	2.326	10/15/2015	10/15/2020		245,000.00	245,000.00	97.394000	-6,384.70
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	2.378	2.326	2.326	10/15/2015	10/15/2020		245,000.00	245,000.00	97.394000	-6,384.70
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	2.378	2.326	2.326	10/15/2015	10/15/2020		245,000.00	245,000.00	97.394000	-6,384.70
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	1.126	1.117	1.117	10/16/2015	07/16/2019		245,000.00	245,000.00	98.895000	-2,707.25
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	1.126	1.117	1.117	10/16/2015	07/16/2019		245,000.00	245,000.00	98.895000	-2,707.25
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	1.126	1.117	1.117	10/16/2015	07/16/2019		245,000.00	245,000.00	98.895000	-2,707.25
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	2.400	2.351	2.351	10/23/2015	10/23/2020		245,000.00	245,000.00	97.483000	-6,166.65
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	2.400	2.351	2.351	10/23/2015	10/23/2020		245,000.00	245,000.00	97.483000	-6,166.65
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	2.400	2.351	2.351	10/23/2015	10/23/2020		245,000.00	245,000.00	97.483000	-6,166.65
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	2.085	2.050	2.050	10/30/2015	06/30/2020		245,000.00	245,000.00	97.629000	-5,808.95
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	2.085	2.050	2.050	10/30/2015	06/30/2020		245,000.00	245,000.00	97.629000	-5,808.95
FNC 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	2.085	2.050	2.050	10/30/2015	06/30/2020		245,000.00	245,000.00	97.629000	-5,808.95
GP 15-53 (Unity)City			91330ABC0	1.650	1.650	2.419	2.370	2.370	10/30/2015	10/30/2020		245,000.00	245,000.00	98.602000	-3,425.10
GP 15-54 (Unity)PA			91330ABC0	1.650	1.650	2.419	2.370	2.370	10/30/2015	10/30/2020		245,000.00	245,000.00	98.602000	-3,425.10
GP 15-55 (Unity)YES			91330ABC0	1.650	1.650	2.419	2.370	2.370	10/30/2015	10/30/2020		245,000.00	245,000.00	98.602000	-3,425.10
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	2.438	2.381	2.381	11/06/2015	11/06/2020		245,000.00	245,000.00	98.583000	-3,471.65
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	2.438	2.381	2.381	11/06/2015	11/06/2020		245,000.00	245,000.00	98.583000	-3,471.65
GP 15-58 (Integrity)YES			45822NAT7	1.650	1.650	2.438	2.381	2.381	11/06/2015	11/06/2020		245,000.00	245,000.00	98.583000	-3,471.65
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	2.466	2.412	2.412	11/16/2015	11/16/2020		245,000.00	245,000.00	98.436000	-3,831.80
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	2.466	2.412	2.412	11/16/2015	11/16/2020		245,000.00	245,000.00	98.436000	-3,831.80
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	2.466	2.412	2.412	11/16/2015	11/16/2020		245,000.00	245,000.00	98.436000	-3,831.80
FNC 16-01 (MAIN ST)City			56034WAL5	1.500	1.500	.682	.672	.672	02/04/2016	02/04/2019		245,000.00	245,000.00	99.792000	-509.60
FNC 16-02 (MAIN ST)PA			56034WAL5	1.500	1.500	.682	.672	.672	02/04/2016	02/04/2019		245,000.00	245,000.00	99.792000	-509.60
FNC 16-03 (MAIN ST)YES			56034WAL5	1.500	1.500	.682	.672	.672	02/04/2016	02/04/2019		245,000.00	245,000.00	99.792000	-509.60
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	2.707	2.635	2.635	02/12/2016	02/12/2021		245,000.00	245,000.00	96.870000	-7,668.50
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	2.707	2.635	2.635	02/12/2016	02/12/2021		245,000.00	245,000.00	96.870000	-7,668.50
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	2.707	2.635	2.635	02/12/2016	02/12/2021		245,000.00	245,000.00	96.870000	-7,668.50
FNC 16-07 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.668	2.605	2.605	01/29/2016	01/29/2021		245,000.00	245,000.00	99.993000	-17.15
FNC 16-08 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.668	2.605	2.605	01/29/2016	01/29/2021		245,000.00	245,000.00	99.993000	-17.15

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 16-09 (HSBC-1XCallStep			40434AL49	1.500	1.500	2.668	2.605	2.605	01/29/2016	01/29/2021		245,000.00	245,000.00	99.993000	-17.15
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	2.726	2.657	2.657	02/19/2016	02/19/2021		245,000.00	245,000.00	97.617000	-5,838.35
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	2.726	2.657	2.657	02/19/2016	02/19/2021		245,000.00	245,000.00	97.617000	-5,838.35
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	2.726	2.657	2.657	02/19/2016	02/19/2021		245,000.00	245,000.00	97.617000	-5,838.35
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.767	.764	.764	03/07/2016	03/07/2019		245,000.00	245,000.00	99.498000	-1,229.90
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.767	.764	.764	03/07/2016	03/07/2019		245,000.00	245,000.00	99.498000	-1,229.90
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.767	.764	.764	03/07/2016	03/07/2019		245,000.00	245,000.00	99.498000	-1,229.90
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	1.871	1.840	1.840	04/11/2016	04/13/2020		245,000.00	245,000.00	98.206000	-4,395.30
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	1.871	1.840	1.840	04/11/2016	04/13/2020		245,000.00	245,000.00	98.206000	-4,395.30
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	1.871	1.840	1.840	04/11/2016	04/13/2020		245,000.00	245,000.00	98.206000	-4,395.30
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	.874	.869	.869	04/13/2016	04/15/2019		245,000.00	245,000.00	99.281000	-1,761.55
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	.874	.869	.869	04/13/2016	04/15/2019		245,000.00	245,000.00	99.281000	-1,761.55
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	.874	.869	.869	04/13/2016	04/15/2019		245,000.00	245,000.00	99.281000	-1,761.55
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	2.953	2.882	2.882	05/13/2016	05/13/2021		245,000.00	245,000.00	96.435000	-8,734.25
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	2.953	2.882	2.882	05/13/2016	05/13/2021		245,000.00	245,000.00	96.435000	-8,734.25
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	2.953	2.882	2.882	05/13/2016	05/13/2021		245,000.00	245,000.00	96.435000	-8,734.25
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	2.953	2.897	2.897	05/13/2016	05/13/2021		245,000.00	245,000.00	96.436000	-8,731.80
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	2.953	2.897	2.897	05/13/2016	05/13/2021		245,000.00	245,000.00	96.436000	-8,731.80
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	2.953	2.897	2.897	05/13/2016	05/13/2021		245,000.00	245,000.00	96.436000	-8,731.80
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	2.973	2.916	2.916	05/20/2016	05/20/2021		245,000.00	245,000.00	96.403000	-8,812.65
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	2.973	2.916	2.916	05/20/2016	05/20/2021		245,000.00	245,000.00	96.403000	-8,812.65
FNC 16-21 (Northwest)YES			66736AAT6	1.450	1.450	2.973	2.916	2.916	05/20/2016	05/20/2021		245,000.00	245,000.00	96.403000	-8,812.65
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	2.458	2.409	2.409	05/13/2016	11/13/2020		245,000.00	245,000.00	96.562000	-8,423.10
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	2.458	2.409	2.409	05/13/2016	11/13/2020		245,000.00	245,000.00	96.562000	-8,423.10
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	2.458	2.409	2.409	05/13/2016	11/13/2020		245,000.00	245,000.00	96.562000	-8,423.10
FNC 16-25 (Beneficial Bank)			08173QBP0	1.250	1.400	1.910	1.884	1.884	05/12/2016	04/27/2020		245,000.00	243,583.90	97.855000	-3,839.15
FNC 16-26 (Beneficial Bank)			08173QBP0	1.250	1.400	1.910	1.884	1.884	05/12/2016	04/27/2020		245,000.00	243,583.90	97.855000	-3,839.15
FNC 16-27 (Beneficial Bank)			08173QBP0	1.250	1.400	1.910	1.884	1.884	05/12/2016	04/27/2020		245,000.00	243,583.90	97.855000	-3,839.15
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	3.022	2.940	2.940	06/07/2016	06/07/2021		245,000.00	245,000.00	96.045000	-9,689.75
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	3.022	2.940	2.940	06/07/2016	06/07/2021		245,000.00	245,000.00	96.045000	-9,689.75
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	3.022	2.940	2.940	06/07/2016	06/07/2021		245,000.00	245,000.00	96.045000	-9,689.75
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	3.052	2.970	2.970	06/20/2016	06/18/2021		245,000.00	245,000.00	96.006000	-9,785.30
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	3.052	2.970	2.970	06/20/2016	06/18/2021		245,000.00	245,000.00	96.006000	-9,785.30

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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 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	3.052	2.970	2.970	06/20/2016	06/18/2021		245,000.00	245,000.00	96.006000	-9,785.30
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	2.959	2.890	2.890	06/16/2016	05/15/2021		245,000.00	245,000.00	96.006000	-9,785.30
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	2.959	2.890	2.890	06/16/2016	05/15/2021		245,000.00	245,000.00	96.006000	-9,785.30
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	2.959	2.890	2.890	06/16/2016	05/15/2021		245,000.00	245,000.00	96.006000	-9,785.30
FNC 16-34 (Wex)City			92937CDM7	1.050	1.050	.107	.107	.107	07/08/2016	07/09/2018		245,000.00	245,000.00	99.933000	-164.15
FNC 16-35 (Wex)PA			92937CDM7	1.050	1.050	.107	.107	.107	07/08/2016	07/09/2018		245,000.00	245,000.00	99.933000	-164.15
FNC 16-36 (Wex)YES			92937CDM7	1.050	1.050	.107	.107	.107	07/08/2016	07/09/2018		245,000.00	245,000.00	99.933000	-164.15
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	2.159	2.126	2.126	07/26/2016	07/27/2020		245,000.00	245,000.00	96.940000	-7,497.00
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	2.159	2.126	2.126	07/26/2016	07/27/2020		245,000.00	245,000.00	96.940000	-7,497.00
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	2.159	2.126	2.126	07/26/2016	07/27/2020		245,000.00	245,000.00	96.940000	-7,497.00
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	3.121	3.042	3.042	07/13/2016	07/13/2021		245,000.00	245,000.00	95.620000	-10,731.00
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	3.121	3.042	3.042	07/13/2016	07/13/2021		245,000.00	245,000.00	95.620000	-10,731.00
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	3.121	3.042	3.042	07/13/2016	07/13/2021		245,000.00	245,000.00	95.620000	-10,731.00
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	3.140	3.065	3.065	07/20/2016	07/20/2021		245,000.00	245,000.00	95.569000	-10,855.95
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	3.140	3.065	3.065	07/20/2016	07/20/2021		245,000.00	245,000.00	95.569000	-10,855.95
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	3.140	3.065	3.065	07/20/2016	07/20/2021		245,000.00	245,000.00	95.569000	-10,855.95
WF 16-10 (JPMorgan)PA QC			48126XAH8	1.650	1.650	3.214	3.123	3.123	08/16/2016	08/16/2021		245,000.00	245,000.00	95.360000	-11,368.00
WF 16-11 (JPMorgan)YES Q			48126XAH8	1.650	1.650	3.214	3.123	3.123	08/16/2016	08/16/2021		245,000.00	245,000.00	95.360000	-11,368.00
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	2.216	2.182	2.182	08/17/2016	08/17/2020		245,000.00	245,000.00	96.715000	-8,048.25
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	2.216	2.182	2.182	08/17/2016	08/17/2020		245,000.00	245,000.00	96.715000	-8,048.25
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	2.216	2.182	2.182	08/17/2016	08/17/2020		245,000.00	245,000.00	96.715000	-8,048.25
FNC 16-43 (Enerbank)City			29266N3M7	1.450	1.450	3.216	3.137	3.137	08/17/2016	08/17/2021		245,000.00	245,000.00	95.321000	-11,463.55
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	3.216	3.137	3.137	08/17/2016	08/17/2021		245,000.00	245,000.00	95.321000	-11,463.55
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	3.216	3.137	3.137	08/17/2016	08/17/2021		245,000.00	245,000.00	95.321000	-11,463.55
FNC 16-46 (Shinhan Bank)Ci			824593AU1	1.050	1.050	.241	.241	.241	08/26/2016	08/27/2018		245,000.00	245,000.00	99.796000	-499.80
FNC 16-47 (Shinhan Bank)P			824593AU1	1.050	1.050	.241	.241	.241	08/26/2016	08/27/2018		245,000.00	245,000.00	99.796000	-499.80
FNC 16-48 (Shinhan Bank)Y			824593AU1	1.050	1.050	.241	.241	.241	08/26/2016	08/27/2018		245,000.00	245,000.00	99.796000	-499.80
VS 16-09 (Level One)City			52730JBS4	1.000	1.000	3.241	3.188	3.188	08/26/2016	08/26/2021		245,000.00	245,000.00	100.062000	151.90
VS 16-10 (Level One)PA			52730JBS4	1.000	1.000	3.241	3.188	3.188	08/26/2016	08/26/2021		245,000.00	245,000.00	100.062000	151.90
VS 16-11 (Level One)YES			52730JBS4	1.000	1.000	3.241	3.188	3.188	08/26/2016	08/26/2021		245,000.00	245,000.00	100.062000	151.90
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	3.214	3.123	3.123	08/16/2016	08/16/2021		245,000.00	245,000.00	95.360000	-11,368.00
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	1.296	1.282	1.282	09/14/2016	09/16/2019		245,000.00	245,000.00	98.293000	-4,182.15
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	1.296	1.282	1.282	09/14/2016	09/16/2019		245,000.00	245,000.00	98.293000	-4,182.15

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NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	1.296	1.282	1.282	09/14/2016	09/16/2019		245,000.00	245,000.00	98.293000	-4,182.15
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	2.318	2.278	2.278	09/23/2016	09/23/2020		245,000.00	245,000.00	96.503000	-8,567.65
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	2.318	2.278	2.278	09/23/2016	09/23/2020		245,000.00	245,000.00	96.503000	-8,567.65
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	2.318	2.278	2.278	09/23/2016	09/23/2020		245,000.00	245,000.00	96.503000	-8,567.65
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	3.337	3.255	3.255	09/30/2016	09/30/2021		250,000.00	250,000.00	95.106000	-12,235.00
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	3.337	3.255	3.255	09/30/2016	09/30/2021		250,000.00	250,000.00	95.106000	-12,235.00
FNC 16-55 (BankUnited)City			066519CK3	1.200	1.200	.329	.329	.329	09/28/2016	09/28/2018		245,000.00	245,000.00	99.691000	-757.05
FNC 16-56 (BankUnited)PA			066519CK3	1.200	1.200	.329	.329	.329	09/28/2016	09/28/2018		245,000.00	245,000.00	99.691000	-757.05
FNC 16-57 (BankUnited)YES			066519CK3	1.200	1.200	.329	.329	.329	09/28/2016	09/28/2018		245,000.00	245,000.00	99.691000	-757.05
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	3.337	3.252	3.252	09/30/2016	09/30/2021		245,000.00	245,000.00	95.265000	-11,600.75
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	3.337	3.252	3.252	09/30/2016	09/30/2021		245,000.00	245,000.00	95.265000	-11,600.75
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	3.337	3.252	3.252	09/30/2016	09/30/2021		245,000.00	245,000.00	95.265000	-11,600.75
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	3.337	3.255	3.255	09/30/2016	09/30/2021		245,000.00	245,000.00	95.837000	-10,199.35
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	3.337	3.255	3.255	09/30/2016	09/30/2021		245,000.00	245,000.00	95.837000	-10,199.35
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	3.337	3.255	3.255	09/30/2016	09/30/2021		245,000.00	245,000.00	95.837000	-10,199.35
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	1.710	1.683	1.683	10/14/2016	02/14/2020		245,000.00	245,000.00	97.518000	-6,080.90
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	1.710	1.683	1.683	10/14/2016	02/14/2020		245,000.00	245,000.00	97.518000	-6,080.90
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	1.710	1.683	1.683	10/14/2016	02/14/2020		245,000.00	245,000.00	97.518000	-6,080.90
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	3.471	3.374	3.374	11/18/2016	11/18/2021		245,000.00	245,000.00	95.055000	-12,115.25
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	3.471	3.374	3.374	11/18/2016	11/18/2021		245,000.00	245,000.00	95.055000	-12,115.25
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	3.471	3.374	3.374	11/18/2016	11/18/2021		245,000.00	245,000.00	95.055000	-12,115.25
FNC 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	3.260	3.174	3.174	12/02/2016	09/02/2021		245,000.00	245,000.00	95.386000	-11,304.30
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	3.260	3.174	3.174	12/02/2016	09/02/2021		245,000.00	245,000.00	95.386000	-11,304.30
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	3.260	3.174	3.174	12/02/2016	09/02/2021		245,000.00	245,000.00	95.386000	-11,304.30
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	3.540	3.394	3.394	12/12/2016	12/13/2021		245,000.00	245,000.00	96.807000	-7,822.85
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	3.540	3.394	3.394	12/12/2016	12/13/2021		245,000.00	245,000.00	96.807000	-7,822.85
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	3.540	3.394	3.394	12/12/2016	12/13/2021		245,000.00	245,000.00	96.807000	-7,822.85
FNC 17-01 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	2.644	2.569	2.569	01/20/2017	01/20/2021		245,000.00	245,000.00	97.607000	-5,862.85
FNC 17-02 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	2.644	2.569	2.569	01/20/2017	01/20/2021		245,000.00	245,000.00	97.607000	-5,862.85
FNC 17-03 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	2.644	2.569	2.569	01/20/2017	01/20/2021		245,000.00	245,000.00	97.607000	-5,862.85
GP 17-02 (Farmers-Merchant			30781TBD9	2.050	2.050	3.638	3.490	3.490	01/18/2017	01/18/2022		245,000.00	245,000.00	96.699000	-8,087.45
GP 17-03 (Farmers-Merchant			30781TBD9	2.050	2.050	3.638	3.490	3.490	01/18/2017	01/18/2022		245,000.00	245,000.00	96.699000	-8,087.45
GP 17-04 (Farmers-Merchant			30781TBD9	2.050	2.050	3.638	3.490	3.490	01/18/2017	01/18/2022		245,000.00	245,000.00	96.699000	-8,087.45

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INVESTMENT PORTFOLIO - POSITION DETAIL

NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	3.636	3.481	3.481	02/17/2017	01/17/2022		245,000.00	245,000.00	96.957000	-7,455.35
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	3.636	3.481	3.481	02/17/2017	01/17/2022		245,000.00	245,000.00	96.957000	-7,455.35
FNC 17-06 (Bl Hapoalim)YES			06251AP53	2.150	2.150	3.636	3.481	3.481	02/17/2017	01/17/2022		245,000.00	245,000.00	96.957000	-7,455.35
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	3.737	3.588	3.588	02/23/2017	02/23/2022		245,000.00	245,000.00	96.589000	-8,356.95
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	3.737	3.588	3.588	02/23/2017	02/23/2022		245,000.00	245,000.00	96.589000	-8,356.95
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	3.737	3.588	3.588	02/23/2017	02/23/2022		245,000.00	245,000.00	96.589000	-8,356.95
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.753	2.685	2.685	02/28/2017	03/01/2021		245,000.00	245,000.00	96.936000	-7,506.80
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.753	2.685	2.685	02/28/2017	03/01/2021		245,000.00	245,000.00	96.936000	-7,506.80
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.753	2.685	2.685	02/28/2017	03/01/2021		245,000.00	245,000.00	96.936000	-7,506.80
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.753	3.612	3.612	03/01/2017	03/01/2022		245,000.00	245,000.00	96.564000	-8,418.20
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.753	3.612	3.612	03/01/2017	03/01/2022		245,000.00	245,000.00	96.564000	-8,418.20
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.753	3.612	3.612	03/01/2017	03/01/2022		245,000.00	245,000.00	96.564000	-8,418.20
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	3.855	3.688	3.688	04/07/2017	04/07/2022		245,000.00	245,000.00	97.718000	-5,590.90
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	3.855	3.688	3.688	04/07/2017	04/07/2022		245,000.00	245,000.00	97.718000	-5,590.90
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	3.855	3.688	3.688	04/07/2017	04/07/2022		245,000.00	245,000.00	97.718000	-5,590.90
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	3.893	3.736	3.736	04/21/2017	04/21/2022		245,000.00	245,000.00	96.395000	-8,832.25
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	3.893	3.736	3.736	04/21/2017	04/21/2022		245,000.00	245,000.00	96.395000	-8,832.25
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	3.893	3.736	3.736	04/21/2017	04/21/2022		245,000.00	245,000.00	96.395000	-8,832.25
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	.893	.888	.888	04/20/2017	04/22/2019		245,000.00	245,000.00	99.495000	-1,237.25
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	.893	.888	.888	04/20/2017	04/22/2019		245,000.00	245,000.00	99.495000	-1,237.25
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	.893	.888	.888	04/20/2017	04/22/2019		245,000.00	245,000.00	99.495000	-1,237.25
HC 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	3.868	3.704	3.704	04/12/2017	04/12/2022		245,000.00	245,000.00	96.787000	-7,871.85
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	3.868	3.704	3.704	04/12/2017	04/12/2022		245,000.00	245,000.00	96.787000	-7,871.85
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	3.868	3.704	3.704	04/12/2017	04/12/2022		245,000.00	245,000.00	96.787000	-7,871.85
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	1.890	1.859	1.859	04/24/2017	04/20/2020		245,000.00	245,000.00	98.344000	-4,057.20
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	1.890	1.859	1.859	04/24/2017	04/20/2020		245,000.00	245,000.00	98.344000	-4,057.20
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	1.890	1.859	1.859	04/24/2017	04/20/2020		245,000.00	245,000.00	98.344000	-4,057.20
FNC 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	3.932	3.793	3.793	05/05/2017	05/05/2022		245,000.00	245,000.00	96.180000	-9,359.00
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	3.932	3.793	3.793	05/05/2017	05/05/2022		245,000.00	245,000.00	96.180000	-9,359.00
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	3.932	3.793	3.793	05/05/2017	05/05/2022		245,000.00	245,000.00	96.180000	-9,359.00
FNC 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	3.945	3.800	3.800	05/10/2017	05/10/2022		245,000.00	245,000.00	96.534000	-8,491.70
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	3.945	3.800	3.800	05/10/2017	05/10/2022		245,000.00	245,000.00	96.534000	-8,491.70
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	3.945	3.800	3.800	05/10/2017	05/10/2022		245,000.00	245,000.00	96.534000	-8,491.70

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INVESTMENT PORTFOLIO - POSITION DETAIL

NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 17-19 (First Bk Highlan			319141FV4	2.100	2.100	3.964	3.820	3.820	05/17/2017	05/17/2022		245,000.00	245,000.00	96.513000	-8,543.15
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	3.964	3.820	3.820	05/17/2017	05/17/2022		245,000.00	245,000.00	96.513000	-8,543.15
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	3.964	3.820	3.820	05/17/2017	05/17/2022		245,000.00	245,000.00	96.513000	-8,543.15
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	4.027	3.849	3.849	06/09/2017	06/09/2022		245,000.00	245,000.00	96.611000	-8,303.05
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	4.027	3.849	3.849	06/09/2017	06/09/2022		245,000.00	245,000.00	96.611000	-8,303.05
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	4.027	3.849	3.849	06/09/2017	06/09/2022		245,000.00	245,000.00	96.611000	-8,303.05
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	2.219	2.169	2.169	08/18/2017	08/18/2020		245,000.00	245,000.00	97.964000	-4,988.20
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	2.219	2.169	2.169	08/18/2017	08/18/2020		245,000.00	245,000.00	97.964000	-4,988.20
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	2.219	2.169	2.169	08/18/2017	08/18/2020		245,000.00	245,000.00	97.964000	-4,988.20
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	1.219	1.204	1.204	08/17/2017	08/19/2019		245,000.00	245,000.00	99.176000	-2,018.80
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	4.255	4.070	4.070	08/31/2017	08/31/2022		245,000.00	245,000.00	95.879000	-10,096.45
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	4.255	4.070	4.070	08/31/2017	08/31/2022		245,000.00	245,000.00	95.879000	-10,096.45
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	4.255	4.070	4.070	08/31/2017	08/31/2022		245,000.00	245,000.00	95.879000	-10,096.45
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	4.277	4.083	4.083	09/08/2017	09/08/2022		245,000.00	245,000.00	95.824000	-10,231.20
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	4.277	4.083	4.083	09/08/2017	09/08/2022		245,000.00	245,000.00	95.824000	-10,231.20
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	4.277	4.083	4.083	09/08/2017	09/08/2022		245,000.00	245,000.00	95.824000	-10,231.20
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	4.274	4.062	4.062	09/07/2017	09/07/2022		245,000.00	245,000.00	97.039000	-7,254.45
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	4.274	4.062	4.062	09/07/2017	09/07/2022		245,000.00	245,000.00	97.039000	-7,254.45
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	4.274	4.062	4.062	09/07/2017	09/07/2022		245,000.00	245,000.00	97.039000	-7,254.45
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	3.312	3.198	3.198	09/21/2017	09/21/2021		245,000.00	245,000.00	96.877000	-7,651.35
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	3.312	3.198	3.198	09/21/2017	09/21/2021		245,000.00	245,000.00	96.877000	-7,651.35
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	3.312	3.198	3.198	09/21/2017	09/21/2021		245,000.00	245,000.00	96.877000	-7,651.35
HC 17-10 (York) City			987159AP5	2.000	2.000	4.296	4.113	4.113	09/15/2017	09/15/2022		245,000.00	245,000.00	95.610000	-10,755.50
HC 17-11 (York) PA			987159AP5	2.000	2.000	4.296	4.113	4.113	09/15/2017	09/15/2022		245,000.00	245,000.00	95.610000	-10,755.50
HC 17-12 (York) YES			987159AP5	2.000	2.000	4.296	4.113	4.113	09/15/2017	09/15/2022		245,000.00	245,000.00	95.610000	-10,755.50
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	4.405	4.213	4.213	10/25/2017	10/25/2022		245,000.00	245,000.00	96.033000	-9,719.15
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	4.405	4.213	4.213	10/25/2017	10/25/2022		245,000.00	245,000.00	96.033000	-9,719.15
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	4.405	4.213	4.213	10/25/2017	10/25/2022		245,000.00	245,000.00	96.033000	-9,719.15

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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)
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	4.430	4.207	4.207	11/03/2017	11/03/2022		245,000.00	245,000.00	96.183000	-9,351.65
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	4.430	4.207	4.207	11/03/2017	11/03/2022		245,000.00	245,000.00	96.183000	-9,351.65
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	4.430	4.207	4.207	11/03/2017	11/03/2022		245,000.00	245,000.00	96.183000	-9,351.65
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	4.471	4.249	4.249	11/20/2017	11/18/2022		245,000.00	245,000.00	96.114000	-9,520.70
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	4.471	4.249	4.249	11/20/2017	11/18/2022		245,000.00	245,000.00	96.114000	-9,520.70
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	4.471	4.249	4.249	11/20/2017	11/18/2022		245,000.00	245,000.00	96.114000	-9,520.70
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	4.038	3.865	3.865	12/11/2017	06/13/2022		245,000.00	245,000.00	96.594000	-8,344.70
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	4.038	3.865	3.865	12/11/2017	06/13/2022		245,000.00	245,000.00	96.594000	-8,344.70
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	4.038	3.865	3.865	12/11/2017	06/13/2022		245,000.00	245,000.00	96.594000	-8,344.70
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.825	4.489	4.489	03/27/2018	03/27/2023		245,000.00	245,000.00	99.098000	-2,209.90
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.825	4.489	4.489	03/27/2018	03/27/2023		245,000.00	245,000.00	99.098000	-2,209.90
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.825	4.489	4.489	03/27/2018	03/27/2023		245,000.00	245,000.00	99.098000	-2,209.90
FNC 18-04 (Dollar)City			25665QAX3	2.900	2.900	4.871	4.558	4.558	04/13/2018	04/13/2023		245,000.00	245,000.00	98.603000	-3,422.65
FNC 18-05 (Dollar)PA			25665QAX3	2.900	2.900	4.871	4.558	4.558	04/13/2018	04/13/2023		245,000.00	245,000.00	98.603000	-3,422.65
FNC 18-06 (Dollar)YES			25665QAX3	2.900	2.900	4.871	4.558	4.558	04/13/2018	04/13/2023		245,000.00	245,000.00	98.603000	-3,422.65
HC 18-02 (Citibank)City			17312QJ26	2.900	2.900	4.866	4.552	4.552	04/11/2018	04/11/2023		245,000.00	245,000.00	98.610000	-3,405.50
HC 18-03 (Citibank)PA			17312QJ26	2.900	2.900	4.866	4.552	4.552	04/11/2018	04/11/2023		245,000.00	245,000.00	98.610000	-3,405.50
HC 18-04 (Citibank)YES			17312QJ26	2.900	2.900	4.866	4.552	4.552	04/11/2018	04/11/2023		245,000.00	245,000.00	98.610000	-3,405.50
GP 18-08 (Townebank)City			89214PBJ7	2.700	2.700	2.910	2.808	2.808	04/27/2018	04/27/2021		245,000.00	245,000.00	99.303000	-1,707.65
GP 18-09 (Townebank)PA			89214PBJ7	2.700	2.700	2.910	2.808	2.808	04/27/2018	04/27/2021		245,000.00	245,000.00	99.303000	-1,707.65
GP 18-10 (Townebank)YES			89214PBJ7	2.700	2.700	2.910	2.808	2.808	04/27/2018	04/27/2021		245,000.00	245,000.00	99.303000	-1,707.65
Total Count 371				1.724	1.731	2.110	2.048	2.048				90,905,000.00	90,895,239.20	98.202080	-1,624,638.50
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	3.737	3.585	3.585	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	97.547000	-49,060.00
Total Count 1				2.100	2.100	3.737	3.585	3.585				2,000,000.00	2,000,000.00	97.547000	-49,060.00
PASSBOOK ACCOUNTS R	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
LAIF				1.745	1.745	.003	.003	.003	01/01/2009	06/01/2018		48,000,000.00	48,000,000.00	99.753800	-118,175.95
Total Count 1				1.745	1.745	.003	.003	.003				48,000,000.00	48,000,000.00	99.753800	-118,175.95
TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 15-64 (Treasury)			912828VV9	2.125	1.705	2.255	2.198	2.198	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	99.266000	-78,720.00
WF 16-19 (Treasury)			912828M98	1.625	1.521	2.504	2.460	2.460	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	97.922000	-49,685.00

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INVESTMENT PORTFOLIO - POSITION DETAIL

TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 16-63 (Treasury)			912828F21	2.125	1.808	3.337	3.226	3.226	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	98.535000	-58,675.00
GP 17-05 (Treasury)			9128282C3	.750	1.132	.252	.252	.252	01/17/2017	08/31/2018		3,000,000.00	2,981,694.36	99.704000	9,425.64
GP 17-39 (Treasury)			9128282P4	1.875	2.000	4.170	4.003	4.003	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	97.027000	-96,263.75
GP 17-45 (Treasury)			912828XW5	1.750	2.205	4.085	3.928	3.928	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	96.633000	-56,867.50
UBS 18-01 (Treasury)			912828XG0	2.125	2.870	4.085	3.895	3.895	05/18/2018	06/30/2022		2,000,000.00	1,958,701.66	98.059000	18,680.00
Total Count 7				1.745	1.883	3.020	2.912	2.912				20,000,000.00	19,934,127.27	98.029100	-312,105.61

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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
	5199	1	LAIF	01/01/2009	48,000,000.00	1.745	06/01/2018	48,000,000.00	3438	48,000,000.00	1.745	1
67766WUZ3	6069	1	GP 16-16 (Ohio Water Dev)	04/06/2016	1,246,777.20	1.804	06/01/2018	1,230,000.00	786	1,230,000.00	1.160	1
06050TMC3	5995	1	GP 15-45 (BofA)	10/23/2015	3,005,334.00	1.750	06/05/2018	3,000,000.00	956	3,000,000.00	1.680	5
06424XBN1	5736	1	FNC 14-12 (GEORGETOWN)YE	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	6
06424XBN1	5737	1	FNC 14-11 (GEORGETOWN)PA	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	6
06424XBN1	5738	1	FNC 14-10 (GEORGETOWN)CI	06/06/2014	245,000.00	1.300	06/06/2018	245,000.00	1461	245,000.00	1.300	6
564759QT8	5900	1	VS 15-08 (Manuf & Traders)Cit	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	11
564759QT8	5901	1	VS 15-09 (Manuf & Traders)PA	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	11
564759QT8	5902	1	VS 15-10 (Manuf & Traders)YE	06/10/2015	245,000.00	1.200	06/11/2018	245,000.00	1097	245,000.00	1.200	11
856528CJ1	5669	1	VS 13-03 (ST.BANK TEX) YES	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	12
856528CJ1	5670	1	VS 13-02 (ST BANK OF TEX) P	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	12
856528CJ1	5671	1	VS 13-01 (ST BANK OF TEX) C	11/12/2013	245,000.00	1.550	06/12/2018	245,000.00	1673	245,000.00	1.550	12
313383EP2	5662	1	SN 13-05 (NC 9-20-13) QC	06/20/2013	1,859,860.04	1.250	06/20/2018	1,859,860.04	1826	1,859,860.04	1.250	20
06740AZW2	5665	1	FNC 13-01 (BARCLAYS STEP)	07/05/2013	239,487.50	1.600	06/28/2018	245,000.00	1819	245,000.00	3.913	28
92937CDM7	6125	1	FNC 16-34 (Wex)City	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	39
92937CDM7	6126	1	FNC 16-35 (Wex)PA	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	39
92937CDM7	6127	1	FNC 16-36 (Wex)YES	07/08/2016	245,000.00	1.050	07/09/2018	245,000.00	731	245,000.00	1.050	39
06538CGC9	6339	1	GP 17-43 (BTMUFJ)	12/20/2017	4,950,700.00	1.740	07/12/2018	5,000,000.00	204	5,000,000.00	1.757	42
02665WAX9	6031	1	GP 16-04 (HNDA Float)	01/19/2016	1,998,800.00	2.802	07/13/2018	2,000,000.00	906	2,000,000.00	3.022	43
776322AP4	5853	1	HC 15-03 (RONDOUT)YES	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	53
776322AP4	5854	1	HC 15-02 (RONDOUT)PA	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	53
776322AP4	5855	1	HC 15-01 (RONDOUT)CITY	01/23/2015	245,000.00	1.350	07/23/2018	245,000.00	1277	245,000.00	1.350	53
62479MGR8	6379	1	GP 18-16 (BTMUFJ)	05/18/2018	4,981,488.89	1.960	07/25/2018	5,000,000.00	68	5,000,000.00	1.967	55
63873KGR2	6382	1	GP 18-15 (Natixis)	05/17/2018	4,981,216.67	.000	07/25/2018	5,000,000.00	69	5,000,000.00	1.967	55
3130A0TN0	5684	1	VS 14-01 (FHLB BULLET)	02/20/2014	2,425,636.82	1.550	07/27/2018	2,405,000.00	1618	2,405,000.00	1.350	57
336177AQ3	5857	1	HC 15-04 (FIRST RESOURCE)C	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	60
336177AQ3	5858	1	HC 15-05 (FIRST RESOURCE)P	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	60
336177AQ3	5859	1	HC 15-06 (FIRST RESOURCE)Y	01/28/2015	245,000.00	1.300	07/30/2018	245,000.00	1279	245,000.00	1.300	60
080515AV1	5760	1	GP 14-23 (BELMONT) CITY	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	67
080515AV1	5761	1	GP 14-24 (BELMONT) PA	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	67
080515AV1	5762	1	GP 14-25 (BELMONT) YES	08/04/2014	245,000.00	1.500	08/06/2018	245,000.00	1463	245,000.00	1.500	67
40428HPW6	6347	1	GP 18-04 (HSBC Floater)	01/25/2018	1,003,360.00	2.563	08/07/2018	1,000,000.00	194	1,000,000.00	1.887	68

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46640QH95	6355	1	VS 18-01 (JPMorgan)	03/07/2018	4,954,145.83	2.130	08/09/2018	5,000,000.00	155	5,000,000.00	2.150	70
86933DAF9	5861	1	VS 15-03 (SUFFEX BANK) YES	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	71
86933DAF9	5862	1	VS 15-01 (SUFFEX BANK) CITY	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	71
86933DAF9	5863	1	VS 15-02 (SUFFEX BANK) PA	02/11/2015	245,000.00	1.150	08/10/2018	245,000.00	1276	245,000.00	1.150	71
824593AU1	6163	1	FNC 16-46 (Shinhan Bank)City	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	88
824593AU1	6164	1	FNC 16-47 (Shinhan Bank)PA	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	88
824593AU1	6165	1	FNC 16-48 (Shinhan Bank)YES	08/26/2016	245,000.00	1.050	08/27/2018	245,000.00	731	245,000.00	1.050	88
225645CZ1	5687	1	WB 14-02 (CRESCENT B&T) P	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	89
225645CZ1	5688	1	WB 14-01 (CRESCENT B&T) CI	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	89
225645CZ1	5695	1	WB 14-03 (CRESCENT B & T)	02/28/2014	245,000.00	1.500	08/28/2018	245,000.00	1642	245,000.00	1.500	89
9128282C3	6244	1	GP 17-05 (Treasury)	01/17/2017	2,981,694.36	.750	08/31/2018	3,000,000.00	591	3,000,000.00	1.132	92
3135G0YM9	5697	1	GS 14-03 (FNMA BULLET)	03/20/2014	2,019,400.00	1.875	09/18/2018	2,000,000.00	1643	2,000,000.00	1.650	110
32082BCV9	5699	1	VS 14-03 (FIRST MRCH0PA	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	113
32082BCV9	5700	1	VS 14-04 (FIRST MERCH) YES	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	113
32082BCV9	5701	1	VS 14-02 (FIRST MERCH) CITY	03/21/2014	245,000.00	1.500	09/21/2018	245,000.00	1645	245,000.00	1.500	113
33612JFU8	5934	1	GP 15-28 (First Priority)YES	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	120
33612JFU8	5935	1	GP 15-27 (First Priority)PA	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	120
33612JFU8	5936	1	GP 15-26 (First Priority)City	09/30/2015	245,000.00	1.450	09/28/2018	245,000.00	1094	245,000.00	1.450	120
066519CK3	6185	1	FNC 16-55 (BankUnited)City	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	120
066519CK3	6186	1	FNC 16-56 (BankUnited)PA	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	120
066519CK3	6187	1	FNC 16-57 (BankUnited)YES	09/28/2016	245,000.00	1.200	09/28/2018	245,000.00	730	245,000.00	1.200	120
2254EBJU6	6348	1	GP 18-05 (Credit Suisse)	01/30/2018	4,932,051.39	2.030	09/28/2018	5,000,000.00	241	5,000,000.00	2.058	120
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	123
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	123
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	123
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	146
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	151
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	151
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	151
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	152
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	152
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	152
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	154

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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	166
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	166
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	166
91159HHF0	6172	1	GP 16-43 (USBank Floater)	07/27/2016	1,022,098.48	2.329	11/15/2018	1,020,000.00	841	1,020,000.00	2.162	168
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	193
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	193
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	193
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	249
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	249
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	249
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	270
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	272
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	274
94768NJN5	5692	1	FNC 14-03 (WEBSTER) YES	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	278
94768NJN5	5693	1	FNC 14-02 (WEBSTER) PA	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	278
94768NJN5	5694	1	FNC 14-01 (WEBSTER) CITY	03/05/2014	245,000.00	1.800	03/05/2019	245,000.00	1826	245,000.00	1.800	278
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	280
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	280
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	280
084664CH2	6349	1	GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	2.278	03/15/2019	1,155,000.00	380	1,155,000.00	1.609	288
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	299
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	299
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	299
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	305
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	319
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	319
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	319
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	321
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	321
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	321
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	326
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	326
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	326

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91159HHJ2	6228	1	GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	2.145	04/25/2019	3,000,000.00	892	3,000,000.00	2.071	329
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	334
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	334
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	334
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	335
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	340
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	349
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	357
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	357
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	357
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	363
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	363
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	363
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	370
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	370
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	370
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	371
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	371
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	371
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	371
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	371
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	371
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	386
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	390
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	390
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	390
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	393
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	396
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	396
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	396
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	411
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	411
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	411

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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	411
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	411
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	411
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	412
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	412
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	412
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	425
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	425
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	425
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	427
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	441
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	442
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	442
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	442
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	445
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	445
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	445
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	445
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	445
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	445
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	453
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	453
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	453
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	460
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	460
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	460
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	460
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	460
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	460
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	472
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	473
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	473
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	473

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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	473
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	473
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	473
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	474
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	474
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	476
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	476
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	476
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	488
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	495
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	495
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	495
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	502
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	502
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	502
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	502
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	502
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	502
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	502
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	502
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	502
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	508
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	508
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	508
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	517
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	517
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	517
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	518
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	518
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	518
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	523
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	523
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	523

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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	530
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	543
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	543
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	543
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	553
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	600
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	609
3733844Q6	6149	1	GP 16-47 (George GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	611
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	624
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	624
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	624
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	634
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	634
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	652
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	671
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	683
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	683
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	683
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	690
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	690
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	690
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	692
08173QBP0	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	697
08173QBP0	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	697
08173QBP0	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	697
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	699
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	699
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	700
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	700
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	701
91412GQB4	5920	1	GP 15-24 (UC Rev)	09/08/2015	1,828,631.75	1.995	05/15/2020	1,825,000.00	1711	1,825,000.00	1.950	715
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	715
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	732

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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	753
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	761
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	761
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	761
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	762
14042E4P2	5904	1	FNC 15-17 (CapOneNatl)YES	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	776
14042E4P2	5905	1	FNC 15-16 (CapOneNatl)PA	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	776
14042E4P2	5906	1	FNC 15-15 (CapOneNatl)City	07/15/2015	245,000.00	2.300	07/15/2020	245,000.00	1827	245,000.00	2.300	776
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	777
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	777
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	777
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	788
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	788
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	788
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	790
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	791
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	791
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	791
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	806
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	806
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	806
95960NJG3	5945	1	GP 15-30 (West SB)City	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	806
95960NJG3	5946	1	GP 15-31 (West SB)PA	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	806
95960NJG3	5947	1	GP 15-32 (West SB)YES	10/15/2015	245,000.00	1.850	08/14/2020	245,000.00	1765	245,000.00	1.850	806
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	809
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	809
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	809
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	810
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	810
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	810
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	820
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	823
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	838

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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	846
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	846
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	846
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	851
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	853
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	853
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	853
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	868
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	868
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	868
17325FAK4	6323	1	GP 17-35 (Citi)	10/20/2017	2,000,000.00	1.663	10/20/2020	2,000,000.00	1096	2,000,000.00	1.663	873
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	876
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	876
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	876
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	876
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	876
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	876
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	881
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	883
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	883
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	883
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	890
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	890
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	890
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	897
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	897
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	897
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	900
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	900
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	900
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	914
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	925
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	964

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32110YJM8	6229	1	FNC 17-01 (FirstNatlBkAmer)Ci	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	965
32110YJM8	6230	1	FNC 17-02 (FirstNatlBkAmer)P	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	965
32110YJM8	6231	1	FNC 17-03 (FirstNatlBkAmer)Y	01/20/2017	245,000.00	1.950	01/20/2021	245,000.00	1461	245,000.00	1.950	965
40434AL49	6042	1	FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	974
40434AL49	6043	1	FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	974
40434AL49	6044	1	FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	1.500	01/29/2021	245,000.00	1827	245,000.00	1.500	974
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	988
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	988
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	988
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	995
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	995
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	995
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	1000
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	1002
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	1002
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	1005
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	1005
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	1005
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	1016
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	1036
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	1036
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	1061
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	1062
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	1062
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	1062
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	1066
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	1078
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	1078
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	1078
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	1078
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	1078
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	1078
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	1080

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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	1080
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	1080
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	1084
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	1084
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	1085
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	1085
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	1085
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	1103
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	1103
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	1103
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	1114
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	1114
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	1114
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	1126
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	1126
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	1126
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	1127
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	1132
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	1139
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	1139
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	1139
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	1146
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	1146
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	1146
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	1154
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	1154
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	1154
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	1154
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	1158
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	1167
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	1173
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	1173
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	1173

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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	1174
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	1174
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	1174
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	1182
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	1182
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	1182
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1183
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1183
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	1.000	08/26/2021	245,000.00	1826	245,000.00	1.000	1183
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	1190
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	1190
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	1190
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	1202
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	1208
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	1209
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	1209
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	1209
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	1218
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	1218
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	1218
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	1218
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	1218
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	1218
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	1218
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	1218
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	1218
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	1218
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	1224
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	1225
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	1225
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	1225
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	1246
79765RN47	6217	1	WF 16-21 (SFOWTR)	12/14/2016	3,000,000.00	2.150	11/01/2021	3,000,000.00	1783	3,000,000.00	2.150	1250

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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	1267
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	1267
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	1267
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	1278
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	1287
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	1292
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	1292
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	1292
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	1320
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	1320
64985HYW1	6346	1	GP 18-03 (NYSFAC)	01/17/2018	767,456.19	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1325
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	1327
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	1327
06251AP53	6243	1	FNC 17-06 (Bl Hapoalim)YES	02/17/2017	245,000.00	2.150	01/17/2022	245,000.00	1795	245,000.00	2.150	1327
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	1328
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	1328
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	1328
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	1336
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	1342
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	1364
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	1364
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	1364
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	1364
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	1369
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	1370
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	1370
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	1370
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	1398
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	1401
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	1407
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	1407
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	1407
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	1412

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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	1412
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	1412
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	1421
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	1421
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	1421
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	1426
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	1435
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	1435
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	1435
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	1440
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	1440
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	1440
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	1445
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	1447
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	1447
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	1447
09247XAJ0	6372	1	GP 18-13 (Blackrock)	05/07/2018	2,748,139.00	3.375	06/01/2022	2,680,000.00	1486	2,680,000.00	3.090	1462
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	1470
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	1470
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	1470
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	1474
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	1474
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	1474
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	1488
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	1491
912828XG0	6378	1	UBS 18-01 (Treasury)	05/18/2018	1,958,701.66	2.125	06/30/2022	2,000,000.00	1504	2,000,000.00	2.870	1491
89236TCQ6	6380	1	RJ 18-05 (Toyota)	05/22/2018	2,739,875.37	2.800	07/13/2022	2,765,000.00	1513	2,765,000.00	3.297	1504
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	1522
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	1533
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	1546
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	1553
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	1553
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	1553

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69351UAQ6	6319	1	GP 17-34	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1554
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	1560
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	1560
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	1560
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	1561
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	1561
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	1561
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	1565
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	1568
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	1568
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	1568
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	1568
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	1580
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	1608
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	1608
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	1608
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	1615
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	1617
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	1617
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	1617
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	1632
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	1632
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	1632
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	1642
931142DU4	6367	1	GP 18-11 (Walmart)	04/13/2018	2,962,149.17	2.350	12/15/2022	3,000,000.00	1707	3,000,000.00	2.900	1659
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	1672
084670BR8	6357	1	GP 18-07 (Berkshie)	03/22/2018	1,268,531.46	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1749
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	1761
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	1761
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	1761
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	1776
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	1776
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	1776

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25665QAX3	6359	1	FNC 18-04 (Dollar)City	04/13/2018	245,000.00	2.900	04/13/2023	245,000.00	1826	245,000.00	2.900	1778
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	1778
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	1778
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	1796
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	1819