CITY OF BURBANK – OFFICE OF THE CITY TREASURER

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

City of Burbank Investment Portfolio Report for February 2019
Dated March 27, 2019

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 $87 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 $207 million in liquidity, with $75 million in our account at the Local Agency Investment Fund (LAIF), $89 million in investments maturing within a year and $43 million in real estate taxes due in April and December. Higher liquidity levels continue to be maintained in anticipation of future cash outflows.

The City Investment Pool ended February at $466 million, down from January's balance of $473 million. February's market value improved to 98.96% from January's 98.91%. February's yield came in at 2.08%, with the fiscal year-to-date yield coming in at 1.98%. The weighted average yield of the portfolio at the end of the month is 2.08%.

MARKET OUTLOOK

Five year treasury rates continue their plunge, from a recent high of 3.092% on November 8, 2018 to a new recent low of 2.171% today, March 27, 2019 (see Chart 1 below, left). Chart 2 (below right), shows the "normal" yield curve from a year ago (upward sloping to the right, with longer terms receiving higher yields) versus today's yield curve – we're seeing a definitive inversion between the 6 month and 10 year treasuries. As mentioned in earlier reports, an inverted yield curve is probably the most reliable predictor of recession, which typically occurs within 12 to 18 months of inversion. One could argue the economy is thriving, questioning this "predictor," but an economy that's thriving at the time of inversion is typical when looking at past economic cycles of inversion and subsequent recessions. At last week's Government Investment Officers Association annual conference, most were in concensus about the slower pace of interest rate hikes by the Fed, or after this last week even the possibility of a rate cut, however there was one contrary viewpoint provided by INTL FCStone, who felt "…rates will go higher for longer, much higher for much longer."

Chart 1: 5 Year Treasury Yields, March 27, 2018 through March 27, 2019
Source: Bloomberg

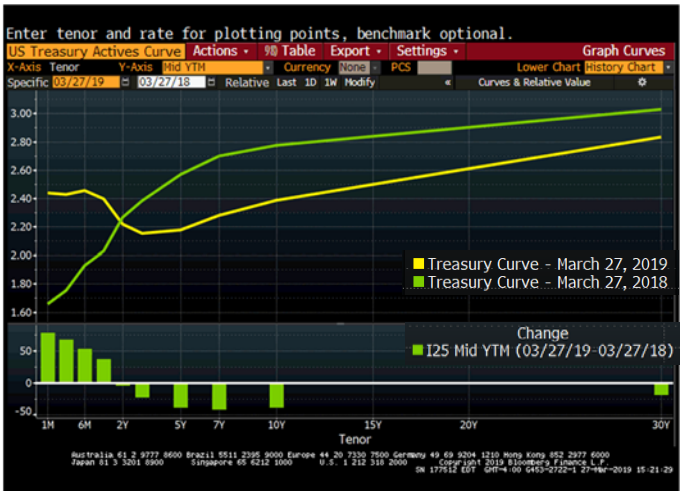


Chart 2: Treasury Yield Curve, March 27, 2018 versus March 27, 2019
Source: Bloomberg

PORTFOLIO SUMMARY AS OF February 28, 2019

	Par Value	Book Value	Market Value
City Investment Pool:			
Agency - US Federal Agency	$ 149,910,000	$ 150,008,290	$ 147,156,706
Commercial Paper	10,000,000	9,822,508	9,896,050
US Treasury Notes and Bonds	15,000,000	14,993,731	14,755,220
Corporates - Medium Term Notes	84,568,000	84,255,762	83,756,662
Local Agency Investment Fund (LAIF)	75,000,000	75,000,000	74,928,835
Municipal Bonds	48,633,687	48,699,085	48,230,765
Negotiable Certificates of Deposit	87,720,000	87,715,752	86,858,885
Subtotal - City Investment Pool	470,831,687	470,495,128	465,583,123
Additional Accounta at LAIF:			
Successor Agency for RDA	1,879,000	1,879,000	1,877,217
Housing Authority	500,000	500,000	499,526
TOTAL	$ 473,210,687	$ 472,874,128	$ 467,959,866

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

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

Debbie S. Kukta, CPA, CTP, CGMA
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
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

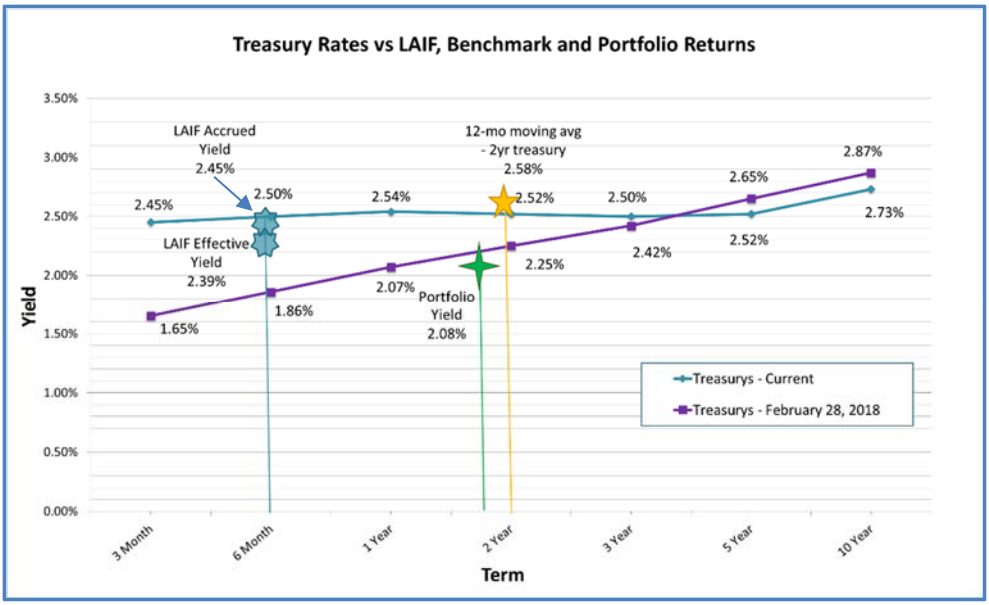
	February 2019		Guidelines		
	Market Value (000s omitted)	%	Legal Maximum	Policy Maximum	Model
US Agencies	$ 147,157	32%	No limit	90%	50%
Commercial Paper	9,896	2%	No limit	No limit	0%
Treasury Notes & Bonds	14,755	3%	40%	25%	0%
Time Deposits	-0-	0%	No limit	40%	0%
Negotiable CDs	86,859	19%	30%	30%	12%
LAIF	74,929	16%	$195 million	$195 million	13%
Medium-Term Notes	83,757	18%	30%	30%	22%
Money Market	-0-	0%	20%	15%	0%
Municipal Bonds	48,230	10%	No limit	15%	3%
TOTAL	$ 465,583	100%			

Maturity Distribution

	Book Value (000s omitted)	%	Suggested Percentage
Less Than One Year	$ 163,920	35%	0 to 100%
One to Three Years	212,201	45%	0 to 50%
Three to Five Years	94,374	20%	0 to 50%
TOTAL	$ 470,495	100%	

Income Summary

	February 2019 MTD	February 2019 Fiscal YTD	February 2018 Fiscal YTD
US Agencies	$ 231,909	$ 1,729,348	$ 1,745,495
Commercial Paper	22,050	116,085	85,756
Treasury Notes & Bonds	22,059	213,078	145,438
Corporates–Medium Term Notes	165,981	1,131,513	777,955
Local Agency Investment Fund (LAIF)	134,818	928,251	375,257
Municipal Bonds	85,021	643,731	434,258
Negotiable Certificates of Deposit	131,630	1,082,621	970,609
TOTAL	$ 793,468	$ 5,844,627	$ 4,534,768
YIELD	2.08%	1.98%	1.59%



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 February 28, 2019, as well as current treasury yields and those from a year ago.

The portfolio yield is lagging the benchmark as a result of the recent buildup in liquidity to meet cash flow requirements and the quick rise of short term interest rates.

NOTE: Estimates for the interest earned on LAIF's loan to CalPERS (not allocated until just after the end of each quarter) are included in this month's LAIF yield. The effective rate of return published by LAIF for February was 2.39%; including the bonus accrual for the loan to CalPERS of .058%, the yield reflected on the books for February is 2.45%. The rate of interest charged by LAIF on the CalPERS loan is the Constant Maturity 2-Year Treasury as of the last day of the quarter.

Corporate and Muni Ratings

As of March 27, 2019

Issuer	Par Value	Maturity Date	Moody's	S & P
Paccar Inc. (matured)	$1,000,000	2/25/2019	A1	A+
Cisco (matured)	$3,000,000	3/1/2019	A1	AA-
Berkshire Hathaway (matured)	$1,155,000	3/15/2019	Aa2	AA
MasterCard	$1,000,000	4/1/2019	A2	A+
USB	$3,000,000	4/25/2019	A1	A+
Pepsico	$1,500,000	5/2/2019	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
Paccar Inc.	$1,107,000	9/15/2019	A1	A+
JPMorgan	$2,000,000	9/23/2019	Aa2	A+
Johnson and Johnson	$3,000,000	12/5/2019	Aaa	AAA
Wells Fargo	$3,000,000	1/30/2020	A2 (Neg)	A-
BNY Mellon	$3,000,000	2/24/2020	A1	A
Pepsico	$2,900,000	4/30/2020	A1	A+
PNC Bank	$3,000,000	7/21/2020	A2	A
Automated Data Processing (ADP)	$3,000,000	9/15/2020	Aa3	AA
JPMorgan	$2,250,000	10/19/2020	Aa2	A+
Citibank	$2,000,000	10/20/2020	Aa3	A+
Home Depot	$3,000,000	4/1/2021	A2	A
State Street Corp.	$2,609,000	5/19/2021	A1	A
Princeton University	$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
Citibank NA	$3,000,000	2/19/2022	Aa3	A+
Chevron	$2,000,000	3/3/2022	Aa2 (Pos)	AA
Blackrock	$2,680,000	6/1/2022	Aa3	AA-
Toyota Motor Credit Corp.	$2,765,000	7/13/2022	Aa3	AA-
Proctor & Gamble	$3,000,000	8/11/2022	Aa3	AA-
PPL Electric Utilities	$2,541,000	9/1/2022	A1	A
Apple Inc.	$750,000	9/12/2022	Aa1	AA+
Visa	$3,000,000	9/15/2022	A1	AA-
Institute Adv Study	$570,000	11/4/2022	Aaa	AAA
Walmart	$3,000,000	12/15/2022	Aa2	AA (Neg)
Berkshire Hathaway	$1,290,000	3/15/2023	Aa2	AA
Nike	$1,401,000	5/1/2023	A1	AA-
Microsoft	$3,050,000	8/8/2023	Aaa	AAA
Toyota Motor Credit Corp.	$2,000,000	1/8/2024	Aa3	AA-
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
MDSMED (John Hopkins Health System)	$1,000,000	7/1/2021	Aaa	N/A
Rancho CA Wtr Dist Fing Auth	$1,780,000	8/1/2021	N/A	AAA
San Fran City/Cty PUC WTR	$3,000,000	11/1/2021	Aa3	AA-
City of Palo Alto	$140,000	11/1/2021	N/A	AA+
New York St Envrnmntl FACS Corp	$775,000	1/15/2022	Aaa	AAA
Roseville Revenue Bonds	$1,000,000	2/1/2022	N/A	AA-
Calif. State GO Bonds	$2,200,000	4/1/2022	Aa3	AA-
Texas A&M	$3,000,000	5/1/2022	Aaa	AAA
City of Palo Alto	$195,000	11/1/2022	N/A	AA+
San Francisco City & Cnty Arpts Commn Intl Arpt	$445,000	1/1/2023	A1	A
Texas A&M	$3,000,000	5/15/2023	Aaa	AAA
Texas State GO Bond	$3,000,000	10/1/2023	Aaa	AAA
San Francisco City & Cnty Arpts Commn Intl Arpt	$450,000	1/1/2024	A1	A

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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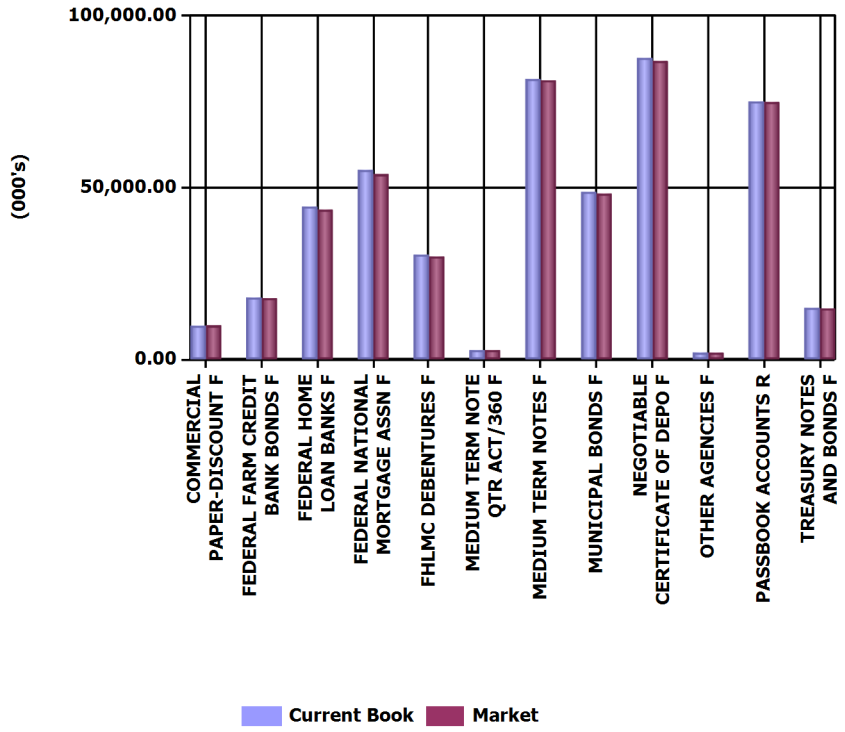
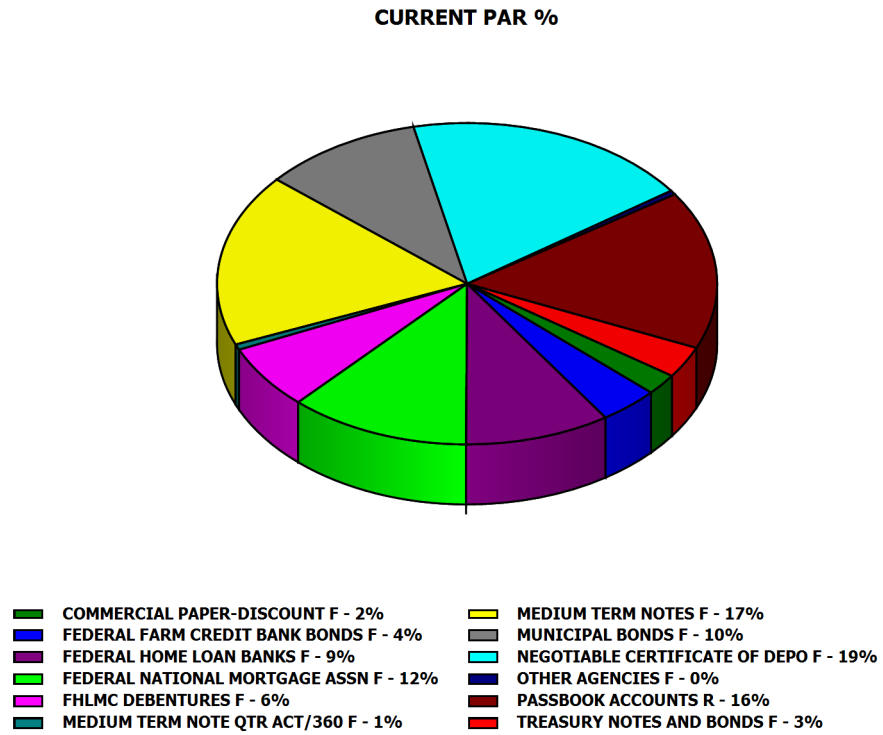
Investments Outstanding As Of Date: 2/28/2019

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT	10,000.00	9,822.51	9,896.05	100.75 %	2.89 %	.399	.399
FEDERAL FARM CREDIT BANK B	18,000.00	17,999.71	17,755.08	98.64 %	1.77 %	1.970	1.970
FEDERAL HOME LOAN BANKS F	44,240.00	44,408.25	43,602.28	98.19 %	1.68 %	2.022	2.022
FEDERAL NATIONAL MORTGAGE	55,250.00	55,145.43	53,877.47	97.70 %	1.57 %	2.283	2.283
FHLMC DEBENTURES F	30,420.00	30,454.89	29,950.88	98.35 %	2.06 %	3.066	3.066
MEDIUM TERM NOTE QTR ACT/3	2,655.00	2,662.95	2,655.70	99.73 %	1.75 %	.116	.116
MEDIUM TERM NOTES F	81,913.00	81,592.81	81,100.96	99.40 %	2.39 %	2.152	2.152
MUNICIPAL BONDS F	48,633.69	48,699.08	48,230.77	99.04 %	2.14 %	2.094	2.094
NEGOTIABLE CERTIFICATE OF D	87,720.00	87,715.75	86,858.88	99.02 %	1.99 %	1.977	1.977
OTHER AGENCIES F	2,000.00	2,000.00	1,971.00	98.55 %	2.10 %	2.989	2.989
PASSBOOK ACCOUNTS R	75,000.00	75,000.00	74,928.83	99.91 %	2.45 %	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	14,993.73	14,755.22	98.41 %	1.90 %	2.683	2.683
Totals (000's):	470,831.69	470,495.13	465,583.12	98.96 %	2.08 %	1.798	1.798

PORTFOLIO ALLOCATION


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 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

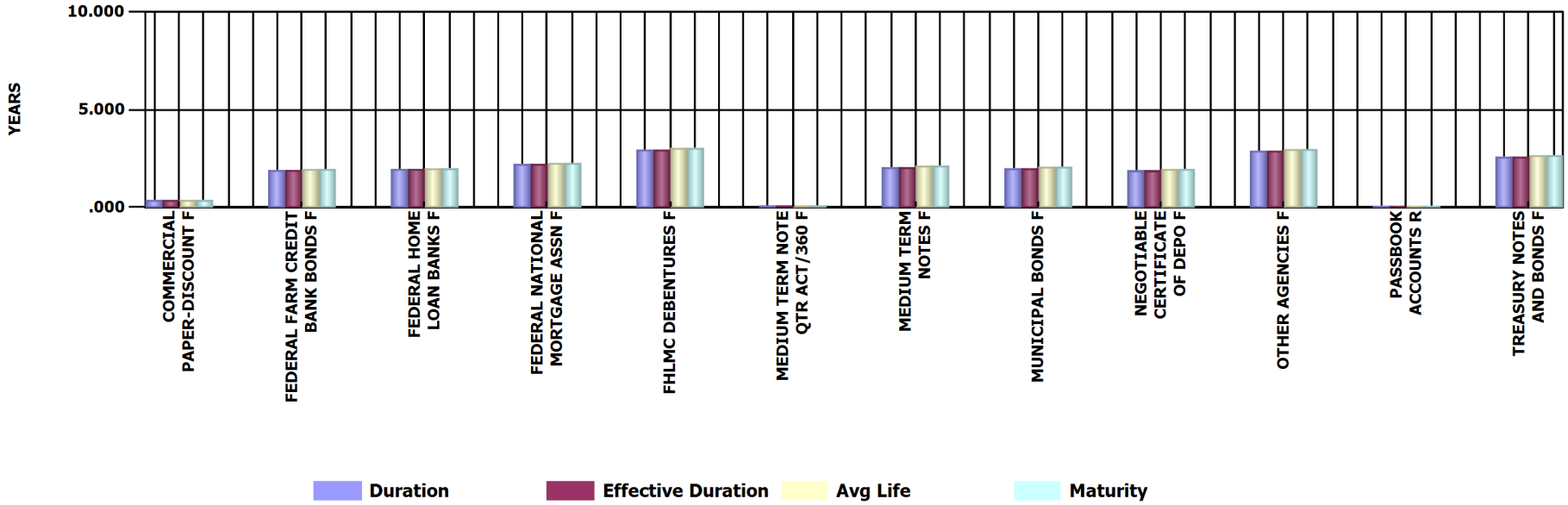

CURRENT PAR %
COMMERCIAL PAPER-DISCOUNT F - 2%
FEDERAL FARM CREDIT BANK BONDS F - 4%
FEDERAL HOME LOAN BANKS F - 9%
FEDERAL NATIONAL MORTGAGE ASSN F - 12%
FHLMC DEBENTURES F - 6%
MEDIUM TERM NOTE QTR ACT/360 F - 1%
MEDIUM TERM NOTES F - 17%
MUNICIPAL BONDS F - 10%
NEGOTIABLE CERTIFICATE OF DEPO F - 19%
OTHER AGENCIES F - 0%
PASSBOOK ACCOUNTS R - 16%
TREASURY NOTES AND BONDS F - 3%

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPER-DISCOUNT F	10,000.00	.398	.398	.399	.399
FEDERAL FARM CREDIT BANK BONDS F	18,000.00	1.927	1.927	1.970	1.970
FEDERAL HOME LOAN BANKS F	44,240.00	1.978	1.978	2.022	2.022
FEDERAL NATIONAL MORTGAGE ASSN F	55,250.00	2.243	2.243	2.283	2.283
FHLMC DEBENTURES F	30,420.00	2.963	2.963	3.066	3.066
MEDIUM TERM NOTE QTR ACT/360 F	2,655.00	.115	.115	.116	.116
MEDIUM TERM NOTES F	81,913.00	2.077	2.077	2.152	2.152
MUNICIPAL BONDS F	48,633.69	2.021	2.021	2.094	2.094
NEGOTIABLE CERTIFICATE OF DEPO F	87,720.00	1.911	1.911	1.977	1.977
OTHER AGENCIES F	2,000.00	2.909	2.909	2.989	2.989
PASSBOOK ACCOUNTS R	75,000.00	.003	.003	.003	.003
TREASURY NOTES AND BONDS F	15,000.00	2.611	2.611	2.683	2.683
Totals (000's):	470,831.69	1.745	1.745	1.798	1.798



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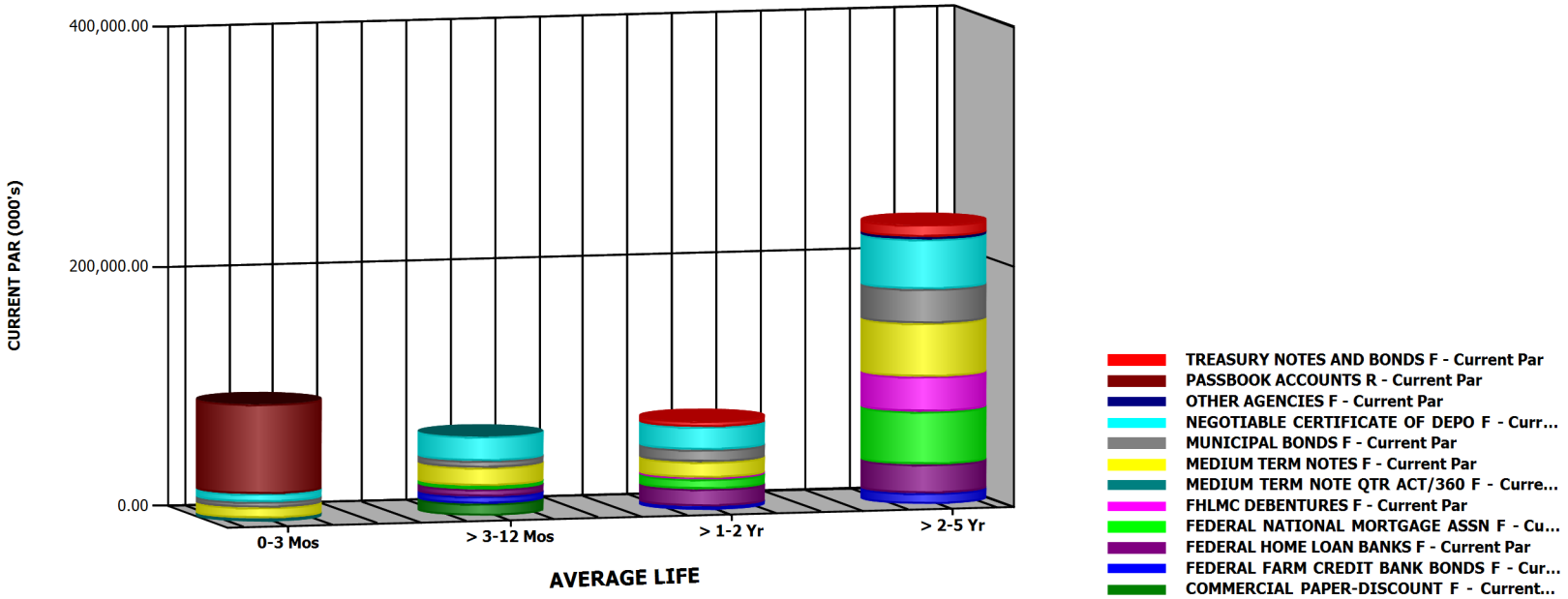
Investments Outstanding As Of Date: 2/28/2019

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	0.00	10,000.00	0.00	0.00	10,000.00
FEDERAL FARM CREDIT BAN	0.00	6,000.00	3,000.00	9,000.00	18,000.00
FEDERAL HOME LOAN BANK	0.00	6,000.00	14,240.00	24,000.00	44,240.00
FEDERAL NATIONAL MORTG	0.00	3,000.00	8,250.00	44,000.00	55,250.00
FHLMC DEBENTURES F	0.00	0.00	1,320.00	29,100.00	30,420.00
MEDIUM TERM NOTE QTR A	2,655.00	0.00	0.00	0.00	2,655.00
MEDIUM TERM NOTES F	9,000.00	15,107.00	13,150.00	44,656.00	81,913.00
MUNICIPAL BONDS F	4,600.00	5,550.00	10,075.00	28,408.69	48,633.69
NEGOTIABLE CERTIFICATE	6,615.00	20,335.00	19,110.00	41,660.00	87,720.00
OTHER AGENCIES F	0.00	0.00	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	0.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	0.00	5,000.00	10,000.00	15,000.00
Totals (000's):	97,870.00	65,992.00	74,145.00	232,824.69	470,831.69



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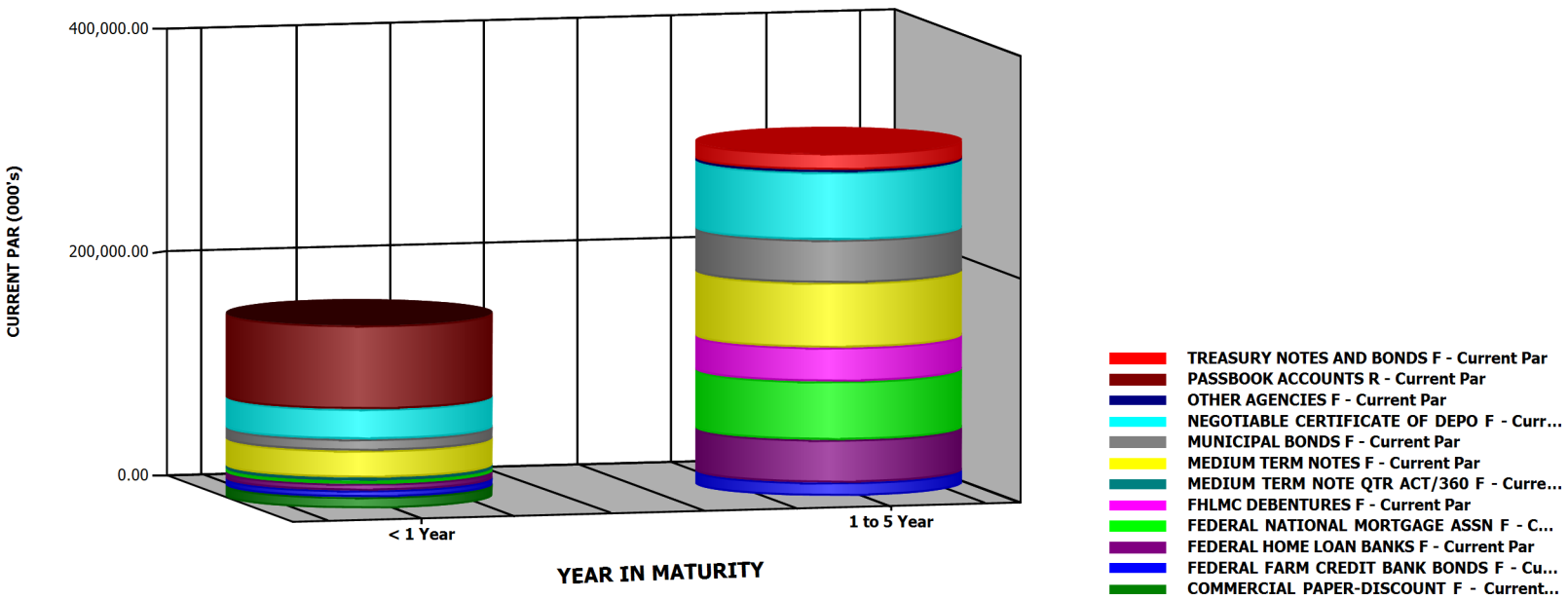
Investments Outstanding As Of Date: 2/28/2019

Current Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	10,000.00	0.00	10,000.00
FEDERAL FARM CREDIT BAN	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	3,000.00	52,250.00	55,250.00
FHLMC DEBENTURES F	0.00	30,420.00	30,420.00
MEDIUM TERM NOTE QTR A	2,655.00	0.00	2,655.00
MEDIUM TERM NOTES F	24,107.00	57,806.00	81,913.00
MUNICIPAL BONDS F	10,150.00	38,483.69	48,633.69
NEGOTIABLE CERTIFICATE	26,950.00	60,770.00	87,720.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
Totals (000's):	163,862.00	306,969.69	470,831.69

MATURITY DISTRIBUTION



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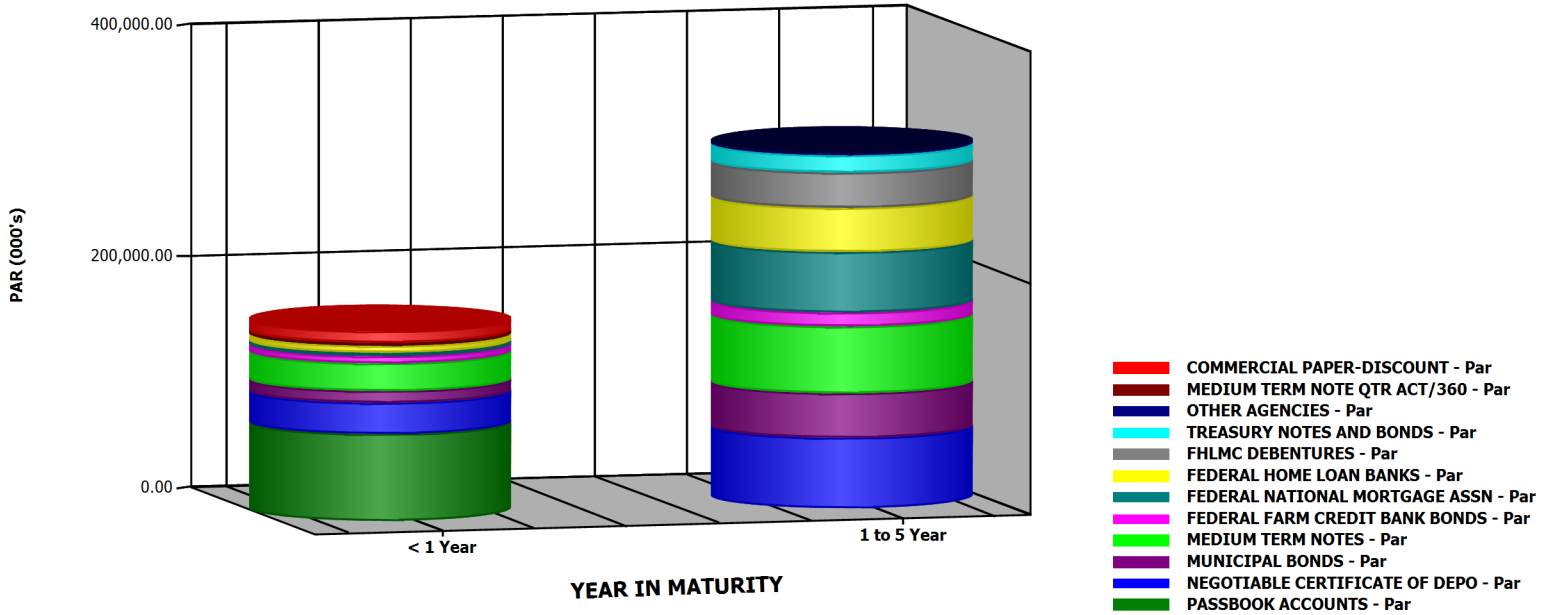
Investments Outstanding As Of Date: 2/28/2019

Par (000's)	< 1 Year	1 to 5 Year	Totals (000's)
COMMERCIAL PAPER-DISC	10,000.00	0.00	10,000.00
FEDERAL FARM CREDIT BAN	6,000.00	12,000.00	18,000.00
FEDERAL HOME LOAN BANK	6,000.00	38,240.00	44,240.00
FEDERAL NATIONAL MORTG	3,000.00	52,250.00	55,250.00
FHLMC DEBENTURES F	0.00	30,420.00	30,420.00
MEDIUM TERM NOTE QTR A	2,655.00	0.00	2,655.00
MEDIUM TERM NOTES F	24,107.00	57,806.00	81,913.00
MUNICIPAL BONDS F	10,150.00	38,483.69	48,633.69
NEGOTIABLE CERTIFICATE	26,950.00	60,770.00	87,720.00
OTHER AGENCIES F	0.00	2,000.00	2,000.00
PASSBOOK ACCOUNTS R	75,000.00	0.00	75,000.00
TREASURY NOTES AND BON	0.00	15,000.00	15,000.00
Totals (000's):	163,862.00	306,969.69	470,831.69

CALL/MATURITY DISTRIBUTION



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Investments Outstanding As Of Date: 2/28/2019

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)
VS 18-02 (JPM)	P-1	A-1	46640QUN9	2.910	2.972	.395	.394	.394	11/06/2018	07/22/2019		5,000,000.00	4,895,725.00	98.971000	6,345.83
GP 19-02 (MUFG)	P-1	A-1	62479MUR2	2.760	2.801	.403	.402	.402	01/15/2019	07/25/2019		5,000,000.00	4,926,783.33	98.950000	3,466.67
Total Count 2				2.835	2.886	.399	.398	.398				10,000,000.00	9,822,508.33	98.960500	9,812.50
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	.704	.701	.701	11/12/2014	11/12/2019		3,000,000.00	3,000,000.00	99.520000	-14,400.00
GP 15-60 (FFCB Bullet)	Aaa	AA+	3133EFLZ8	1.460	1.462	1.666	1.645	1.645	10/28/2015	10/28/2020		3,000,000.00	2,999,709.00	98.190000	-54,009.00
VS 16-02 (NC 2-24-17)CC	Aaa	AA+	3133EFZT7	1.400	1.400	.989	.985	.985	02/24/2016	02/24/2020		3,000,000.00	3,000,000.00	98.895000	-33,150.00
UBS 16-03 (NC 7-6-17)CC	Aaa	AA+	3133EGKA2	1.500	1.500	2.353	2.319	2.319	07/06/2016	07/06/2021		3,000,000.00	3,000,000.00	97.582000	-72,540.00
GP 16-64 (FFCB Bullet)	Aaa	AA+	3133EGT47	2.010	2.010	2.778	2.704	2.704	12/08/2016	12/08/2021		3,000,000.00	3,000,000.00	98.499000	-45,030.00
VS 17-03 (NC 3-27-18)CC	Aaa	AA+	3133EH4T7	2.440	2.440	3.329	3.207	3.207	12/27/2017	06/27/2022		3,000,000.00	3,000,000.00	99.150000	-25,500.00
Total Count 6				1.768	1.769	1.970	1.927	1.927				18,000,000.00	17,999,709.00	98.639333	-244,629.00
FEDERAL HOME LOAN BANKS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
WB 15-01 (FHLB Bullet)	Aaa	AA+	3130A5Z77	1.830	1.694	1.416	1.406	1.406	09/16/2015	07/29/2020		5,000,000.00	5,031,600.00	98.926000	-85,300.00
HC 15-17 (1X Call 12-28-16)	Aaa	AA+	3130A6UX3	1.500	1.500	.329	.329	.329	12/28/2015	06/28/2019		3,000,000.00	3,000,000.00	99.684000	-9,480.00
WB 16-01 (Bullet)	Aaa	AA+	3130A3UQ5	1.875	1.552	1.786	1.759	1.759	01/19/2016	12/11/2020		3,000,000.00	3,045,480.00	98.817000	-80,970.00
FS 16-01 (NC 8-26-16)CC	Aaa	AA+	3130A7CL7	1.690	1.700	1.997	1.969	1.969	02/26/2016	02/26/2021		240,000.00	239,880.00	98.346000	-3,849.60
WB 16-02 (Bullet)	Aaa	AA+	313378J77	1.875	1.290	1.038	1.028	1.028	02/23/2016	03/13/2020		3,000,000.00	3,069,117.00	99.314000	-89,697.00
GP 16-17 (NC 7-26-16)CC	Aaa	AA+	3130A7QK4	1.700	1.700	2.159	2.119	2.119	04/26/2016	04/26/2021		3,000,000.00	3,000,000.00	98.007000	-59,790.00
WB 16-03 (Bullet)	Aaa	AA+	313382K69	1.750	1.461	2.036	1.996	1.996	05/20/2016	03/12/2021		3,000,000.00	3,040,116.00	98.260000	-92,316.00
WF 16-02 (Bullet)	Aaa	AA+	3130A8DB6	1.125	1.139	.310	.309	.309	06/03/2016	06/21/2019		3,000,000.00	2,998,740.00	99.590000	-11,040.00
UBS 16-04 (NC 10-19-16)CC	Aaa	AA+	3130A8P80	1.400	1.400	1.893	1.871	1.871	07/19/2016	01/19/2021		3,000,000.00	3,000,000.00	97.911000	-62,670.00
WF 16-17 (NC 1-6-17)QC	Aaa	AA+	3130A9NG2	1.540	1.545	2.605	2.549	2.549	10/06/2016	10/06/2021		3,000,000.00	2,999,250.00	97.162000	-84,390.00
WF 16-20 (Global Bullet)	Aaa	AA+	3130AABG2	1.875	1.959	2.753	2.684	2.684	11/30/2016	11/29/2021		3,000,000.00	2,988,060.00	98.256000	-40,380.00
WF 17-01 (NC 1-10-20)CC	Aaa	AA+	3130AAKB3	2.140	2.140	2.868	2.788	2.788	01/10/2017	01/10/2022		3,000,000.00	3,000,000.00	98.687000	-39,390.00
WF 17-02 (Bullet)	Aaa	AA+	3130AAKW7	1.950	1.978	2.868	2.795	2.795	01/10/2017	01/10/2022		3,000,000.00	2,996,010.00	98.363000	-45,120.00
HC 17-03 (1X Call 4-26-19)	Aaa	AA+	3130AB3U8	2.100	2.100	3.159	3.054	3.054	04/26/2017	04/26/2022		3,000,000.00	3,000,000.00	98.711000	-38,670.00
WB 17-01 (Annual Call)	Aaa	AA+	3130AC6F6	2.000	2.000	3.488	3.387	3.387	08/24/2017	08/24/2022		3,000,000.00	3,000,000.00	97.903000	-62,910.00
Total Count 15				1.764	1.676	2.022	1.978	1.978				44,240,000.00	44,408,253.00	98.558500	-805,972.60
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)
VS 15-07 (FNMA Bullet)	Aaa	AA+	3135G0A78	1.625	1.594	.896	.893	.893	05/20/2015	01/21/2020		3,000,000.00	3,004,147.23	99.199000	-28,177.23

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

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)
GP 15-59 (FNMA Bullet)	Aaa	AA+	3135G0D75	1.500	1.417	1.315	1.306	1.306	10/28/2015	06/22/2020		3,000,000.00	3,011,148.00	98.636000	-52,068.00
VS 16-03 (NC 2-24-17)1X	Aaa	AA+	3136G2YU5	1.500	1.500	1.992	1.967	1.967	02/24/2016	02/24/2021		2,000,000.00	2,000,000.00	97.996000	-40,080.00
GP 16-35 (NC 12-30-16)QC	Aaa	AA+	3136G3SJ5	1.500	1.510	2.337	2.296	2.296	06/30/2016	06/30/2021		3,000,000.00	2,998,500.00	97.257000	-80,790.00
GP 16-37 (NC 12-30-16)QC	Aaa	AA+	3136G3UD5	1.600	1.600	2.337	2.294	2.294	06/30/2016	06/30/2021		5,000,000.00	5,000,000.00	98.114000	-94,300.00
UBS 16-05 (NC 10-28-16)QC	Aaa	AA+	3136G3J30	1.600	1.600	2.414	2.377	2.377	07/28/2016	07/28/2021		3,000,000.00	3,000,000.00	97.582000	-72,540.00
HC 16-08 (NC 10-27-16)QC	Aaa	AA+	3136G3R23	1.625	1.625	2.414	2.377	2.377	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	97.658000	-93,680.00
VS 16-08 (1X Call 7-28-16)	Aaa	AA+	3136G3H65	1.400	1.400	2.414	2.382	2.382	07/28/2016	07/28/2021		4,000,000.00	4,000,000.00	97.282000	-108,720.00
WF 16-08 (NC 8-10-17)AC	Aaa	AA+	3136G3U45	1.500	1.500	2.449	2.413	2.413	08/10/2016	08/10/2021		5,000,000.00	5,000,000.00	97.094000	-145,300.00
WF 16-12 (NC 2-14-17)QC	Aaa	AA+	3136G36F7	1.600	1.600	2.545	2.486	2.486	09/14/2016	09/14/2021		4,000,000.00	4,000,000.00	97.203000	-111,880.00
UBS 16-06 (NC 4-7-17)QC	Aaa	AA+	3136G4DP5	1.500	1.500	2.608	2.553	2.553	10/07/2016	10/07/2021		4,000,000.00	4,000,000.00	96.597000	-136,120.00
WF 16-16 (NC 3-30-17)QC	Aaa	AA+	3136G4CY7	1.500	1.500	2.589	2.528	2.528	09/30/2016	09/30/2021		3,000,000.00	3,000,000.00	97.053000	-88,410.00
UBS 16-07 (NC 4-28-17)QC	Aaa	AA+	3136G4EV1	1.625	1.627	2.666	2.607	2.607	10/28/2016	10/28/2021		3,000,000.00	2,999,760.00	96.761000	-96,930.00
WB 16-04 (BULLET)	Aaa	AA+	3135G0Q89	1.375	1.420	2.608	2.558	2.558	10/25/2016	10/07/2021		3,000,000.00	2,993,562.00	97.056000	-81,882.00
GP 16-62 (Bullet)	Aaa	AA+	3135G0Q89	1.375	1.775	2.608	2.557	2.557	11/17/2016	10/07/2021		3,000,000.00	2,944,026.00	97.056000	-32,346.00
HC 16-10 (FNMA Bullet)	Aaa	AA+	3135G0J20	1.375	1.940	1.997	1.974	1.974	12/20/2016	02/26/2021		2,000,000.00	1,954,790.34	97.776000	729.66
GP 17-44 (1X CALL)	Aaa	AA+	3136G4PK3	1.750	2.063	1.584	1.557	1.557	12/21/2017	09/28/2020		1,250,000.00	1,239,500.00	98.722000	-5,475.00
Total Count 17				1.525	1.570	2.283	2.243	2.243				55,250,000.00	55,145,433.57	97.515774	-1,267,968.57

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	1.499	1.488	1.488	10/16/2015	08/28/2020		1,320,000.00	1,333,473.24	98.939000	-27,478.44
GP 16-36 (Step Down)QC	Aaa	AA+	3134G9ZS9	1.200	1.200	2.337	2.280	2.280	06/30/2016	06/30/2021		3,000,000.00	3,000,000.00	96.916000	-92,520.00
WF 16-07 (NC 11-25-16)QC	Aaa	AA+	3134G9X44	1.625	1.625	2.490	2.452	2.452	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	97.729000	-68,130.00
GP 16-49 (NC 11-25-16)QC	Aaa	AA+	3134G93Q8	1.680	1.680	2.490	2.450	2.450	08/25/2016	08/25/2021		3,000,000.00	3,000,000.00	97.851000	-64,470.00
HC 17-01 (NC 1-26-18)QC	Aaa	AA+	3134GAK86	2.200	2.200	2.912	2.831	2.831	01/26/2017	01/26/2022		3,000,000.00	3,000,000.00	98.988000	-30,360.00
VS 17-01 (NC 2-28-18)1X	Aaa	AA+	3134GA4Q4	2.052	2.052	3.003	2.925	2.925	02/28/2017	02/28/2022		3,000,000.00	3,000,000.00	98.564000	-43,080.00
VS 17-02 (NC 9-27-19)QC	Aaa	AA+	3134GBK84	2.000	2.000	3.581	3.445	3.445	09/27/2017	09/27/2022		4,000,000.00	4,000,000.00	97.811000	-87,560.00
GP 17-40 (NC 2-28-18)QC	Aaa	AA+	3134GBY63	2.400	2.400	3.751	3.588	3.588	11/28/2017	11/28/2022		3,000,000.00	3,000,000.00	98.339000	-49,830.00
VS 17-04 (NC 12-28-18)QC	Aaa	AA+	3134GB6Y3	2.450	2.450	3.833	3.668	3.668	12/28/2017	12/28/2022		1,600,000.00	1,600,000.00	98.796000	-19,264.00
HC 18-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHD0	2.750	2.750	3.082	2.947	2.947	03/29/2018	03/29/2022		3,000,000.00	3,000,000.00	100.005000	150.00
RJ 19-01 (1X Call 3-29-19)	Aaa	AA+	3134GSHA6	2.830	2.830	4.249	4.045	4.045	01/18/2019	05/29/2023		2,500,000.00	2,521,421.53	99.998000	-50.00
Total Count 11				2.068	2.058	3.066	2.963	2.963				30,420,000.00	30,454,894.77	98.457859	-482,592.44

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

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	3.478	.649	.041	.041	.041	02/28/2018	03/15/2019		1,155,000.00	1,162,975.28	100.028000	-7,651.88
GP 19-03 (Pepsi Floater)	A1	A+	713448DS4	2.599	2.603	.173	.172	.172	01/24/2019	05/02/2019		1,500,000.00	1,499,977.50	100.025000	397.50
Total Count 2				2.983	1.750	.116	.115	.115				2,655,000.00	2,662,952.78	100.026305	-7,254.38
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	.184	.183	.183	06/18/2014	05/06/2019		2,000,000.00	2,006,460.00	99.922000	-8,020.00
GP 14-34 (HONDA)	A2	A	02665WAH4	2.250	2.280	.460	.460	.460	09/16/2014	08/15/2019		2,000,000.00	1,997,226.00	99.786000	-1,506.00
GP 14-48 (JNJ)	Aaa	AAA	478160BM5	1.875	1.870	.767	.765	.765	12/08/2014	12/05/2019		3,000,000.00	3,000,690.00	99.390000	-18,990.00
GP 15-06 (MASTERCARD)	A2	A+	57636QAA2	2.000	1.753	.088	.088	.088	03/11/2015	04/01/2019		1,000,000.00	1,009,620.00	99.942000	-10,200.00
GP 15-08 (Paccar)	A1	A+	69371RM29	2.200	1.755	.545	.542	.542	04/14/2015	09/15/2019		1,107,000.00	1,127,844.81	99.541000	-25,925.94
GP 15-25 (ADP)	Aa3	AA	053015AD5	2.250	2.151	1.548	1.514	1.514	09/15/2015	09/15/2020		3,000,000.00	3,013,950.00	99.374000	-32,730.00
HC 15-16 (Pepsico)	A1	A+	713448CS5	1.850	2.140	1.170	1.153	1.153	09/17/2015	04/30/2020		900,000.00	888,570.00	99.045000	2,835.00
VS 15-12 (Pepsico)	A1	A+	713448CS5	1.850	2.164	1.170	1.153	1.153	09/18/2015	04/30/2020		2,000,000.00	1,972,520.00	99.045000	8,380.00
VS 15-19 (Cisco)	A1	AA-	17275RAR3	2.125	1.594	.003	.003	.003	11/03/2015	03/01/2019		3,000,000.00	3,051,402.18	100.000000	-51,402.18
GP 15-63 (NY University)	Aa2	AA-	650119AF7	1.767	1.767	.337	.337	.337	11/18/2015	07/01/2019		1,000,000.00	1,000,000.00	99.673000	-3,270.00
GP 16-29 (Home Depot)	A2	A	437076BL5	2.000	1.703	2.090	2.043	2.043	05/13/2016	04/01/2021		3,000,000.00	3,041,520.00	98.636000	-82,440.00
GP 16-30 (State Street)	A1	A	857477AV5	1.950	2.005	2.222	2.177	2.177	05/25/2016	05/19/2021		1,010,000.00	1,007,363.90	97.899000	-18,584.00
WF 16-02 (State Street)	A1	A	857477AV5	1.950	2.005	2.222	2.177	2.177	05/25/2016	05/19/2021		1,599,000.00	1,594,842.60	97.899000	-29,437.59
WF 16-06 (Wells Fargo)	A2	A-	94974BGF1	2.150	1.686	.921	.917	.917	07/20/2016	01/30/2020		3,000,000.00	3,047,472.00	99.346000	-67,092.00
VS 16-12 (IBRD)	Aaa	AAA	459058FP3	1.375	1.458	2.562	2.510	2.510	09/20/2016	09/20/2021		3,000,000.00	2,987,970.00	96.982000	-78,510.00
WF 16-18 (Unilever)	A1	A+	904764AT4	1.375	1.605	2.414	2.383	2.383	10/12/2016	07/28/2021		3,000,000.00	2,968,260.00	96.643000	-68,970.00
GP 16-60 (BNYMellon)	A1	A	06406HCZ0	2.150	1.633	.989	.984	.984	10/27/2016	02/24/2020		3,000,000.00	3,050,010.00	99.395000	-68,160.00
GP 16-65 (Princeton)	Aaa	AAA	89837LAC9	1.845	2.107	2.340	2.296	2.296	12/08/2016	07/01/2021		2,000,000.00	1,977,300.00	97.519000	-26,920.00
GP 16-61 (USB Floater)	A1	A+	91159HHJ2	3.171	2.494	.153	.153	.153	11/14/2016	04/25/2019		3,000,000.00	3,004,899.00	100.025000	-4,149.00
GP 17-33 (Visa)	A1	AA-	92826CAG7	2.150	2.151	3.548	3.401	3.401	09/15/2017	09/15/2022		3,000,000.00	2,999,850.00	97.990000	-60,150.00
GP 17-32 (Apple)	Aa1	AA+	037833DC1	2.100	2.125	3.540	3.396	3.396	09/12/2017	09/12/2022		750,000.00	749,115.00	97.685000	-16,477.50
GP 17-34 (PPL)	A1	A	69351UAQ6	2.500	2.434	3.510	3.340	3.340	10/13/2017	09/01/2022		2,541,000.00	2,548,647.60	97.662000	-67,056.18
GP 17-35 (Citi)	Aa3	A+	17325FAK4	3.061	3.061	1.644	1.620	1.620	10/20/2017	10/20/2020		2,000,000.00	2,000,000.00	99.927000	-1,460.00
GP 17-41 (Institute Adv Stud	Aaa	AAA	45780DCC4	2.447	2.430	3.677	3.510	3.510	11/16/2017	11/01/2022		570,000.00	570,453.27	98.283000	-10,240.17
HC 17-16 (PG)	Aa3	AA-	742718EU9	2.150	2.285	3.452	3.343	3.343	11/21/2017	08/11/2022		3,000,000.00	2,981,910.00	98.034000	-40,890.00
GP 18-07 (Berkshire)	Aa2	AA	084670BR8	2.750	3.125	4.044	3.808	3.808	03/22/2018	03/15/2023		1,290,000.00	1,267,841.67	99.761000	19,075.23
GP 18-11 (Walmart)	Aa2	AA	931142DU4	2.350	2.900	3.797	3.636	3.636	04/13/2018	12/15/2022		3,000,000.00	2,928,270.00	98.523000	27,420.00
GP 18-13 (Blackrock)	Aa3	AA-	09247XAJ0	3.375	3.090	3.258	3.090	3.090	05/07/2018	06/01/2022		2,680,000.00	2,708,944.00	101.349000	7,209.20

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

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 18-14 (Nike)	A1	AA-	654106AC7	2.250	3.208	4.173	3.975	3.975	05/15/2018	05/01/2023		1,401,000.00	1,339,885.58	98.623000	41,822.65
RJ 18-05 (Toyota)	Aa3	AA-	89236TCQ6	2.800	3.297	3.373	3.232	3.232	05/22/2018	07/13/2022		2,765,000.00	2,712,133.20	99.732000	45,456.60
GP 18-18 (Chevron)	Aa2	AA	166764BN9	2.498	3.090	3.011	2.885	2.885	09/06/2018	03/03/2022		2,000,000.00	1,961,506.33	99.203000	22,970.00
GP 18-19 (JPM Float)	Aa2	A+	48125LRR5	2.920	2.920	1.641	1.602	1.602	10/19/2018	10/19/2020		1,000,000.00	1,000,000.00	100.003000	30.00
GP 18-20 (PNC)	A2	A	69353RES3	2.600	3.230	1.395	1.378	1.378	10/31/2018	07/21/2020		3,000,000.00	2,968,500.00	99.614000	19,920.00
GP 18-22 (JPM)	Aa2	A+	48125LRG9	1.650	2.990	.567	.565	.565	11/05/2018	09/23/2019		2,000,000.00	1,980,632.00	99.398000	11,178.00
GP 18-23 (Microsoft)	Aaa	AAA	594918BQ6	2.000	3.296	4.444	4.264	4.264	12/06/2018	08/08/2023		3,050,000.00	2,880,115.00	96.775000	71,522.50
GP 18-24 (JPM Float)	Aa2	A+	48125LRR5	2.920	3.040	1.641	1.601	1.601	12/24/2018	10/19/2020		1,250,000.00	1,247,625.00	100.003000	2,412.50
GP 19-01 (Toyota)	Aa3	AA-	89236TFS9	3.356	3.362	4.863	4.506	4.506	01/08/2019	01/08/2024		2,000,000.00	1,999,460.00	101.174000	24,020.00
GP 19-04 (Citi Fxd-to-FRN)	A1	A+	17325FAV0	3.165	3.165	2.978	2.861	2.861	02/19/2019	02/19/2022		3,000,000.00	3,000,000.00	100.025000	750.00
Total Count 38				2.300	2.392	2.152	2.077	2.077				81,913,000.00	81,592,809.14	99.008660	-487,578.88

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 14-20 (CA GO)	Aa3	AA-	13063CKL3	2.250	1.970	.170	.170	.170	06/04/2014	05/01/2019		3,000,000.00	3,039,090.00	99.944000	-40,770.00
GP 14-22 (UC REV BOND)	Aa2	AA	91412GSB2	1.796	2.018	.337	.337	.337	07/15/2014	07/01/2019		1,000,000.00	989,940.00	99.740000	7,460.00
GP 15-01 (LA COMM COLL D	Aa1	AA+	54438CRE4	2.058	2.030	.422	.422	.422	01/08/2015	08/01/2019		1,000,000.00	1,001,200.00	99.740000	-3,800.00
GP 15-10 (Cal GO)	Aa3	AA-	13063CSQ4	1.800	1.701	1.090	1.078	1.078	04/29/2015	04/01/2020		2,000,000.00	2,009,300.00	99.140000	-26,500.00
GP 15-13 (UCREV)	Aa2	AA	91412GSB2	1.796	1.970	.337	.337	.337	07/09/2015	07/01/2019		500,000.00	496,685.00	99.740000	2,015.00
GP 15-24 (UC Rev)	Aa2	AA	91412GQB4	1.995	1.950	1.211	1.199	1.199	09/08/2015	05/15/2020		1,825,000.00	1,828,631.75	99.132000	-19,472.75
GP 15-40 (El Monte SD)	Aa3	AA	283309KP6	2.613	2.000	1.173	1.156	1.156	10/09/2015	05/01/2020		1,000,000.00	1,026,580.00	99.498000	-31,600.00
WF 16-01 (UC Reg)	Aa2	AA	91412GD44	1.490	1.490	1.211	1.203	1.203	04/20/2016	05/15/2020		2,000,000.00	2,000,000.00	98.542000	-29,160.00
GP 16-21 (UC Reg)	Aa2	AA	91412GD36	1.169	1.169	.208	.208	.208	04/20/2016	05/15/2019		1,600,000.00	1,600,000.00	99.716000	-4,544.00
GP 16-38 (SCPPA)		AA-	842477TV3	2.029	1.274	1.340	1.327	1.327	07/08/2016	07/01/2020		2,000,000.00	2,058,400.00	99.137000	-75,660.00
GP 16-47 (Georgia GO)	Aaa	AAA	3733844Q6	2.000	1.220	.926	.920	.920	07/29/2016	02/01/2020		1,050,000.00	1,078,014.00	99.514000	-33,117.00
GP 16-50 (SantaClaraValley	Aa1		80168FLZ7	2.157	1.340	1.258	1.242	1.242	08/18/2016	06/01/2020		1,250,000.00	1,287,562.50	99.248000	-46,962.50
GP 16-54 (CA Wtr Resource)	Aa1	AA	13066YTY5	1.713	1.713	2.173	2.133	2.133	09/28/2016	05/01/2021		4,823,687.10	4,823,687.10	98.113000	-91,022.98
GP 16-59 (Rancho Wtr-C-Ref		AAA	752111JW5	1.675	1.550	2.425	2.384	2.384	10/18/2016	08/01/2021		1,780,000.00	1,790,199.40	97.501000	-54,681.60
WF 16-21 (SFOWTR)	Aa3	AA-	79765RN47	2.150	2.150	2.677	2.596	2.596	12/14/2016	11/01/2021		3,000,000.00	3,000,000.00	98.308000	-50,760.00
GP 17-09 (Roseville FA)		AA-	77781RCK7	2.410	2.350	2.929	2.837	2.837	02/09/2017	02/01/2022		1,000,000.00	1,002,800.00	98.898000	-13,820.00
GP 17-22 (CalGO)	Aa3	AA-	13063DAD0	2.367	2.367	3.090	2.971	2.971	04/27/2017	04/01/2022		2,200,000.00	2,200,000.00	98.985000	-22,330.00
GP 17-42 (Texas A&M)	Aaa	AAA	88213AJZ9	2.202	2.419	3.211	3.101	3.101	12/04/2017	05/15/2022		3,000,000.00	2,972,670.00	98.388000	-21,030.00
GP 18-03 (NYSFAC)	Aaa	AAA	64985HYW1	2.269	2.531	2.882	2.797	2.797	01/17/2018	01/15/2022		775,000.00	767,358.50	98.824000	-1,472.50
RJ 18-01 (Cal GO)	Aa3	AA-	13063DDD7	2.250	2.250	.589	.586	.586	03/06/2018	10/01/2019		2,000,000.00	2,000,000.00	99.806000	-3,880.00

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

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 18-12 (Cal GO)	Aa3	AA-	13063DGA0	2.800	2.799	2.090	2.027	2.027	04/25/2018	04/01/2021		3,600,000.00	3,600,144.00	100.285000	10,116.00
RJ 18-02 (Palo Alto)		AA+	697364DW4	3.010	3.010	2.677	2.566	2.566	06/05/2018	11/01/2021		140,000.00	140,000.00	100.597000	835.80
RJ 18-03 (Palo Alto)		AA+	697364DX2	3.120	3.120	3.677	3.466	3.466	06/05/2018	11/01/2022		195,000.00	195,000.00	100.963000	1,877.85
GP 18-17 (Texas A&M)	Aaa	AAA	88213AHK4	2.734	3.000	4.211	3.977	3.977	07/17/2018	05/15/2023		3,000,000.00	2,964,300.00	99.936000	33,780.00
RJ 18-12 (Texas)	Aaa	AAA	8827237M5	2.749	3.106	4.592	4.294	4.294	11/01/2018	10/01/2023		3,000,000.00	2,958,332.50	99.777000	41,850.00
RJ 18-13 (MDSMED)	Aaa		574218A86	2.079	3.100	2.340	2.290	2.290	11/07/2018	07/01/2021		1,000,000.00	974,190.00	98.725000	13,060.00
RJ 19-02 (SFOAPT)	A1	A	79766DNW5	2.937	2.937	3.844	3.659	3.659	02/26/2019	01/01/2023		445,000.00	445,000.00	99.910000	-400.50
RJ 19-03 (SFOAPT)	A1	A	79766DNX3	3.038	3.038	4.844	4.537	4.537	02/26/2019	01/01/2024		450,000.00	450,000.00	99.676000	-1,458.00
Total Count 28				2.169	2.138	2.094	2.021	2.021				48,633,687.10	48,699,084.75	99.171517	-461,447.18
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 14-03 (WEBSTER) YES			94768NJN5	1.800	1.800	.014	.014	.014	03/05/2014	03/05/2019		245,000.00	245,000.00	99.994000	-14.70
FNC 14-02 (WEBSTER) PA			94768NJN5	1.800	1.800	.014	.014	.014	03/05/2014	03/05/2019		245,000.00	245,000.00	99.994000	-14.70
FNC 14-01 (WEBSTER) CITY			94768NJN5	1.800	1.800	.014	.014	.014	03/05/2014	03/05/2019		245,000.00	245,000.00	99.994000	-14.70
FNC 14-06 (SAUK) YES			804375DF7	1.650	1.650	.167	.167	.167	04/30/2014	04/30/2019		245,000.00	245,000.00	99.957000	-105.35
FNC 14-05 (SAUK) PA			804375DF7	1.650	1.650	.167	.167	.167	04/30/2014	04/30/2019		245,000.00	245,000.00	99.957000	-105.35
FNC 14-04(SAUK)CITY			804375DF7	1.650	1.650	.167	.167	.167	04/30/2014	04/30/2019		245,000.00	245,000.00	99.957000	-105.35
GP 14-12 (THIRD FED) YES			88413QAP3	1.800	1.800	.230	.230	.230	05/23/2014	05/23/2019		245,000.00	245,000.00	99.931000	-169.05
GP 14-11 (THIRD FED) PA			88413QAP3	1.800	1.800	.230	.230	.230	05/23/2014	05/23/2019		245,000.00	245,000.00	99.931000	-169.05
GP 14-10 (THIRD FED) CITY			88413QAP3	1.800	1.800	.230	.230	.230	05/23/2014	05/23/2019		245,000.00	245,000.00	99.931000	-169.05
GP 14-16 (FIRST PTRMIER)Y			33610RPF4	1.750	1.750	.247	.246	.246	05/29/2014	05/29/2019		245,000.00	245,000.00	99.861000	-340.55
GP 14-15 (FIRST PREMIER)P			33610RPF4	1.750	1.750	.247	.246	.246	05/29/2014	05/29/2019		245,000.00	245,000.00	99.861000	-340.55
GP 14-14 (FIRST PREMIER)C			33610RPF4	1.750	1.750	.247	.246	.246	05/29/2014	05/29/2019		245,000.00	245,000.00	99.861000	-340.55
GP 14-19 (SUNAPEE)YES			510868AG7	1.750	1.750	.266	.269	.269	06/05/2014	06/05/2019		245,000.00	245,000.00	99.920000	-196.00
GP 14-18 (SUNAPEE)PA			510868AG7	1.750	1.750	.266	.269	.269	06/05/2014	06/05/2019		245,000.00	245,000.00	99.920000	-196.00
GP 14-17 (SUNAPEE)CITY			510868AG7	1.750	1.750	.266	.269	.269	06/05/2014	06/05/2019		245,000.00	245,000.00	99.920000	-196.00
FNC 14-21 (STEARNS)YES			857894NM7	1.700	1.700	.268	.272	.272	06/06/2014	06/06/2019		245,000.00	245,000.00	99.916000	-205.80
FNC 14-20 (STERNS)PA			857894NM7	1.700	1.700	.268	.272	.272	06/06/2014	06/06/2019		245,000.00	245,000.00	99.916000	-205.80
FNC 14-19 (STERNS)CITY			857894NM7	1.700	1.700	.268	.272	.272	06/06/2014	06/06/2019		245,000.00	245,000.00	99.916000	-205.80
FNC 14-18 (NBT)YES			628779FJ4	1.800	1.800	.268	.268	.268	06/06/2014	06/06/2019		245,000.00	245,000.00	99.912000	-215.60
FNC 14-17 (NBT)PA			628779FJ4	1.800	1.800	.268	.268	.268	06/06/2014	06/06/2019		245,000.00	245,000.00	99.912000	-215.60
FNC 14-16 (NBT)CITY			628779FJ4	1.800	1.800	.268	.268	.268	06/06/2014	06/06/2019		245,000.00	245,000.00	99.912000	-215.60
FNC 14-31 (AMEX BANK) CI			02587CAF7	1.950	1.950	.381	.381	.381	07/17/2014	07/17/2019		245,000.00	245,000.00	99.868000	-323.40

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 14-32 (AMEX BANK) PA			02587CAF7	1.950	1.950	.381	.381	.381	07/17/2014	07/17/2019		245,000.00	245,000.00	99.868000	-323.40
FNC 14-33 (AMEX BANK) YE			02587CAF7	1.950	1.950	.381	.381	.381	07/17/2014	07/17/2019		245,000.00	245,000.00	99.868000	-323.40
GP 14-28 (PEOPLES UNITED			71270QGB6	1.950	1.950	.493	.493	.493	08/27/2014	08/27/2019		245,000.00	245,000.00	99.820000	-441.00
GP 14-29 (PEOPLES UNITED			71270QGB6	1.950	1.950	.493	.493	.493	08/27/2014	08/27/2019		245,000.00	245,000.00	99.820000	-441.00
GP 14-30 (PEOPLES UNITED			71270QGB6	1.950	1.950	.493	.493	.493	08/27/2014	08/27/2019		245,000.00	245,000.00	99.820000	-441.00
HC 14-02 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.551	.550	.550	09/17/2014	09/17/2019		245,000.00	245,000.00	99.856000	-352.80
HC 14-03 (GOLDMAN SACHS			38147J5J7	2.100	2.100	.551	.550	.550	09/17/2014	09/17/2019		245,000.00	245,000.00	99.856000	-352.80
VS 14-10 (PARK NATL) CITY			700654AV8	2.100	2.100	.071	.071	.071	09/26/2014	03/26/2019		245,000.00	245,000.00	99.969000	-75.95
VS 14-11 (PARK NATL) PA			700654AV8	2.100	2.100	.071	.071	.071	09/26/2014	03/26/2019		245,000.00	245,000.00	99.969000	-75.95
VS 14-12 (PARK NATL) YES			700654AV8	2.100	2.100	.071	.071	.071	09/26/2014	03/26/2019		245,000.00	245,000.00	99.969000	-75.95
HC 14-04 (BMW) CITY			05580AAU8	2.100	2.100	.556	.556	.556	09/19/2014	09/19/2019		245,000.00	245,000.00	99.793000	-507.15
HC 14-05 (BMW) PA			05580AAU8	2.100	2.100	.556	.556	.556	09/19/2014	09/19/2019		245,000.00	245,000.00	99.793000	-507.15
HC 14-06 (BMW) YES			05580AAU8	2.100	2.100	.556	.556	.556	09/19/2014	09/19/2019		245,000.00	245,000.00	99.793000	-507.15
VS 14-13 (MIDWIL) CITY			59828PBU3	2.000	2.000	.627	.627	.627	10/15/2014	10/15/2019		245,000.00	245,000.00	99.813000	-458.15
VS 14-14 (MIDWIL) PA			59828PBU3	2.000	2.000	.627	.627	.627	10/15/2014	10/15/2019		245,000.00	245,000.00	99.813000	-458.15
VS 14-15 (MIDWIL) YES			59828PBU3	2.000	2.000	.627	.627	.627	10/15/2014	10/15/2019		245,000.00	245,000.00	99.813000	-458.15
VS 14-16 (LEADER) CITY			52168UCV2	2.000	2.000	.644	.643	.643	10/21/2014	10/21/2019		245,000.00	245,000.00	99.811000	-463.05
VS 14-17 (LEADER) PA			52168UCV2	2.000	2.000	.644	.643	.643	10/21/2014	10/21/2019		245,000.00	245,000.00	99.811000	-463.05
VS 14-18 (LEADER) YES			52168UCV2	2.000	2.000	.644	.643	.643	10/21/2014	10/21/2019		245,000.00	245,000.00	99.811000	-463.05
FNC 14-34 (Cap One)City			140420PS3	2.100	2.100	.608	.608	.608	10/08/2014	10/08/2019		245,000.00	245,000.00	99.826000	-426.30
FNC 14-35 (Cap One)PA			140420PS3	2.100	2.100	.608	.608	.608	10/08/2014	10/08/2019		245,000.00	245,000.00	99.826000	-426.30
FNC 14-36 (Cap One)YES			140420PS3	2.100	2.100	.608	.608	.608	10/08/2014	10/08/2019		245,000.00	245,000.00	99.826000	-426.30
GP 14-42 (FLUSHING) CITY			34387AAX7	2.000	2.000	.671	.663	.663	10/31/2014	10/31/2019		245,000.00	245,000.00	99.801000	-487.55
GP 14-43 (FLUSHING) PA			34387AAX7	2.000	2.000	.671	.663	.663	10/31/2014	10/31/2019		245,000.00	245,000.00	99.801000	-487.55
GP 14-44 (FLUSHING) YES			34387AAX7	2.000	2.000	.671	.663	.663	10/31/2014	10/31/2019		245,000.00	245,000.00	99.801000	-487.55
HC 14-08 (LIVE OAK) CITY			538036CA0	1.850	1.850	.416	.415	.415	10/30/2014	07/30/2019		245,000.00	245,000.00	99.851000	-365.05
HC 14-09 (LIVE OAK) PA			538036CA0	1.850	1.850	.416	.415	.415	10/30/2014	07/30/2019		245,000.00	245,000.00	99.851000	-365.05
HC 14-10 (LIVE OAK) YES			538036CA0	1.850	1.850	.416	.415	.415	10/30/2014	07/30/2019		245,000.00	245,000.00	99.851000	-365.05
VS 14-22 (LUANA) CITY			549103QN2	1.850	1.850	.685	.684	.684	11/05/2014	11/05/2019		245,000.00	245,000.00	99.633000	-899.15
VS 14-23 (LUANA) PA			549103QN2	1.850	1.850	.685	.684	.684	11/05/2014	11/05/2019		245,000.00	245,000.00	99.633000	-899.15
VS 14-24 (LUANA) YES			549103QN2	1.850	1.850	.685	.684	.684	11/05/2014	11/05/2019		245,000.00	245,000.00	99.633000	-899.15
VS 14-25 (MINNWEST SO) C			60425SDY2	1.800	1.800	.668	.663	.663	10/30/2014	10/30/2019		245,000.00	245,000.00	99.794000	-504.70
VS 14-26 (MINNWEST SO) P			60425SDY2	1.800	1.800	.668	.663	.663	10/30/2014	10/30/2019		245,000.00	245,000.00	99.794000	-504.70

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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)
VS 14-27 (MINNWEST SO) Y			60425SDY2	1.800	1.800	.668	.663	.663	10/30/2014	10/30/2019		245,000.00	245,000.00	99.794000	-504.70
SN 14-01 (BANK LEUMI) CIT			063248EX2	2.000	2.000	.740	.737	.737	11/25/2014	11/25/2019		245,000.00	245,000.00	99.770000	-563.50
SN 14-02 (BANK LEUMI) PA			063248EX2	2.000	2.000	.740	.737	.737	11/25/2014	11/25/2019		245,000.00	245,000.00	99.770000	-563.50
SN 14-03 (BANK LEUMI) YES			063248EX2	2.000	2.000	.740	.737	.737	11/25/2014	11/25/2019		245,000.00	245,000.00	99.770000	-563.50
FNC 15-10 (Bluffton)CITY			175144CP7	1.250	1.250	.132	.131	.131	04/17/2015	04/17/2019		245,000.00	245,000.00	99.928000	-176.40
FNC 15-12 (Bluffton)YES			175144CP7	1.250	1.250	.132	.131	.131	04/17/2015	04/17/2019		245,000.00	245,000.00	99.928000	-176.40
FNC 15-11 (Bluffton)PA			175144CP7	1.250	1.250	.132	.131	.131	04/17/2015	04/17/2019		245,000.00	245,000.00	99.928000	-176.40
GP 15-09 (GoldmanSachs)CI			38148JRS2	1.900	1.900	1.148	1.136	1.136	04/22/2015	04/22/2020		245,000.00	245,000.00	99.388000	-1,499.40
FNC 15-14 (Amex Centurion)			02587DXK9	1.850	1.850	1.167	1.156	1.156	04/29/2015	04/29/2020		245,000.00	245,000.00	99.345000	-1,604.75
FNC 15-13 (Amex Centurion)			02587DXK9	1.850	1.850	1.167	1.156	1.156	04/29/2015	04/29/2020		245,000.00	245,000.00	99.345000	-1,604.75
FNC 15-17 (CapOneNatl)YES			14042E4P2	2.300	2.300	1.378	1.364	1.364	07/15/2015	07/15/2020		245,000.00	245,000.00	99.480000	-1,274.00
FNC 15-16 (CapOneNatl)PA			14042E4P2	2.300	2.300	1.378	1.364	1.364	07/15/2015	07/15/2020		245,000.00	245,000.00	99.480000	-1,274.00
FNC 15-15 (CapOneNatl)City			14042E4P2	2.300	2.300	1.378	1.364	1.364	07/15/2015	07/15/2020		245,000.00	245,000.00	99.480000	-1,274.00
GP 15-16 (Everbank)YES			29976DZK9	2.000	2.000	1.419	1.408	1.408	07/30/2015	07/30/2020		245,000.00	245,000.00	99.176000	-2,018.80
GP 15-15 (Everbank)PA			29976DZK9	2.000	2.000	1.419	1.408	1.408	07/30/2015	07/30/2020		245,000.00	245,000.00	99.176000	-2,018.80
GP 15-14 (Everbank)City			29976DZK9	2.000	2.000	1.419	1.408	1.408	07/30/2015	07/30/2020		245,000.00	245,000.00	99.176000	-2,018.80
GP 15-18 (First Neighbor)Cit			33581VAE9	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.860000	-343.00
GP 15-19 (First Neighbor)PA			33581VAE9	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.860000	-343.00
GP 15-20 (First Neighbor)YE			33581VAE9	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.860000	-343.00
GP 15-21 (MY Safra)City			55406JAM4	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.865000	-330.75
GP 15-22 (MY Safra)PA			55406JAM4	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.865000	-330.75
GP 15-23 (MY Safra)YES			55406JAM4	1.600	1.600	.512	.510	.510	09/03/2015	09/03/2019		245,000.00	245,000.00	99.865000	-330.75
HC 15-13 (First Bus Bank)Cit			31938QP24	1.700	1.700	.548	.546	.546	09/16/2015	09/16/2019		245,000.00	245,000.00	99.642000	-877.10
HC 15-14 (First Bus Bank)PA			31938QP24	1.700	1.700	.548	.546	.546	09/16/2015	09/16/2019		245,000.00	245,000.00	99.642000	-877.10
HC 15-15 (First Bus Bank)YE			31938QP24	1.700	1.700	.548	.546	.546	09/16/2015	09/16/2019		245,000.00	245,000.00	99.642000	-877.10
FNC 15-18 (Marlin)City			57116AKL1	1.500	1.500	.321	.320	.320	09/25/2015	06/25/2019		245,000.00	245,000.00	99.886000	-279.30
FNC 15-19 (Marlin)PA			57116AKL1	1.500	1.500	.321	.320	.320	09/25/2015	06/25/2019		245,000.00	245,000.00	99.886000	-279.30
FNC 15-20 (Marlin)YES			57116AKL1	1.500	1.500	.321	.320	.320	09/25/2015	06/25/2019		245,000.00	245,000.00	99.886000	-279.30
FNC 15-25 (Bank Midwest)P			063615BE7	1.750	1.750	1.460	1.448	1.448	10/14/2015	08/14/2020		245,000.00	245,000.00	98.786000	-2,974.30
FNC 15-26 (Bank Midwest)Y			063615BE7	1.750	1.750	1.460	1.448	1.448	10/14/2015	08/14/2020		245,000.00	245,000.00	98.786000	-2,974.30
FNC 15-24 (Bank Midwest)Ci			063615BE7	1.750	1.750	1.460	1.448	1.448	10/14/2015	08/14/2020		245,000.00	245,000.00	98.786000	-2,974.30
FNC 15-27 (Revere Bank)Cit			761402AZ9	1.800	1.800	1.589	1.557	1.557	09/30/2015	09/30/2020		245,000.00	245,000.00	99.467000	-1,305.85
FNC 15-28 (Revere Bank)PA			761402AZ9	1.800	1.800	1.589	1.557	1.557	09/30/2015	09/30/2020		245,000.00	245,000.00	99.467000	-1,305.85

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 15-29 (Revere Bank)YE			761402AZ9	1.800	1.800	1.589	1.557	1.557	09/30/2015	09/30/2020		245,000.00	245,000.00	99.467000	-1,305.85
GP 15-30 (West SB)City			95960NJG3	1.850	1.850	1.460	1.447	1.447	10/15/2015	08/14/2020		245,000.00	245,000.00	99.441000	-1,369.55
GP 15-31 (West SB)PA			95960NJG3	1.850	1.850	1.460	1.447	1.447	10/15/2015	08/14/2020		245,000.00	245,000.00	99.441000	-1,369.55
GP 15-32 (West SB)YES			95960NJG3	1.850	1.850	1.460	1.447	1.447	10/15/2015	08/14/2020		245,000.00	245,000.00	99.441000	-1,369.55
FNC 15-30 (First Intl BT)City			32057GAG4	1.500	1.500	.463	.463	.463	10/16/2015	08/16/2019		245,000.00	245,000.00	99.606000	-965.30
FNC 15-31 (First Intl BT)PA			32057GAG4	1.500	1.500	.463	.463	.463	10/16/2015	08/16/2019		245,000.00	245,000.00	99.606000	-965.30
FNC 15-32 (First Intl BT)YES			32057GAG4	1.500	1.500	.463	.463	.463	10/16/2015	08/16/2019		245,000.00	245,000.00	99.606000	-965.30
FNC 15-35 (Lakeside)YES			51210SKY2	1.850	1.850	1.652	1.629	1.629	10/23/2015	10/23/2020		245,000.00	245,000.00	98.736000	-3,096.80
FNC 15-33 (Lakeside)City			51210SKY2	1.850	1.850	1.652	1.629	1.629	10/23/2015	10/23/2020		245,000.00	245,000.00	98.736000	-3,096.80
FNC 15-34 (Lakeside)PA			51210SKY2	1.850	1.850	1.652	1.629	1.629	10/23/2015	10/23/2020		245,000.00	245,000.00	98.736000	-3,096.80
FNC 15-36 (1st Source)City			33646CFT6	1.500	1.500	.627	.627	.627	10/14/2015	10/15/2019		245,000.00	245,000.00	99.787000	-521.85
FNC 15-37 (1st Source)PA			33646CFT6	1.500	1.500	.627	.627	.627	10/14/2015	10/15/2019		245,000.00	245,000.00	99.787000	-521.85
FNC 15-38 (1st Source)YES			33646CFT6	1.500	1.500	.627	.627	.627	10/14/2015	10/15/2019		245,000.00	245,000.00	99.787000	-521.85
FNC 15-42 (Bridgewater)City			108622EL1	1.600	1.600	1.381	1.369	1.369	10/16/2015	07/16/2020		245,000.00	245,000.00	98.667000	-3,265.85
FNC 15-43 (Bridgewater)PA			108622EL1	1.600	1.600	1.381	1.369	1.369	10/16/2015	07/16/2020		245,000.00	245,000.00	98.667000	-3,265.85
FNC 15-44 (Bridgewater)YES			108622EL1	1.600	1.600	1.381	1.369	1.369	10/16/2015	07/16/2020		245,000.00	245,000.00	98.667000	-3,265.85
FNC 15-45 (Svgs Institute B			805337AG7	1.500	1.500	.627	.628	.628	10/14/2015	10/15/2019		245,000.00	245,000.00	99.782000	-534.10
FNC 15-46 (Svgs Institute B			805337AG7	1.500	1.500	.627	.628	.628	10/14/2015	10/15/2019		245,000.00	245,000.00	99.782000	-534.10
FNC 15-47 (Svgs Institute B			805337AG7	1.500	1.500	.627	.628	.628	10/14/2015	10/15/2019		245,000.00	245,000.00	99.782000	-534.10
FNC 15-48 (Signature Bk)Cit			82669LFY4	1.400	1.400	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.861000	-340.55
FNC 15-49 (Signature Bk)PA			82669LFY4	1.400	1.400	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.861000	-340.55
FNC 15-50 (Signature Bk)YE			82669LFY4	1.400	1.400	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.861000	-340.55
GP 15-33 (Bus Bank SL)City			12325EGX4	1.700	1.700	1.630	1.609	1.609	10/15/2015	10/15/2020		245,000.00	245,000.00	98.520000	-3,626.00
GP 15-34 (Bus Bank SL)PA			12325EGX4	1.700	1.700	1.630	1.609	1.609	10/15/2015	10/15/2020		245,000.00	245,000.00	98.520000	-3,626.00
GP 15-35 (Bus Bank SL)YES			12325EGX4	1.700	1.700	1.630	1.609	1.609	10/15/2015	10/15/2020		245,000.00	245,000.00	98.520000	-3,626.00
GP 15-37 (Bank Pacific)City			06425BCE7	1.350	1.350	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.632000	-901.60
GP 15-38 (Bank Pacific)PA			06425BCE7	1.350	1.350	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.632000	-901.60
GP 15-39 (Bank Pacific)YES			06425BCE7	1.350	1.350	.378	.382	.382	10/16/2015	07/16/2019		245,000.00	245,000.00	99.632000	-901.60
GP 15-41 (Amer St Bnk)City			029728AP7	1.750	1.750	1.652	1.627	1.627	10/23/2015	10/23/2020		245,000.00	245,000.00	98.578000	-3,483.90
GP 15-42 (Amer St Bnk)PA			029728AP7	1.750	1.750	1.652	1.627	1.627	10/23/2015	10/23/2020		245,000.00	245,000.00	98.578000	-3,483.90
GP 15-43 (Amer St Bnk)YES			029728AP7	1.750	1.750	1.652	1.627	1.627	10/23/2015	10/23/2020		245,000.00	245,000.00	98.578000	-3,483.90
FNC 15-54 (E Boston SB)City			27113PAQ4	1.600	1.600	1.337	1.320	1.320	10/30/2015	06/30/2020		245,000.00	245,000.00	98.717000	-3,143.35
FNC 15-55 (E Boston SB)PA			27113PAQ4	1.600	1.600	1.337	1.320	1.320	10/30/2015	06/30/2020		245,000.00	245,000.00	98.717000	-3,143.35

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 15-56 (E Boston SB)YES			27113PAQ4	1.600	1.600	1.337	1.320	1.320	10/30/2015	06/30/2020		245,000.00	245,000.00	98.717000	-3,143.35
GP 15-53 (Unity)City			91330ABC0	1.650	1.650	1.671	1.645	1.645	10/30/2015	10/30/2020		245,000.00	245,000.00	99.362000	-1,563.10
GP 15-54 (Unity)PA			91330ABC0	1.650	1.650	1.671	1.645	1.645	10/30/2015	10/30/2020		245,000.00	245,000.00	99.362000	-1,563.10
GP 15-55 (Unity)YES			91330ABC0	1.650	1.650	1.671	1.645	1.645	10/30/2015	10/30/2020		245,000.00	245,000.00	99.362000	-1,563.10
GP 15-56 (Integrity)City			45822NAT7	1.650	1.650	1.690	1.665	1.665	11/06/2015	11/06/2020		245,000.00	245,000.00	99.351000	-1,590.05
GP 15-57 (Integrity)PA			45822NAT7	1.650	1.650	1.690	1.665	1.665	11/06/2015	11/06/2020		245,000.00	245,000.00	99.351000	-1,590.05
GP 15-58 (Integrity)YES			45822NAT7	1.650	1.650	1.690	1.665	1.665	11/06/2015	11/06/2020		245,000.00	245,000.00	99.351000	-1,590.05
FNC 15-60 (Sec Natl)City			814414AB4	1.650	1.650	1.718	1.695	1.695	11/16/2015	11/16/2020		245,000.00	245,000.00	99.248000	-1,842.40
FNC 15-61 (Sec Natl)PA			814414AB4	1.650	1.650	1.718	1.695	1.695	11/16/2015	11/16/2020		245,000.00	245,000.00	99.248000	-1,842.40
FNC 15-62 (Sec Natl)YES			814414AB4	1.650	1.650	1.718	1.695	1.695	11/16/2015	11/16/2020		245,000.00	245,000.00	99.248000	-1,842.40
GP 16-05 (Exchange)City			301074CG3	1.700	1.700	1.959	1.923	1.923	02/12/2016	02/12/2021		245,000.00	245,000.00	98.118000	-4,610.90
GP 16-06 (Exchange)PA			301074CG3	1.700	1.700	1.959	1.923	1.923	02/12/2016	02/12/2021		245,000.00	245,000.00	98.118000	-4,610.90
GP 16-07 (Exchange)YES			301074CG3	1.700	1.700	1.959	1.923	1.923	02/12/2016	02/12/2021		245,000.00	245,000.00	98.118000	-4,610.90
FNC 16-07 (HSBC-1XCallStep			40434AL49	3.150	3.150	1.921	1.897	1.897	01/29/2016	01/29/2021		245,000.00	245,000.00	100.863000	2,114.35
FNC 16-08 (HSBC-1XCallStep			40434AL49	3.150	3.150	1.921	1.897	1.897	01/29/2016	01/29/2021		245,000.00	245,000.00	100.863000	2,114.35
FNC 16-09 (HSBC-1XCallStep			40434AL49	3.150	3.150	1.921	1.897	1.897	01/29/2016	01/29/2021		245,000.00	245,000.00	100.863000	2,114.35
FNC 16-13 (InvestorsCommu			46147URK8	1.600	1.600	1.978	1.951	1.951	02/19/2016	02/19/2021		245,000.00	245,000.00	98.663000	-3,275.65
FNC 16-14 (InvestorsCommu			46147URK8	1.600	1.600	1.978	1.951	1.951	02/19/2016	02/19/2021		245,000.00	245,000.00	98.663000	-3,275.65
FNC 16-15 (InvestorsCommu			46147URK8	1.600	1.600	1.978	1.951	1.951	02/19/2016	02/19/2021		245,000.00	245,000.00	98.663000	-3,275.65
FNC 16-16 (First Eagle)City			32008JAV5	1.100	1.100	.019	.019	.019	03/07/2016	03/07/2019		245,000.00	245,000.00	99.986000	-34.30
FNC 16-17 (First Eagle)PA			32008JAV5	1.100	1.100	.019	.019	.019	03/07/2016	03/07/2019		245,000.00	245,000.00	99.986000	-34.30
FNC 16-18 (First Eagle)YES			32008JAV5	1.100	1.100	.019	.019	.019	03/07/2016	03/07/2019		245,000.00	245,000.00	99.986000	-34.30
GP 16-18 (Comenity Cap)Cit			20033APW0	1.500	1.500	1.123	1.115	1.115	04/11/2016	04/13/2020		245,000.00	245,000.00	99.085000	-2,241.75
GP 16-19 (Comenity Cap)PA			20033APW0	1.500	1.500	1.123	1.115	1.115	04/11/2016	04/13/2020		245,000.00	245,000.00	99.085000	-2,241.75
GP 16-20 (Comenity Cap)YE			20033APW0	1.500	1.500	1.123	1.115	1.115	04/11/2016	04/13/2020		245,000.00	245,000.00	99.085000	-2,241.75
VS 16-04 (Wellesley)City			94948LAA9	1.100	1.100	.126	.126	.126	04/13/2016	04/15/2019		245,000.00	245,000.00	99.893000	-262.15
VS 16-05 (Wellesley)PA			94948LAA9	1.100	1.100	.126	.126	.126	04/13/2016	04/15/2019		245,000.00	245,000.00	99.893000	-262.15
VS 16-06 (Wellesley)YES			94948LAA9	1.100	1.100	.126	.126	.126	04/13/2016	04/15/2019		245,000.00	245,000.00	99.893000	-262.15
GP 16-25 (Mercantil)City			58733ACR8	1.600	1.600	2.205	2.170	2.170	05/13/2016	05/13/2021		245,000.00	245,000.00	97.797000	-5,397.35
GP 16-26 (Mercantil)PA			58733ACR8	1.600	1.600	2.205	2.170	2.170	05/13/2016	05/13/2021		245,000.00	245,000.00	97.797000	-5,397.35
GP 16-27 (Mercantil)YES			58733ACR8	1.600	1.600	2.205	2.170	2.170	05/13/2016	05/13/2021		245,000.00	245,000.00	97.797000	-5,397.35
HC 16-05 (Charter Bank)City			16116PHP9	1.450	1.450	2.205	2.173	2.173	05/13/2016	05/13/2021		245,000.00	245,000.00	97.801000	-5,387.55
HC 16-06 (Charter Bank)PA			16116PHP9	1.450	1.450	2.205	2.173	2.173	05/13/2016	05/13/2021		245,000.00	245,000.00	97.801000	-5,387.55

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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)
HC 16-07 (Charter Bank)YES			16116PHP9	1.450	1.450	2.205	2.173	2.173	05/13/2016	05/13/2021		245,000.00	245,000.00	97.801000	-5,387.55
FNC 16-19 (Northwest)City			66736AAT6	1.450	1.450	2.225	2.192	2.192	05/20/2016	05/20/2021		245,000.00	245,000.00	97.776000	-5,448.80
FNC 16-20 (Northwest)PA			66736AAT6	1.450	1.450	2.225	2.192	2.192	05/20/2016	05/20/2021		245,000.00	245,000.00	97.776000	-5,448.80
FNC 16-21 (Northwest)YES			66736AAT6	1.450	1.450	2.225	2.192	2.192	05/20/2016	05/20/2021		245,000.00	245,000.00	97.776000	-5,448.80
FNC 16-22(CommunityBankT			204161AL7	1.400	1.400	1.710	1.688	1.688	05/13/2016	11/13/2020		245,000.00	245,000.00	97.927000	-5,078.85
FNC 16-23(CommunityBankT			204161AL7	1.400	1.400	1.710	1.688	1.688	05/13/2016	11/13/2020		245,000.00	245,000.00	97.927000	-5,078.85
FNC 16-24(CommunityBankT			204161AL7	1.400	1.400	1.710	1.688	1.688	05/13/2016	11/13/2020		245,000.00	245,000.00	97.927000	-5,078.85
FNC 16-25 (Beneficial Bank)			08173QBP0	1.250	1.400	1.162	1.156	1.156	05/12/2016	04/27/2020		245,000.00	243,583.90	98.874000	-1,342.60
FNC 16-26 (Beneficial Bank)			08173QBP0	1.250	1.400	1.162	1.156	1.156	05/12/2016	04/27/2020		245,000.00	243,583.90	98.874000	-1,342.60
FNC 16-27 (Beneficial Bank)			08173QBP0	1.250	1.400	1.162	1.156	1.156	05/12/2016	04/27/2020		245,000.00	243,583.90	98.874000	-1,342.60
FNC 16-28 (UBS Bank) CITY			90348JAR1	1.650	1.650	2.274	2.231	2.231	06/07/2016	06/07/2021		245,000.00	245,000.00	97.494000	-6,139.70
FNC 16-29 (UBS Bank) PA			90348JAR1	1.650	1.650	2.274	2.231	2.231	06/07/2016	06/07/2021		245,000.00	245,000.00	97.494000	-6,139.70
FNC 16-30 (UBS Bank) YES			90348JAR1	1.650	1.650	2.274	2.231	2.231	06/07/2016	06/07/2021		245,000.00	245,000.00	97.494000	-6,139.70
FNC 16-31 (Merrick Bank)Cit			59013JQS1	1.500	1.500	2.304	2.269	2.269	06/20/2016	06/18/2021		245,000.00	245,000.00	97.448000	-6,252.40
FNC 16-32(Merrick Bank)PA			59013JQS1	1.500	1.500	2.304	2.269	2.269	06/20/2016	06/18/2021		245,000.00	245,000.00	97.448000	-6,252.40
FNC 16-33 (Merrick Bank)YE			59013JQS1	1.500	1.500	2.304	2.269	2.269	06/20/2016	06/18/2021		245,000.00	245,000.00	97.448000	-6,252.40
GP 16-32 (Comm Bank Pas)			203507BA5	1.550	1.550	2.211	2.177	2.177	06/16/2016	05/15/2021		245,000.00	245,000.00	97.460000	-6,223.00
GP 16-33 (Comm Bank Pas)			203507BA5	1.550	1.550	2.211	2.177	2.177	06/16/2016	05/15/2021		245,000.00	245,000.00	97.460000	-6,223.00
GP 16-34 (Comm Bank Pas)			203507BA5	1.550	1.550	2.211	2.177	2.177	06/16/2016	05/15/2021		245,000.00	245,000.00	97.460000	-6,223.00
FNC 16-37 (Celtic Bank)City			15118RLD7	1.200	1.200	1.411	1.405	1.405	07/26/2016	07/27/2020		245,000.00	245,000.00	98.244000	-4,302.20
FNC 16-38 (Celtic Bank)PA			15118RLD7	1.200	1.200	1.411	1.405	1.405	07/26/2016	07/27/2020		245,000.00	245,000.00	98.244000	-4,302.20
FNC 16-39 (Celtic Bank)YES			15118RLD7	1.200	1.200	1.411	1.405	1.405	07/26/2016	07/27/2020		245,000.00	245,000.00	98.244000	-4,302.20
GP 16-39 (Sallie Mae)City			795450YL3	1.450	1.450	2.373	2.339	2.339	07/13/2016	07/13/2021		245,000.00	245,000.00	97.130000	-7,031.50
GP 16-40 (Sallie Mae)PA			795450YL3	1.450	1.450	2.373	2.339	2.339	07/13/2016	07/13/2021		245,000.00	245,000.00	97.130000	-7,031.50
GP 16-41 (Sallie Mae)YES			795450YL3	1.450	1.450	2.373	2.339	2.339	07/13/2016	07/13/2021		245,000.00	245,000.00	97.130000	-7,031.50
WF 16-03 (Wells Fargo)City			9497486Q5	1.500	1.500	2.392	2.353	2.353	07/20/2016	07/20/2021		245,000.00	245,000.00	97.094000	-7,119.70
WF 16-04 (Wells Fargo)PA			9497486Q5	1.500	1.500	2.392	2.353	2.353	07/20/2016	07/20/2021		245,000.00	245,000.00	97.094000	-7,119.70
WF 16-05 (Wells Fargo)YES			9497486Q5	1.500	1.500	2.392	2.353	2.353	07/20/2016	07/20/2021		245,000.00	245,000.00	97.094000	-7,119.70
WF 16-10 (JPMorgan)PA QC	NA	NA	48126XAH8	1.650	1.650	2.466	2.426	2.426	08/16/2016	08/16/2021		245,000.00	245,000.00	96.901000	-7,592.55
WF 16-11 (JPMorgan)YES Q	NA	NA	48126XAH8	1.650	1.650	2.466	2.426	2.426	08/16/2016	08/16/2021		245,000.00	245,000.00	96.901000	-7,592.55
FNC 16-40 (FNB)CITY			330459BM9	1.200	1.200	1.468	1.457	1.457	08/17/2016	08/17/2020		245,000.00	245,000.00	98.088000	-4,684.40
FNC 16-41 (FNB)PA			330459BM9	1.200	1.200	1.468	1.457	1.457	08/17/2016	08/17/2020		245,000.00	245,000.00	98.088000	-4,684.40
FNC 16-42 (FNB)YES			330459BM9	1.200	1.200	1.468	1.457	1.457	08/17/2016	08/17/2020		245,000.00	245,000.00	98.088000	-4,684.40

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 16-43 (Enerbank)City			29266N3M7	1.450	1.450	2.468	2.434	2.434	08/17/2016	08/17/2021		245,000.00	245,000.00	96.867000	-7,675.85
FNC 16-44 (Enerbank)PA			29266N3M7	1.450	1.450	2.468	2.434	2.434	08/17/2016	08/17/2021		245,000.00	245,000.00	96.867000	-7,675.85
FNC 16-45 (Enerbank)YES			29266N3M7	1.450	1.450	2.468	2.434	2.434	08/17/2016	08/17/2021		245,000.00	245,000.00	96.867000	-7,675.85
VS 16-09 (Level One)City			52730JBS4	2.750	2.750	2.493	2.466	2.466	08/26/2016	08/26/2021		245,000.00	245,000.00	100.095000	232.75
VS 16-10 (Level One)PA			52730JBS4	2.750	2.750	2.493	2.466	2.466	08/26/2016	08/26/2021		245,000.00	245,000.00	100.095000	232.75
VS 16-11 (Level One)YES			52730JBS4	2.750	2.750	2.493	2.466	2.466	08/26/2016	08/26/2021		245,000.00	245,000.00	100.095000	232.75
WF 16-09 (JPMorgan)City Q			48126XAH8	1.650	1.650	2.466	2.426	2.426	08/16/2016	08/16/2021		245,000.00	245,000.00	96.901000	-7,592.55
FNC 16-49 (IDB)City			465076JL2	1.300	1.300	.548	.547	.547	09/14/2016	09/16/2019		245,000.00	245,000.00	99.309000	-1,692.95
FNC 16-50 (IDB)PA			465076JL2	1.300	1.300	.548	.547	.547	09/14/2016	09/16/2019		245,000.00	245,000.00	99.309000	-1,692.95
FNC 16-51 (IDB)YES			465076JL2	1.300	1.300	.548	.547	.547	09/14/2016	09/16/2019		245,000.00	245,000.00	99.309000	-1,692.95
FNC 16-52 (West Town)City			956310AE6	1.250	1.250	1.570	1.554	1.554	09/23/2016	09/23/2020		245,000.00	245,000.00	97.917000	-5,103.35
FNC 16-53 (West Town)PA			956310AE6	1.250	1.250	1.570	1.554	1.554	09/23/2016	09/23/2020		245,000.00	245,000.00	97.917000	-5,103.35
FNC 16-54 (West Town)YES			956310AE6	1.250	1.250	1.570	1.554	1.554	09/23/2016	09/23/2020		245,000.00	245,000.00	97.917000	-5,103.35
GP 16-52 (Amer Fed)City			02600ADQ7	1.450	1.450	2.589	2.536	2.536	09/30/2016	09/30/2021		250,000.00	250,000.00	96.675000	-8,312.50
GP 16-53 (Amer Fed)YES			02600ADQ7	1.450	1.450	2.589	2.536	2.536	09/30/2016	09/30/2021		250,000.00	250,000.00	96.675000	-8,312.50
WF 16-13 (Apex)City			03753XAL4	1.500	1.500	2.589	2.535	2.535	09/30/2016	09/30/2021		245,000.00	245,000.00	96.800000	-7,840.00
WF 16-14 (Apex)PA			03753XAL4	1.500	1.500	2.589	2.535	2.535	09/30/2016	09/30/2021		245,000.00	245,000.00	96.800000	-7,840.00
WF 16-15 (Apex)YES			03753XAL4	1.500	1.500	2.589	2.535	2.535	09/30/2016	09/30/2021		245,000.00	245,000.00	96.800000	-7,840.00
GP 16-55 (AmerCityBank)Cit			025140BC7	1.450	1.450	2.589	2.536	2.536	09/30/2016	09/30/2021		245,000.00	245,000.00	97.353000	-6,485.15
GP 16-56 (AmerCityBank)PA			025140BC7	1.450	1.450	2.589	2.536	2.536	09/30/2016	09/30/2021		245,000.00	245,000.00	97.353000	-6,485.15
GP 16-57 (AmerCityBank)YE			025140BC7	1.450	1.450	2.589	2.536	2.536	09/30/2016	09/30/2021		245,000.00	245,000.00	97.353000	-6,485.15
FNC 16-58 (LCA)City			501798JY9	1.300	1.300	.962	.958	.958	10/14/2016	02/14/2020		245,000.00	245,000.00	98.702000	-3,180.10
FNC 16-59 (LCA)PA			501798JY9	1.300	1.300	.962	.958	.958	10/14/2016	02/14/2020		245,000.00	245,000.00	98.702000	-3,180.10
FNC 16-60 (LCA)YES			501798JY9	1.300	1.300	.962	.958	.958	10/14/2016	02/14/2020		245,000.00	245,000.00	98.702000	-3,180.10
FNC 16-61 (Nationwide)City			63861NAC9	1.500	1.500	2.723	2.667	2.667	11/18/2016	11/18/2021		245,000.00	245,000.00	96.582000	-8,374.10
FNC 16-62 (Nationwide)PA			63861NAC9	1.500	1.500	2.723	2.667	2.667	11/18/2016	11/18/2021		245,000.00	245,000.00	96.582000	-8,374.10
FNC 16-63 (Nationwide)YES			63861NAC9	1.500	1.500	2.723	2.667	2.667	11/18/2016	11/18/2021		245,000.00	245,000.00	96.582000	-8,374.10
FNC 16-64 (Venture Bk)City			92326XDE8	1.500	1.500	2.512	2.464	2.464	12/02/2016	09/02/2021		245,000.00	245,000.00	96.914000	-7,560.70
FNC 16-65 (Venture Bk)PA			92326XDE8	1.500	1.500	2.512	2.464	2.464	12/02/2016	09/02/2021		245,000.00	245,000.00	96.914000	-7,560.70
FNC 16-66 (Venture Bk)YES			92326XDE8	1.500	1.500	2.512	2.464	2.464	12/02/2016	09/02/2021		245,000.00	245,000.00	96.914000	-7,560.70
VS 16-13 (St Bk India)City			8562845H3	2.050	2.050	2.792	2.716	2.716	12/12/2016	12/13/2021		245,000.00	245,000.00	97.949000	-5,024.95
VS 16-14 (St Bk India)PA			8562845H3	2.050	2.050	2.792	2.716	2.716	12/12/2016	12/13/2021		245,000.00	245,000.00	97.949000	-5,024.95
VS 16-15 (St Bk India)YES			8562845H3	2.050	2.050	2.792	2.716	2.716	12/12/2016	12/13/2021		245,000.00	245,000.00	97.949000	-5,024.95

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 17-01 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	1.896	1.860	1.860	01/20/2017	01/20/2021		245,000.00	245,000.00	98.656000	-3,292.80
FNC 17-02 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	1.896	1.860	1.860	01/20/2017	01/20/2021		245,000.00	245,000.00	98.656000	-3,292.80
FNC 17-03 (FirstNatlBkAmer)			32110YJM8	1.950	1.950	1.896	1.860	1.860	01/20/2017	01/20/2021		245,000.00	245,000.00	98.656000	-3,292.80
GP 17-02 (Farmers-Merchant			30781TBD9	2.050	2.050	2.890	2.813	2.813	01/18/2017	01/18/2022		245,000.00	245,000.00	97.841000	-5,289.55
GP 17-03 (Farmers-Merchant			30781TBD9	2.050	2.050	2.890	2.813	2.813	01/18/2017	01/18/2022		245,000.00	245,000.00	97.841000	-5,289.55
GP 17-04 (Farmers-Merchant			30781TBD9	2.050	2.050	2.890	2.813	2.813	01/18/2017	01/18/2022		245,000.00	245,000.00	97.841000	-5,289.55
FNC 17-04 (Bk Hapoalim)Cit			06251AP53	2.150	2.150	2.888	2.807	2.807	02/17/2017	01/17/2022		245,000.00	245,000.00	98.031000	-4,824.05
FNC 17-05 (Bk Hapoalim)PA			06251AP53	2.150	2.150	2.888	2.807	2.807	02/17/2017	01/17/2022		245,000.00	245,000.00	98.031000	-4,824.05
FNC 17-06 (Bl Hapoalim)YES			06251AP53	2.150	2.150	2.888	2.807	2.807	02/17/2017	01/17/2022		245,000.00	245,000.00	98.031000	-4,824.05
GP 17-06 (WashingtonFirst)			940727AH3	2.050	2.050	2.989	2.910	2.910	02/23/2017	02/23/2022		245,000.00	245,000.00	97.729000	-5,563.95
GP 17-07 (WashingtonFirst)P			940727AH3	2.050	2.050	2.989	2.910	2.910	02/23/2017	02/23/2022		245,000.00	245,000.00	97.729000	-5,563.95
GP 17-08 (WashingtonFirst)			940727AH3	2.050	2.050	2.989	2.910	2.910	02/23/2017	02/23/2022		245,000.00	245,000.00	97.729000	-5,563.95
FNC 17-07 (Kearny)City			48714LAC3	1.750	1.750	2.005	1.965	1.965	02/28/2017	03/01/2021		245,000.00	245,000.00	98.157000	-4,515.35
FNC 17-08 (Kearny)PA			48714LAC3	1.750	1.750	2.005	1.965	1.965	02/28/2017	03/01/2021		245,000.00	245,000.00	98.157000	-4,515.35
FNC 17-09 (Kearny)YES			48714LAC3	1.750	1.750	2.005	1.965	1.965	02/28/2017	03/01/2021		245,000.00	245,000.00	98.157000	-4,515.35
FNC 17-10 (United Comm)Ci			90984P5A9	2.050	2.050	3.005	2.904	2.904	03/01/2017	03/01/2022		245,000.00	245,000.00	97.712000	-5,605.60
FNC 17-11 (United Comm)P			90984P5A9	2.050	2.050	3.005	2.904	2.904	03/01/2017	03/01/2022		245,000.00	245,000.00	97.712000	-5,605.60
FNC 17-12 (United Comm)Y			90984P5A9	2.050	2.050	3.005	2.904	2.904	03/01/2017	03/01/2022		245,000.00	245,000.00	97.712000	-5,605.60
GP 17-11 (Synchrony)City			87165EL47	2.400	2.400	3.107	2.987	2.987	04/07/2017	04/07/2022		245,000.00	245,000.00	98.624000	-3,371.20
GP 17-12 (Synchrony)PA			87165EL47	2.400	2.400	3.107	2.987	2.987	04/07/2017	04/07/2022		245,000.00	245,000.00	98.624000	-3,371.20
GP 17-13 (Synchrony)YES			87165EL47	2.400	2.400	3.107	2.987	2.987	04/07/2017	04/07/2022		245,000.00	245,000.00	98.624000	-3,371.20
GP 17-16 (Commercial)YES			201282HM5	2.050	2.050	3.145	3.048	3.048	04/21/2017	04/21/2022		245,000.00	245,000.00	97.535000	-6,039.25
GP 17-15 (Commercial)PA			201282HM5	2.050	2.050	3.145	3.048	3.048	04/21/2017	04/21/2022		245,000.00	245,000.00	97.535000	-6,039.25
GP 17-14 (Commercial)City			201282HM5	2.050	2.050	3.145	3.048	3.048	04/21/2017	04/21/2022		245,000.00	245,000.00	97.535000	-6,039.25
FNC 17-10 (Whitney)City			966594AY9	1.650	1.650	.145	.145	.145	04/20/2017	04/22/2019		245,000.00	245,000.00	99.915000	-208.25
FNC 17-11 (Whitney)PA			966594AY9	1.650	1.650	.145	.145	.145	04/20/2017	04/22/2019		245,000.00	245,000.00	99.915000	-208.25
FNC 17-12 (Whitney)YES			966594AY9	1.650	1.650	.145	.145	.145	04/20/2017	04/22/2019		245,000.00	245,000.00	99.915000	-208.25
HC 17-04 (Ind&Comm)City			45581EAC5	2.150	2.150	3.121	3.018	3.018	04/12/2017	04/12/2022		245,000.00	245,000.00	97.863000	-5,235.65
HC 17-06 (Ind&Comm)YES			45581EAC5	2.150	2.150	3.121	3.018	3.018	04/12/2017	04/12/2022		245,000.00	245,000.00	97.863000	-5,235.65
HC 17-05 (Ind&Comm)PA			45581EAC5	2.150	2.150	3.121	3.018	3.018	04/12/2017	04/12/2022		245,000.00	245,000.00	97.863000	-5,235.65
GP 17-17 (Ally)City			02006L2F9	1.800	1.800	1.142	1.131	1.131	04/24/2017	04/20/2020		245,000.00	245,000.00	99.169000	-2,035.95
GP 17-18 (Ally)PA			02006L2F9	1.800	1.800	1.142	1.131	1.131	04/24/2017	04/20/2020		245,000.00	245,000.00	99.169000	-2,035.95
GP 17-19 (Ally)YES			02006L2F9	1.800	1.800	1.142	1.131	1.131	04/24/2017	04/20/2020		245,000.00	245,000.00	99.169000	-2,035.95

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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 17-13 (PrivBankTrust)Ci			74267GVX2	2.000	2.000	3.184	3.085	3.085	05/05/2017	05/05/2022		245,000.00	245,000.00	97.348000	-6,497.40
FNC 17-14 (PrivBankTrust)P			74267GVX2	2.000	2.000	3.184	3.085	3.085	05/05/2017	05/05/2022		245,000.00	245,000.00	97.348000	-6,497.40
FNC 17-15 (PrivBankTrust)Y			74267GVX2	2.000	2.000	3.184	3.085	3.085	05/05/2017	05/05/2022		245,000.00	245,000.00	97.348000	-6,497.40
FNC 17-16 (Mercantile MI)Ci			58740XZB9	2.100	2.100	3.197	3.094	3.094	05/10/2017	05/10/2022		245,000.00	245,000.00	97.634000	-5,796.70
FNC 17-17 (Mercantile MI)P			58740XZB9	2.100	2.100	3.197	3.094	3.094	05/10/2017	05/10/2022		245,000.00	245,000.00	97.634000	-5,796.70
FNC 17-18 (Mercantile MI)Y			58740XZB9	2.100	2.100	3.197	3.094	3.094	05/10/2017	05/10/2022		245,000.00	245,000.00	97.634000	-5,796.70
FNC 17-19 (First Bk Highlan			319141FV4	2.100	2.100	3.216	3.113	3.113	05/17/2017	05/17/2022		245,000.00	245,000.00	97.612000	-5,850.60
FNC 17-20 (First Bk Highlan			319141FV4	2.100	2.100	3.216	3.113	3.113	05/17/2017	05/17/2022		245,000.00	245,000.00	97.612000	-5,850.60
FNC 17-21 (First Bk Highlan			319141FV4	2.100	2.100	3.216	3.113	3.113	05/17/2017	05/17/2022		245,000.00	245,000.00	97.612000	-5,850.60
GP 17-23 (Medallion) City			58403B6R2	2.150	2.150	3.279	3.165	3.165	06/09/2017	06/09/2022		245,000.00	245,000.00	97.686000	-5,669.30
GP 17-24 (Medallion) PA			58403B6R2	2.150	2.150	3.279	3.165	3.165	06/09/2017	06/09/2022		245,000.00	245,000.00	97.686000	-5,669.30
GP 17-25 (Medallion) YES			58403B6R2	2.150	2.150	3.279	3.165	3.165	06/09/2017	06/09/2022		245,000.00	245,000.00	97.686000	-5,669.30
FNC 17-22 (CommTrust)City			20416LAC3	1.850	1.850	1.471	1.459	1.459	08/18/2017	08/18/2020		245,000.00	245,000.00	98.918000	-2,650.90
FNC 17-23 (CommTrust)PA			20416LAC3	1.850	1.850	1.471	1.459	1.459	08/18/2017	08/18/2020		245,000.00	245,000.00	98.918000	-2,650.90
FNC 17-24 (CommTrust)YES			20416LAC3	1.850	1.850	1.471	1.459	1.459	08/18/2017	08/18/2020		245,000.00	245,000.00	98.918000	-2,650.90
FNC 17-25 (MorganStanley)			61747MYE5	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-26 (MorganStanley)P			61747MYE5	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-27 (MorganStanley)			61747MYE5	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-28 (MorganStanleyPr			61760ACZ0	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-29 (MorganStanleyPr			61760ACZ0	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-30 (MorganStanleyPr			61760ACZ0	1.700	1.700	.471	.471	.471	08/17/2017	08/19/2019		245,000.00	245,000.00	99.693000	-752.15
FNC 17-31 (Jackson County)			466682AQ4	2.050	2.050	3.507	3.394	3.394	08/31/2017	08/31/2022		245,000.00	245,000.00	97.098000	-7,109.90
FNC 17-32 (Jackson County)			466682AQ4	2.050	2.050	3.507	3.394	3.394	08/31/2017	08/31/2022		245,000.00	245,000.00	97.098000	-7,109.90
FNC 17-313(Jackson County)			466682AQ4	2.050	2.050	3.507	3.394	3.394	08/31/2017	08/31/2022		245,000.00	245,000.00	97.098000	-7,109.90
HC 17-07 (Ohio Vally)City			677721CR1	2.050	2.050	3.529	3.400	3.400	09/08/2017	09/08/2022		245,000.00	245,000.00	97.062000	-7,198.10
HC 17-08 (Ohio Vally) PA			677721CR1	2.050	2.050	3.529	3.400	3.400	09/08/2017	09/08/2022		245,000.00	245,000.00	97.062000	-7,198.10
HC 17-09 (Ohio Vally) YES			677721CR1	2.050	2.050	3.529	3.400	3.400	09/08/2017	09/08/2022		245,000.00	245,000.00	97.062000	-7,198.10
GP 17-26 (Discover)City			254673BZ8	2.350	2.350	3.526	3.365	3.365	09/07/2017	09/07/2022		245,000.00	245,000.00	98.078000	-4,708.90
GP 17-27 (Discover)PA			254673BZ8	2.350	2.350	3.526	3.365	3.365	09/07/2017	09/07/2022		245,000.00	245,000.00	98.078000	-4,708.90
GP 17-28 (Discover)YES			254673BZ8	2.350	2.350	3.526	3.365	3.365	09/07/2017	09/07/2022		245,000.00	245,000.00	98.078000	-4,708.90
GP 17-29 (Pinnacle)City			72345SFV8	2.000	2.000	2.564	2.499	2.499	09/21/2017	09/21/2021		245,000.00	245,000.00	98.066000	-4,738.30
GP 17-30 (Pinnacle)PA			72345SFV8	2.000	2.000	2.564	2.499	2.499	09/21/2017	09/21/2021		245,000.00	245,000.00	98.066000	-4,738.30
GP 17-31 (Pinnacle)YES			72345SFV8	2.000	2.000	2.564	2.499	2.499	09/21/2017	09/21/2021		245,000.00	245,000.00	98.066000	-4,738.30

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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)
HC 17-10 (York) City			987159AP5	2.000	2.000	3.548	3.410	3.410	09/15/2017	09/15/2022		245,000.00	245,000.00	96.887000	-7,626.85
HC 17-11 (York) PA			987159AP5	2.000	2.000	3.548	3.410	3.410	09/15/2017	09/15/2022		245,000.00	245,000.00	96.887000	-7,626.85
HC 17-12 (York) YES			987159AP5	2.000	2.000	3.548	3.410	3.410	09/15/2017	09/15/2022		245,000.00	245,000.00	96.887000	-7,626.85
FNC 17-34 (Northfield) City			66612ABX5	2.150	2.150	3.658	3.512	3.512	10/25/2017	10/25/2022		245,000.00	245,000.00	97.251000	-6,735.05
FNC 17-35 (Northfield)PA			66612ABX5	2.150	2.150	3.658	3.512	3.512	10/25/2017	10/25/2022		245,000.00	245,000.00	97.251000	-6,735.05
FNC 17-36 (Northfield)YES			66612ABX5	2.150	2.150	3.658	3.512	3.512	10/25/2017	10/25/2022		245,000.00	245,000.00	97.251000	-6,735.05
GP 17-36 (Allegiance)City			01748DAY2	2.200	2.200	3.682	3.531	3.531	11/03/2017	11/03/2022		245,000.00	245,000.00	97.384000	-6,409.20
GP 17-37 (Allegiance)PA			01748DAY2	2.200	2.200	3.682	3.531	3.531	11/03/2017	11/03/2022		245,000.00	245,000.00	97.384000	-6,409.20
GP 17-38 (Allegiance)YES			01748DAY2	2.200	2.200	3.682	3.531	3.531	11/03/2017	11/03/2022		245,000.00	245,000.00	97.384000	-6,409.20
HC 17-13 (Crossfirst)City			22766ACB9	2.200	2.200	3.723	3.573	3.573	11/20/2017	11/18/2022		245,000.00	245,000.00	97.333000	-6,534.15
HC 17-14 (Crossfirst)PA			22766ACB9	2.200	2.200	3.723	3.573	3.573	11/20/2017	11/18/2022		245,000.00	245,000.00	97.333000	-6,534.15
HC 17-15 (Crossfirst)YES			22766ACB9	2.200	2.200	3.723	3.573	3.573	11/20/2017	11/18/2022		245,000.00	245,000.00	97.333000	-6,534.15
FNC 17-37 (City NB Metropol			17801GBT5	2.150	2.150	3.290	3.179	3.179	12/11/2017	06/13/2022		245,000.00	245,000.00	97.673000	-5,701.15
FNC 17-38 (City NB Metropol			17801GBT5	2.150	2.150	3.290	3.179	3.179	12/11/2017	06/13/2022		245,000.00	245,000.00	97.673000	-5,701.15
FNC 17-39 (City NB Metropol			17801GBT5	2.150	2.150	3.290	3.179	3.179	12/11/2017	06/13/2022		245,000.00	245,000.00	97.673000	-5,701.15
FNC 18-01 (Mtn Amer FCU)C			62384RAF3	3.000	3.000	4.077	3.841	3.841	03/27/2018	03/27/2023		245,000.00	245,000.00	99.975000	-61.25
FNC 18-02 (Mtn Amer FCU)P			62384RAF3	3.000	3.000	4.077	3.841	3.841	03/27/2018	03/27/2023		245,000.00	245,000.00	99.975000	-61.25
FNC 18-03 (Mtn Amer FCU)Y			62384RAF3	3.000	3.000	4.077	3.841	3.841	03/27/2018	03/27/2023		245,000.00	245,000.00	99.975000	-61.25
FNC 18-04 (Dollar)City			25665QAX3	2.900	2.900	4.123	3.877	3.877	04/13/2018	04/13/2023		245,000.00	245,000.00	99.572000	-1,048.60
FNC 18-05 (Dollar)PA			25665QAX3	2.900	2.900	4.123	3.877	3.877	04/13/2018	04/13/2023		245,000.00	245,000.00	99.572000	-1,048.60
FNC 18-06 (Dollar)YES			25665QAX3	2.900	2.900	4.123	3.877	3.877	04/13/2018	04/13/2023		245,000.00	245,000.00	99.572000	-1,048.60
HC 18-02 (Citibank)City			17312QJ26	2.900	2.900	4.118	3.871	3.871	04/11/2018	04/11/2023		245,000.00	245,000.00	99.575000	-1,041.25
HC 18-03 (Citibank)PA			17312QJ26	2.900	2.900	4.118	3.871	3.871	04/11/2018	04/11/2023		245,000.00	245,000.00	99.575000	-1,041.25
HC 18-04 (Citibank)YES			17312QJ26	2.900	2.900	4.118	3.871	3.871	04/11/2018	04/11/2023		245,000.00	245,000.00	99.575000	-1,041.25
GP 18-08 (Townebank)City			89214PBJ7	2.700	2.700	2.162	2.098	2.098	04/27/2018	04/27/2021		245,000.00	245,000.00	99.948000	-127.40
GP 18-09 (Townebank)PA			89214PBJ7	2.700	2.700	2.162	2.098	2.098	04/27/2018	04/27/2021		245,000.00	245,000.00	99.948000	-127.40
GP 18-10 (Townebank)YES			89214PBJ7	2.700	2.700	2.162	2.098	2.098	04/27/2018	04/27/2021		245,000.00	245,000.00	99.948000	-127.40
FNC 18-07 (RCB Bank)City			74934YAH4	3.150	3.150	4.310	4.029	4.029	06/20/2018	06/20/2023		245,000.00	245,000.00	100.496000	1,215.20
FNC 18-08 (RCB Bank)PA			74934YAH4	3.150	3.150	4.310	4.029	4.029	06/20/2018	06/20/2023		245,000.00	245,000.00	100.496000	1,215.20
FNC 18-09 (RCB Bank)YES			74934YAH4	3.150	3.150	4.310	4.029	4.029	06/20/2018	06/20/2023		245,000.00	245,000.00	100.496000	1,215.20
HC 18-05 (Amer Eagle)City			02554BCY5	3.000	3.000	3.340	3.174	3.174	06/01/2018	07/01/2022		245,000.00	245,000.00	100.316000	774.20
HC 18-06 (Amer Eagle)PA			02554BCY5	3.000	3.000	3.340	3.174	3.174	06/01/2018	07/01/2022		245,000.00	245,000.00	100.316000	774.20
HC 18-07 (Amer Eagle)YES			02554BCY5	3.000	3.000	3.340	3.174	3.174	06/01/2018	07/01/2022		245,000.00	245,000.00	100.316000	774.20

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

NEGOTIABLE CERTIFICATE OF DEPO F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
FNC 18-10 (Evans Bank)City			299112AF9	3.000	3.000	3.296	3.146	3.146	06/15/2018	06/15/2022		245,000.00	245,000.00	100.328000	803.60
FNC 18-11 (Evans Bank)PA			299112AF9	3.000	3.000	3.296	3.146	3.146	06/15/2018	06/15/2022		245,000.00	245,000.00	100.328000	803.60
FNC 18-12 (Evans Bank)YES			299112AF9	3.000	3.000	3.296	3.146	3.146	06/15/2018	06/15/2022		245,000.00	245,000.00	100.328000	803.60
RJ 18-06 (CommBankHar)Cit			20143PDQ0	3.100	3.100	3.312	3.149	3.149	06/21/2018	06/21/2022		245,000.00	245,000.00	100.641000	1,570.45
RJ 18-07 (CommBankHar)PA			20143PDQ0	3.100	3.100	3.312	3.149	3.149	06/21/2018	06/21/2022		245,000.00	245,000.00	100.641000	1,570.45
RJ 18-08 (CommBankHar)YE			20143PDQ0	3.100	3.100	3.312	3.149	3.149	06/21/2018	06/21/2022		245,000.00	245,000.00	100.641000	1,570.45
RJ 18-09 (Interaudi Bank)Cit			45842PAQ4	3.200	3.200	4.334	4.063	4.063	06/29/2018	06/29/2023		245,000.00	245,000.00	100.686000	1,680.70
RJ 18-10 (Interaudi Bank)PA			45842PAQ4	3.200	3.200	4.334	4.063	4.063	06/29/2018	06/29/2023		245,000.00	245,000.00	100.686000	1,680.70
RJ 18-11 (Interaudi Bank)YE			45842PAQ4	3.200	3.200	4.334	4.063	4.063	06/29/2018	06/29/2023		245,000.00	245,000.00	100.686000	1,680.70
HC 18-08 (FSTTEC)City			33715LCT5	3.500	3.500	4.718	4.344	4.344	11/16/2018	11/16/2023		245,000.00	245,000.00	101.915000	4,691.75
HC 18-09 (FSTTEC)PA			33715LCT5	3.500	3.500	4.718	4.344	4.344	11/16/2018	11/16/2023		245,000.00	245,000.00	101.915000	4,691.75
HC 18-10 (FSTTEC)YES			33715LCT5	3.500	3.500	4.718	4.344	4.344	11/16/2018	11/16/2023		245,000.00	245,000.00	101.915000	4,691.75
HC 18-11 (Baroda) City			06062R7R7	3.550	3.550	4.756	4.373	4.373	11/30/2018	11/30/2023		245,000.00	245,000.00	102.121000	5,196.45
HC 18-12 (Baroda) PA			06062R7R7	3.550	3.550	4.756	4.373	4.373	11/30/2018	11/30/2023		245,000.00	245,000.00	102.121000	5,196.45
HC 18-13 (Baroda) YES			06062R7R7	3.550	3.550	4.756	4.373	4.373	11/30/2018	11/30/2023		245,000.00	245,000.00	102.121000	5,196.45
FNC 18-16 (Direct FCU)City			25460FCF1	3.500	3.500	4.537	4.198	4.198	12/10/2018	09/11/2023		245,000.00	245,000.00	101.915000	4,691.75
FNC 18-17 (Direct FCU)PA			25460FCF1	3.500	3.500	4.537	4.198	4.198	12/10/2018	09/11/2023		245,000.00	245,000.00	101.915000	4,691.75
FNC 18-18 (Direct FCU)YES			25460FCF1	3.500	3.500	4.537	4.198	4.198	12/10/2018	09/11/2023		245,000.00	245,000.00	101.915000	4,691.75
FNC 18-19 (Barclays)City			06740KNC7	3.250	3.250	2.811	2.693	2.693	12/19/2018	12/20/2021		245,000.00	245,000.00	101.148000	2,812.60
FNC 18-20 (Barclays)PA			06740KNC7	3.250	3.250	2.811	2.693	2.693	12/19/2018	12/20/2021		245,000.00	245,000.00	101.148000	2,812.60
FNC 18-21 (Barclays)YES			06740KNC7	3.250	3.250	2.811	2.693	2.693	12/19/2018	12/20/2021		245,000.00	245,000.00	101.148000	2,812.60
FNC 18-13 (Neighbors FCU)			64017AAQ7	3.200	3.200	2.814	2.698	2.698	12/21/2018	12/21/2021		245,000.00	245,000.00	101.014000	2,484.30
FNC 18-14 (Neighbors FCU)P			64017AAQ7	3.200	3.200	2.814	2.698	2.698	12/21/2018	12/21/2021		245,000.00	245,000.00	101.014000	2,484.30
FNC 18-15 (Neighbors FCU)			64017AAQ7	3.200	3.200	2.814	2.698	2.698	12/21/2018	12/21/2021		245,000.00	245,000.00	101.014000	2,484.30
FNC 18-22 (NatlCoopBk)City			635573AL2	3.400	3.400	4.814	4.453	4.453	12/21/2018	12/21/2023		245,000.00	245,000.00	101.457000	3,569.65
FNC 18-23 (NatlCoopBk)PA			635573AL2	3.400	3.400	4.814	4.453	4.453	12/21/2018	12/21/2023		245,000.00	245,000.00	101.457000	3,569.65
FNC 18-24 (NatlCoopBk)YES			635573AL2	3.400	3.400	4.814	4.453	4.453	12/21/2018	12/21/2023		245,000.00	245,000.00	101.457000	3,569.65
RJ 18-14 (Old Dominion)City			679585AC3	3.200	3.200	3.332	3.168	3.168	12/28/2018	06/28/2022		245,000.00	245,000.00	100.953000	2,334.85
RJ 18-15 (Old Dominion)PA			679585AC3	3.200	3.200	3.332	3.168	3.168	12/28/2018	06/28/2022		245,000.00	245,000.00	100.953000	2,334.85
RJ 18-16 (Old Dominion)YES			679585AC3	3.200	3.200	3.332	3.168	3.168	12/28/2018	06/28/2022		245,000.00	245,000.00	100.953000	2,334.85
VS 19-01 (CitizensFirstBk)Cit			17462VAG1	3.100	3.100	4.386	4.101	4.101	01/18/2019	07/18/2023		245,000.00	245,000.00	100.272000	666.40
VS 19-02 (CitizensFirstBk)PA			17462VAG1	3.100	3.100	4.386	4.101	4.101	01/18/2019	07/18/2023		245,000.00	245,000.00	100.272000	666.40
VS 19-03 (CitizensFirstBk)YE			17462VAG1	3.100	3.100	4.386	4.101	4.101	01/18/2019	07/18/2023		245,000.00	245,000.00	100.272000	666.40

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

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)
HC 19-01 (Legends) City			52465JHM2	2.750	2.750	4.986	4.655	4.655	02/22/2019	02/22/2024		245,000.00	245,000.00	98.449000	-3,799.95
HC 19-02 (Legends) PA			52465JHM2	2.750	2.750	4.986	4.655	4.655	02/22/2019	02/22/2024		245,000.00	245,000.00	98.449000	-3,799.95
HC 16-03 (Legends) YES			52465JHM2	2.750	2.750	4.986	4.655	4.655	02/22/2019	02/22/2024		245,000.00	245,000.00	98.449000	-3,799.95
GP 19-05 (Keesler)City			49254FAP1	3.050	3.050	2.504	2.409	2.409	02/28/2019	08/30/2021		245,000.00	245,000.00	100.663000	1,624.35
GP 19-06 (Keesler)PA			49254FAP1	3.050	3.050	2.504	2.409	2.409	02/28/2019	08/30/2021		245,000.00	245,000.00	100.663000	1,624.35
GP 19-07 (Keesler)YES			49254FAP1	3.050	3.050	2.504	2.409	2.409	02/28/2019	08/30/2021		245,000.00	245,000.00	100.663000	1,624.35
Total Count 358				1.990	1.992	1.977	1.911	1.911				87,720,000.00	87,715,751.70	99.018336	-856,867.20
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	2.989	2.909	2.909	02/23/2017	02/23/2022		2,000,000.00	2,000,000.00	98.550000	-29,000.00
Total Count 1				2.100	2.100	2.989	2.909	2.909				2,000,000.00	2,000,000.00	98.550000	-29,000.00
PASSBOOK ACCOUNTS R	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
LAIF				2.450	2.450	.003	.003	.003	01/01/2009	03/01/2019		75,000,000.00	75,000,000.00	99.905113	-71,165.48
Total Count 1				2.450	2.450	.003	.003	.003				75,000,000.00	75,000,000.00	99.905113	-71,165.48
TREASURY NOTES AND BONDS F	Moodys	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/ (Loss)
GP 15-64 (Treasury)			912828VV9	2.125	1.705	1.507	1.484	1.484	12/16/2015	08/31/2020		3,000,000.00	3,056,700.00	99.356000	-76,020.00
WF 16-19 (Treasury)			912828M98	1.625	1.521	1.756	1.726	1.726	11/15/2016	11/30/2020		2,000,000.00	2,008,125.00	98.426000	-39,605.00
GP 16-63 (Treasury)			912828F21	2.125	1.808	2.589	2.506	2.506	11/21/2016	09/30/2021		2,000,000.00	2,029,375.00	99.059000	-48,195.00
GP 17-39 (Treasury)			9128282P4	1.875	2.000	3.422	3.320	3.320	10/23/2017	07/31/2022		4,000,000.00	3,977,343.75	97.965000	-58,743.75
GP 17-45 (Treasury)			912828XW5	1.750	2.205	3.337	3.243	3.243	12/26/2017	06/30/2022		4,000,000.00	3,922,187.50	97.656000	-15,947.50
Total Count 5				1.894	1.903	2.683	2.611	2.611				15,000,000.00	14,993,731.25	98.368133	-238,511.25

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
	5199	1	LAIF	01/01/2009	75,000,000.00	2.450	03/01/2019	75,000,000.00	3711	75,000,000.00	2.450	1
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	1
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	5
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	5
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	5
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	7
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	7
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	7
084664CH2	6349	1	GP 18-06 (Berkshire Floater)	02/28/2018	1,162,975.28	3.478	03/15/2019	1,155,000.00	380	1,155,000.00	.649	15
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	26
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	26
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	26
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	32
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	46
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	46
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	46
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	48
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	48
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	48
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	53
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	53
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	53
91159HHJ2	6228	1	GP 16-61 (USB Floater)	11/14/2016	3,004,899.00	3.171	04/25/2019	3,000,000.00	892	3,000,000.00	2.494	56
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	61
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	61
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	61
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	62
713448DS4	6441	1	GP 19-03 (Pepsi Floater)	01/24/2019	1,499,977.50	2.599	05/02/2019	1,500,000.00	98	1,500,000.00	2.603	63
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	67
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	76
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	84
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	84

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	84
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	90
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	90
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	90
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	97
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	97
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	97
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	98
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	98
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	98
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	98
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	98
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	98
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	113
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	117
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	117
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	117
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	120
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	123
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	123
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	123
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	138
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	138
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	138
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	138
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	138
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	138
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	139
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	139
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	139
46640QUN9	6409	1	VS 18-02 (JPM)	11/06/2018	4,895,725.00	2.910	07/22/2019	5,000,000.00	258	5,000,000.00	2.972	144
62479MUR2	6438	1	GP 19-02 (MUFG)	01/15/2019	4,926,783.33	2.760	07/25/2019	5,000,000.00	191	5,000,000.00	2.801	147
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	152

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	152
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	152
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	154
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	168
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	169
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	169
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	169
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	172
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	172
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	172
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	172
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	172
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	172
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	180
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	180
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	180
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	187
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	187
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	187
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	187
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	187
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	187
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	199
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	200
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	200
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	200
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	200
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	200
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	200
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	201
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	201
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	203
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	203

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	203
48125LRG9	6407	1	GP 18-22 (JPM)	11/05/2018	1,980,632.00	1.650	09/23/2019	2,000,000.00	322	2,000,000.00	2.990	207
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	215
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	222
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	222
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	222
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	229
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	229
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	229
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	229
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	229
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	229
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	229
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	229
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	229
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	235
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	235
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	235
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	244
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	244
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	244
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	245
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	245
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	245
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	250
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	250
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	250
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	257
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	270
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	270
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	270
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	280
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	327

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	336
3733844Q6	6149	1	GP 16-47 (Georgia GO)	07/29/2016	1,078,014.00	2.000	02/01/2020	1,050,000.00	1282	1,050,000.00	1.220	338
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	351
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	351
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	351
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	361
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	361
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	379
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	398
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	410
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	410
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	410
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	417
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	417
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	417
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	419
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	424
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	424
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	424
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	426
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	426
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	427
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	427
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	428
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	442
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	442
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	459
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	480
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	488
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	488
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	488
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	489
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	503

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	503
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	503
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	504
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	504
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	504
69353RES3	6404	1	GP 18-20 (PNC)	10/31/2018	2,968,500.00	2.600	07/21/2020	3,000,000.00	629	3,000,000.00	3.230	509
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	515
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	515
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	515
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	517
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	518
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	518
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	518
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	533
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	533
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	533
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	533
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	533
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	533
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	536
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	536
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	536
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	537
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	537
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	537
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	547
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	550
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	565
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	573
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	573
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	573
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	578
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	580

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	580
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	580
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	595
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	595
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	595
48125LRR5	6400	1	GP 18-19 (JPM Float)	10/19/2018	1,000,000.00	2.920	10/19/2020	1,000,000.00	731	1,000,000.00	2.920	599
48125LRR5	6429	1	GP 18-24 (JPM Float)	12/24/2018	1,247,625.00	2.920	10/19/2020	1,250,000.00	665	1,250,000.00	3.040	599
17325FAK4	6323	1	GP 17-35 (Citi)	10/20/2017	2,000,000.00	3.061	10/20/2020	2,000,000.00	1096	2,000,000.00	3.061	600
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	603
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	603
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	603
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	603
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	603
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	603
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	608
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	610
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	610
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	610
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	617
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	617
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	617
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	624
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	624
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	624
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	627
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	627
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	627
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	641
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	652
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	691
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	692
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	692
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	692

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
40434AL49	6042	1	FNC 16-07 (HSBC-1XCallStep)	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	701
40434AL49	6043	1	FNC 16-08 (HSBC-1XCallStep)P	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	701
40434AL49	6044	1	FNC 16-09 (HSBC-1XCallStep)Y	01/29/2016	245,000.00	3.150	01/29/2021	245,000.00	1827	245,000.00	3.150	701
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	715
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	715
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	715
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	722
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	722
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	722
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	727
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	729
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	729
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	732
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	732
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	732
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	743
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	763
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	763
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	788
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	789
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	789
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	789
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	793
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	805
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	805
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	805
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	805
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	805
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	805
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	807
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	807
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	807
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	811

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	811
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	812
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	812
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	812
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	830
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	830
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	830
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	841
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	841
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	841
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	853
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	853
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	853
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	854
574218A86	6408	1	RJ 18-13 (MDSMED)	11/07/2018	974,190.00	2.079	07/01/2021	1,000,000.00	967	1,000,000.00	3.100	854
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	859
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	866
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	866
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	866
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	873
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	873
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	873
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	881
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	881
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	881
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	881
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	885
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	894
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	900
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	900
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	900
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	901
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	901

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	901
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	909
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	909
52730JBS4	6166	1	VS 16-09 (Level One)City	08/26/2016	245,000.00	2.750	08/26/2021	245,000.00	1826	245,000.00	2.750	910
52730JBS4	6167	1	VS 16-10 (Level One)PA	08/26/2016	245,000.00	2.750	08/26/2021	245,000.00	1826	245,000.00	2.750	910
52730JBS4	6168	1	VS 16-11 (Level One)YES	08/26/2016	245,000.00	2.750	08/26/2021	245,000.00	1826	245,000.00	2.750	910
49254FAP1	6450	1	GP 19-05 (Keesler)City	02/28/2019	245,000.00	3.050	08/30/2021	245,000.00	914	245,000.00	3.050	914
49254FAP1	6451	1	GP 19-06 (Keesler)PA	02/28/2019	245,000.00	3.050	08/30/2021	245,000.00	914	245,000.00	3.050	914
49254FAP1	6452	1	GP 19-07 (Keesler)YES	02/28/2019	245,000.00	3.050	08/30/2021	245,000.00	914	245,000.00	3.050	914
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	917
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	917
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	917
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	929
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	935
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	936
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	936
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	936
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	945
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	945
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	945
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	945
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	945
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	945
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	945
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	945
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	945
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	945
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	951
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	952
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	952
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	952
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	973
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	977

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
697364DW4	6373	1	RJ 18-02 (Palo Alto)	06/05/2018	140,000.00	3.010	11/01/2021	140,000.00	1245	140,000.00	3.010	977
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	994
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	994
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	994
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	1005
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	1014
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	1019
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	1019
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	1019
06740KNC7	6420	1	FNC 18-19 (Barclays)City	12/19/2018	245,000.00	3.250	12/20/2021	245,000.00	1097	245,000.00	3.250	1026
06740KNC7	6421	1	FNC 18-20 (Barclays)PA	12/19/2018	245,000.00	3.250	12/20/2021	245,000.00	1097	245,000.00	3.250	1026
06740KNC7	6422	1	FNC 18-21 (Barclays)YES	12/19/2018	245,000.00	3.250	12/20/2021	245,000.00	1097	245,000.00	3.250	1026
64017AAQ7	6423	1	FNC 18-13 (Neighbors FCU)Cit	12/21/2018	245,000.00	3.200	12/21/2021	245,000.00	1096	245,000.00	3.200	1027
64017AAQ7	6424	1	FNC 18-14 (Neighbors FCU)PA	12/21/2018	245,000.00	3.200	12/21/2021	245,000.00	1096	245,000.00	3.200	1027
64017AAQ7	6425	1	FNC 18-15 (Neighbors FCU)YE	12/21/2018	245,000.00	3.200	12/21/2021	245,000.00	1096	245,000.00	3.200	1027
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	1047
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	1047
64985HYW1	6346	1	GP 18-03 (NYSFAC)	01/17/2018	767,358.50	2.269	01/15/2022	775,000.00	1459	775,000.00	2.531	1052
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	1054
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	1054
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	1054
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	1055
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	1055
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	1055
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	1063
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	1069
17325FAV0	6442	1	GP 19-04 (Citi Fxd-to-FRN)	02/19/2019	3,000,000.00	3.165	02/19/2022	3,000,000.00	1096	3,000,000.00	3.165	1087
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	1091
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	1091
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	1091
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	1091
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	1096
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	1097

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	1097
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	1097
166764BN9	6399	1	GP 18-18 (Chevron)	09/06/2018	1,961,506.33	2.498	03/03/2022	2,000,000.00	1274	2,000,000.00	3.090	1099
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	1125
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	1128
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	1134
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	1134
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	1134
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	1139
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	1139
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	1139
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	1148
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	1148
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	1148
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	1153
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	1162
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	1162
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	1162
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	1167
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	1167
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	1167
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	1172
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	1174
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	1174
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	1174
09247XAJ0	6372	1	GP 18-13 (Blackrock)	05/07/2018	2,708,944.00	3.375	06/01/2022	2,680,000.00	1486	2,680,000.00	3.090	1189
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	1197
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	1197
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	1197
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	1201
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	1201
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	1201
299112AF9	6389	1	FNC 18-10 (Evans Bank)City	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1203

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
299112AF9	6390	1	FNC 18-11 (Evans Bank)PA	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1203
299112AF9	6391	1	FNC 18-12 (Evans Bank)YES	06/15/2018	245,000.00	3.000	06/15/2022	245,000.00	1461	245,000.00	3.000	1203
20143PDQ0	6392	1	RJ 18-06 (CommBankHar)City	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1209
20143PDQ0	6393	1	RJ 18-07 (CommBankHar)PA	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1209
20143PDQ0	6394	1	RJ 18-08 (CommBankHar)YES	06/21/2018	245,000.00	3.100	06/21/2022	245,000.00	1461	245,000.00	3.100	1209
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	1215
679585AC3	6430	1	RJ 18-14 (Old Dominion)City	12/28/2018	245,000.00	3.200	06/28/2022	245,000.00	1278	245,000.00	3.200	1216
679585AC3	6431	1	RJ 18-15 (Old Dominion)PA	12/28/2018	245,000.00	3.200	06/28/2022	245,000.00	1278	245,000.00	3.200	1216
679585AC3	6432	1	RJ 18-16 (Old Dominion)YES	12/28/2018	245,000.00	3.200	06/28/2022	245,000.00	1278	245,000.00	3.200	1216
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	1218
02554BCY5	6386	1	HC 18-05 (Amer Eagle)City	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1219
02554BCY5	6387	1	HC 18-06 (Amer Eagle)PA	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1219
02554BCY5	6388	1	HC 18-07 (Amer Eagle)YES	06/01/2018	245,000.00	3.000	07/01/2022	245,000.00	1491	245,000.00	3.000	1219
89236TCQ6	6380	1	RJ 18-05 (Toyota)	05/22/2018	2,712,133.20	2.800	07/13/2022	2,765,000.00	1513	2,765,000.00	3.297	1231
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	1249
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	1260
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	1273
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	1280
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	1280
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	1280
69351UAQ6	6319	1	GP 17-34 (PPL)	10/13/2017	2,548,647.60	2.500	09/01/2022	2,541,000.00	1784	2,541,000.00	2.434	1281
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	1287
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	1287
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	1287
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	1288
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	1288
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	1288
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	1292
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	1295
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	1295
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	1295
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	1295
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	1307

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
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	1335
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	1335
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	1335
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	1342
697364DX2	6374	1	RJ 18-03 (Palo Alto)	06/05/2018	195,000.00	3.120	11/01/2022	195,000.00	1610	195,000.00	3.120	1342
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	1344
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	1344
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	1344
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	1359
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	1359
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	1359
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	1369
931142DU4	6367	1	GP 18-11 (Walmart)	04/13/2018	2,928,270.00	2.350	12/15/2022	3,000,000.00	1707	3,000,000.00	2.900	1386
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	1399
79766DNW5	6453	1	RJ 19-02 (SFOAPT)	02/26/2019	445,000.00	2.937	01/01/2023	445,000.00	1405	445,000.00	2.937	1403
084670BR8	6357	1	GP 18-07 (Berkshire)	03/22/2018	1,267,841.67	2.750	03/15/2023	1,290,000.00	1819	1,290,000.00	3.125	1476
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	1488
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	1488
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	1488
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	1503
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	1503
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	1503
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	1505
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	1505
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	1505
654106AC7	6375	1	GP 18-14 (Nike)	05/15/2018	1,339,885.58	2.250	05/01/2023	1,401,000.00	1812	1,401,000.00	3.208	1523
88213AHK4	6398	1	GP 18-17 (Texas A&M)	07/17/2018	2,964,300.00	2.734	05/15/2023	3,000,000.00	1763	3,000,000.00	3.000	1537
3134GSHA6	6437	1	RJ 19-01 (1X Call 3-29-19)	01/18/2019	2,521,421.53	2.830	05/29/2023	2,500,000.00	1592	2,500,000.00	2.830	1551
74934YAH4	6383	1	FNC 18-07 (RCB Bank)City	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1573
74934YAH4	6384	1	FNC 18-08 (RCB Bank)PA	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1573
74934YAH4	6385	1	FNC 18-09 (RCB Bank)YES	06/20/2018	245,000.00	3.150	06/20/2023	245,000.00	1826	245,000.00	3.150	1573
45842PAQ4	6395	1	RJ 18-09 (Interaudi Bank)City	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1582
45842PAQ4	6396	1	RJ 18-10 (Interaudi Bank)PA	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1582

Run Date: 3/15/2019 4:12:58 PM

Investments Outstanding As Of Date: 2/28/2019

INVENTORY BY MATURITY REPORT

CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
45842PAQ4	6397	1	RJ 18-11 (Interaudi Bank)YES	06/29/2018	245,000.00	3.200	06/29/2023	245,000.00	1826	245,000.00	3.200	1582
17462VAG1	6434	1	VS 19-01 (CitizensFirstBk)City	01/18/2019	245,000.00	3.100	07/18/2023	245,000.00	1642	245,000.00	3.100	1601
17462VAG1	6435	1	VS 19-02 (CitizensFirstBk)PA	01/18/2019	245,000.00	3.100	07/18/2023	245,000.00	1642	245,000.00	3.100	1601
17462VAG1	6436	1	VS 19-03 (CitizensFirstBk)YES	01/18/2019	245,000.00	3.100	07/18/2023	245,000.00	1642	245,000.00	3.100	1601
594918BQ6	6413	1	GP 18-23 (Microsoft)	12/06/2018	2,880,115.00	2.000	08/08/2023	3,050,000.00	1706	3,050,000.00	3.296	1622
25460FCF1	6417	1	FNC 18-16 (Direct FCU)City	12/10/2018	245,000.00	3.500	09/11/2023	245,000.00	1736	245,000.00	3.500	1656
25460FCF1	6418	1	FNC 18-17 (Direct FCU)PA	12/10/2018	245,000.00	3.500	09/11/2023	245,000.00	1736	245,000.00	3.500	1656
25460FCF1	6419	1	FNC 18-18 (Direct FCU)YES	12/10/2018	245,000.00	3.500	09/11/2023	245,000.00	1736	245,000.00	3.500	1656
8827237M5	6406	1	RJ 18-12 (Texas)	11/01/2018	2,958,332.50	2.749	10/01/2023	3,000,000.00	1795	3,000,000.00	3.106	1676
33715LCT5	6401	1	HC 18-08 (FSTTEC)City	11/16/2018	245,000.00	3.500	11/16/2023	245,000.00	1826	245,000.00	3.500	1722
33715LCT5	6402	1	HC 18-09 (FSTTEC)PA	11/16/2018	245,000.00	3.500	11/16/2023	245,000.00	1826	245,000.00	3.500	1722
33715LCT5	6403	1	HC 18-10 (FSTTEC)YES	11/16/2018	245,000.00	3.500	11/16/2023	245,000.00	1826	245,000.00	3.500	1722
06062R7R7	6410	1	HC 18-11 (Baroda) City	11/30/2018	245,000.00	3.550	11/30/2023	245,000.00	1826	245,000.00	3.550	1736
06062R7R7	6411	1	HC 18-12 (Baroda) PA	11/30/2018	245,000.00	3.550	11/30/2023	245,000.00	1826	245,000.00	3.550	1736
06062R7R7	6412	1	HC 18-13 (Baroda) YES	11/30/2018	245,000.00	3.550	11/30/2023	245,000.00	1826	245,000.00	3.550	1736
635573AL2	6426	1	FNC 18-22 (NatlCoopBk)City	12/21/2018	245,000.00	3.400	12/21/2023	245,000.00	1826	245,000.00	3.400	1757
635573AL2	6427	1	FNC 18-23 (NatlCoopBk)PA	12/21/2018	245,000.00	3.400	12/21/2023	245,000.00	1826	245,000.00	3.400	1757
635573AL2	6428	1	FNC 18-24 (NatlCoopBk)YES	12/21/2018	245,000.00	3.400	12/21/2023	245,000.00	1826	245,000.00	3.400	1757
79766DNX3	6454	1	RJ 19-03 (SFOAPT)	02/26/2019	450,000.00	3.038	01/01/2024	450,000.00	1770	450,000.00	3.038	1768
89236TFS9	6433	1	GP 19-01 (Toyota)	01/08/2019	1,999,460.00	3.356	01/08/2024	2,000,000.00	1826	2,000,000.00	3.362	1775
52465JHM2	6444	1	HC 19-01 (Legends) City	02/22/2019	245,000.00	2.750	02/22/2024	245,000.00	1826	245,000.00	2.750	1820
52465JHM2	6445	1	HC 19-02 (Legends) PA	02/22/2019	245,000.00	2.750	02/22/2024	245,000.00	1826	245,000.00	2.750	1820
52465JHM2	6446	1	HC 16-03 (Legends) YES	02/22/2019	245,000.00	2.750	02/22/2024	245,000.00	1826	245,000.00	2.750	1820