UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

<u>811-23264</u>

Investment Company Act file number:

<u>Altaba Inc.</u> (Exact name of registrant as specified in charter)

<u>140 East 45th Street, 15th Floor</u> <u>New York, New York 10017</u> (Address of principal executive offices) (Zip code)

> Arthur Chong <u>Altaba Inc.</u> <u>140 East 45th Street, 15th Floor</u> <u>New York, New York 10017</u> (Name and address of agent for service)

(646) 679-2000 Registrant's telephone number, including area code

Date of fiscal year end: **December 31**

Date of reporting period: September 30, 2017

		Altaba Inc. Consolidated Statement of Inve As of September 30, 2017 \$ in 000's, except strike prices)	stments		
Description	(¢ in ooo s, except suike pricesj	Expiration	Principal \$ /	Fair Value \$
-				Shares / Units	
Affiliated Investments at Fair Value — 137.8%					
Online Services and e-Commerce					
Common Shares - 137.6%					
Alibaba Group Holding Limited (1)(2)(3))			383,565,416	66,245,583
Yahoo Japan Corporation (2)(3)				2,025,923,000	9,615,527
Other Common Shares in Affiliated Inves	tments at Fair Value -	-0.1%			
Gomaji Corp., Ltd. (3)				3,589,942	4,499
Hortonworks, Inc Common Shares (1)(3)			3,845,806	65,186
Warrants - 0.1%					
Hortonworks, Inc Common Warrants -	Exercise Price: \$8.46	(1)(4)	6/9/2023	476,368	5,564
Hortonworks, Inc Series A Stock Warra	ants - Exercise Price:	\$0.01 (1)(4)	6/30/2020	3,250,000	55,041
Total Affiliated Investments at Fair Va	lue (Cost — \$5,627,1	180)			75,991,400
Unaffiliated Investments at Fair Value –	_				
0.0% Internet Software & Services					
Common Shares - 0.0%					
SeatGeek, Inc. (1)(4)				47,463	185
Total Common Shares (Cost — \$9)					185
Preferred Shares — 0.0%					
Paperless Inc Series D Preferred (1)(4)				1,084,430	10,028
Total Preferred Shares (Cost — \$14,00	0)				10,028
Warrants — 0.0%					
Internet Software & Services					
Eastman Kodak Co Exercise Price: \$14	.93		9/3/2018		
(1) Total Margarete (Cost (20)				400	
Total Warrants (Cost — \$0)					
		Rate % (5)	Final Maturity (6)	Principal \$	Fair Value \$
Money Market Funds — 0.4%					
Fidelity Government and Agency Money Invesco Government and Agency Money		0.91 0.93		197,304 254	197,304 254
JP Morgan Government and Agency Money		0.93		45,072	45,072
Total Money Market Investments (Cos				242,630	242,630
	Data Tuna	Data % (7)	Final Maturity	Principal \$	Fair Value \$
Fixed Income Securities	Rate Type	Rate % (7)	r mai matarity	Principal ş	Fuir vuiue 5
Short Term					
Corporate Debt — 4.2%					
Financial — 1.6% AIG Global Funding	Fixed	1.65	12/15/2017	17,743	17,752
American Express Credit Corp.	Fixed	1.80	7/31/2018	20,000	20,021
American Express Credit Corp.	Floating	1.92 (3 month LIBOR USD	7/31/2018	,	,
		+ 0.61)		5,000	5,019
Anz New Zealand (Intl) Ltd Bank of America N.A.	Fixed Fixed	1.75 1.65	3/29/2018	8,083	8,093
Bank of America N.A. Bank of America N.A.	Fixed	1.05	3/26/2018 6/5/2018	8,790 25,000	8,796 25,026
Bank of New York Mellon Corp.	Fixed	1.30	1/25/2018	5,035	5,031
Bank of New York Mellon Corp.	Fixed	1.35	3/6/2018	9,500	9,497
Bank of New York Mellon Corp.	Floating	1.76 (3 month LIBOR USD	3/6/2018		
Paply of Nov. Vorle Meller Com	Eine J	+ 0.44)	E /22 /2040	700	701 8 607
Bank of New York Mellon Corp. Bank of Nova Scotia	Fixed Fixed	1.60 1.45	5/22/2018 4/25/2018	8,600 25,000	8,607 24,992
BB&T Corp.	Fixed	1.45	1/12/2018	1,500	1,499
BB&T Corp.	Fixed	2.05	6/19/2018	2,657	2,664
Berkshire Hathaway Finance Corp.	Fixed	5.40	5/15/2018	3,000	3,071
Berkshire Hathaway Finance Corp.	Fixed	1.30	5/15/2018	20,000	19,961
Berkshire Hathaway Finance Corp.	Fixed	1.45	3/7/2018	25,000	25,008
Berkshire Hathaway Finance Corp.	Floating	1.87 (3 month LIBOR USD + 0.55)	3/7/2018	6.130	6,145
		+ U.aa		0.1.00	0.143

+ 0.55)

6,145

6,130

Berkshire Hathaway Inc.	Fixed	1.55	2/9/2018	7,000	7,000
Berkshire Hathaway Inc.	Floating	1.46 (3 month LIBOR USD	8/6/2018		
		+ 0.15)		7,907	7,917
Berkshire Hathaway Inc.	Fixed	1.15	8/15/2018	15,000	14,955
Charles Schwab Corp	Fixed	1.50	3/10/2018	20,000	20,006
Chubb INA Holdings Inc	Fixed	5.80	3/15/2018	14,231	14,497
Fifth Third Bank	Fixed	1.45	2/28/2018	9,867	9,862
Fifth Third Bank	Fixed	2.15	8/20/2018	13,000	13,060
HSBC USA Inc	Fixed	1.63 1.70	1/16/2018 3/1/2018	15,000 15,000	15,006 15,004
JPMorgan Chase & Co. JPMorgan Chase & Co.	Fixed Fixed	1.70	1/25/2018	39,820	15,004 39,851
JPMorgan Chase & Co.	Fixed	1.60	5/15/2018	11,000	11,001
Keybank N.A.	Fixed	1.65	2/1/2018	19,436	19,442
Keybank N.A.	Fixed	1.70	6/1/2018	12,235	12,247
Manufacturers And Traders Trust Co.	Fixed	1.45	3/7/2018	4,515	4,514
Manufacturers And Traders Trust Co. Mass Mutual Global Funding II	Fixed	2.10	8/2/2018	24,845	24,949
Metropolitan life Global Funding I	Fixed	1.50	1/10/2018	32,900	32,901
Metropolitan life Global Funding I	Fixed	1.88	6/22/2018	5,000	5,009
Metropolitan life Global Funding I	Fixed	1.35	9/14/2018	950	948
Metropolitan life Global Funding I	Floating	1.66 (3 month LIBOR USD	9/14/2018		
	0	+ 0.34)		10,000	10,027
National Rural Utilities Coop Finance Corp.	Fixed	5.45	2/1/2018	2,033	2,059
New York Life Global Funding	Fixed	1.30	10/30/2017	17,290	17,290
New York Life Global Funding	Fixed	1.45	12/15/2017	33,657	33,652
New York Life Global Funding	Fixed	1.30	4/27/2018	15,833	15,819
New York Life Global Funding	Floating	1.70 (3 month LIBOR USD	4/13/2018		
		+ 0.40)		4,660	4,669
New York Life Global Funding	Floating	1.48 (3 month LIBOR USD	7/6/2018		
		+ 0.18)		9,250	9,259
Pricoa Global Funding I	Fixed	1.60	5/29/2018	24,985	24,999
Pricoa Global Funding I	Fixed	1.90	9/21/2018	16,263	16,295
Principal Life Global Funding II	Floating	1.82 (3 month LIBOR USD	12/1/2017		
		+ 0.50)		9,000	9,007
Principal Life Global Funding II	Floating	1.62 (3 month LIBOR USD	5/21/2018		
		+ 0.30)		8,690	8,703
Protective Life Global Funding	Floating	1.87 (3 month LIBOR USD	6/8/2018		
		+ 0.55)		15,000	15,048
Royal Bank of Canada	Fixed	2.20	7/27/2018	10,000	10,046
Royal Bank of Canada	Fixed	1.50	1/16/2018	20,000	19,999
Royal Bank of Canada	Fixed	1.40	10/13/2017	27,000	27,001
Simon Property Group LP	Fixed	1.50	2/1/2018	20,407	20,408
Swedbank AB	Fixed	1.75	3/12/2018	9,525	9,529
The Toronto-Dominion Bank	Fixed	2.63	9/10/2018	25,000	25,244
U.S. Bank N.A. U.S. Bank N.A.	Fixed	1.35 1.61 (3 month LIBOR USD	1/26/2018 1/26/2018	25,000	24,998
U.S. Balik N.A.	Floating	+ 0.30)	1/20/2010	2,750	2,752
U.S. Bank N.A.	Fixed	+ 0.50) 1.45	1/29/2018	13,925	13,926
Wells Fargo & Co.	Fixed	5.63	12/11/2017	40,000	40,309
Wells Fargo & Co.	Fixed	1.50	1/16/2018	30,000	30,002
Wells Fargo Bank N.A.	Fixed	1.65	1/22/2018	14,350	14,361
Wells Fargo Bank N.A.	Floating	2.10 (3 month LIBOR USD	1/22/2018	1,000	1,001
	1 iouung	+ 0.74)	1, ==, =010	8,331	8,348
Westpac Banking Corporation	Fixed	1.50	12/1/2017	6,000	6,003
Total				878,393	879,805
Industrial — 2.6%					
3M Co.	Fixed	1.38	8/7/2018	15,000	14,988
Air Products and Chemicals Inc	Fixed	1.20	10/15/2017	2,655	2,655
American Honda Finance Corp.	Fixed	1.55	12/11/2017	41,000	41,014
American Honda Finance Corp.	Floating	1.63 (3 month LIBOR USD	12/11/2017		
		+ 0.31)		6,000	6,003
American Honda Finance Corp.	Fixed	1.50	3/13/2018	22,000	22,010
American Honda Finance Corp.	Fixed	1.60	2/16/2018	25,000	25,003
Apple Inc.	Floating	1.56 (3 month LIBOR USD	5/3/2018		
		+ 0.25)	= (2, (2, 2, 4, 2)	6,655	6,664
Apple Inc.	Fixed	1.00	5/3/2018	50,000	49,883
Apple Inc.	Fixed	1.30	2/23/2018	15,000	14,996
Boeing Co BB Capital Markets Blc	Fixed	0.95 1.67	5/15/2018	7,077	7,058 6 974
BP Capital Markets Plc Caterpillar Financial Services Corp.	Fixed Fixed	1.67	2/13/2018 11/6/2017	6,969 16,000	6,974 15,997
Caterpillar Financial Services Corp.	Fixed	1.25	2/23/2018	20,000	20,006
Caterpinar Financial Services Corp. Chevron Corp	Fixed	1.50	12/5/2018	20,000	20,006 19,990
Chevron Corp	Fixed	1.10	6/24/2018	22,000	22,018
Chevron Corp	Fixed	1.72	3/2/2018	13,357	13,355
Chevron Corp	Fixed	1.34	11/9/2017	15,212	15,212
Chevron Corp	Floating	1.81 (3 month LIBOR USD	5/16/2018	2,945	2,954
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		+ 0.50)			
Cisco Systems Inc.	Fixed	+ 0.50)	6/15/2018	44,000	44,072
Cisco Systems Inc.	Floating	1.92 (3 month LIBOR USD	2/21/2018	,	, -
		+ 0.60)		25,000	25,059
Cisco Systems Inc.	Fixed	1.40	2/28/2018	30,000	30,003
Coca-Cola Co	Fixed	1.15	4/1/2018	31,400	31,357
Comcast Corp Comcast Corp	Fixed Fixed	5.88 5.70	2/15/2018 5/15/2018	13,877 2,500	14,099 2,563
Daimler Finance North America LLC	Fixed	1.65	3/2/2018	5,000	5,001
Daimler Finance North America LLC	Fixed	2.00	8/3/2018	8,215	8,237
Exxon Mobil Corp	Fixed	1.44	3/1/2018	13,535	13,540
General Dynamics Corp.	Fixed	1.00	11/15/2017	20,376	20,367
General Electric Capital Corp.	Fixed	5.63	5/1/2018	49,394	50,558
General Electric Co.	Fixed	1.60	11/20/2017	14,000	14,007
General Electric Company	Fixed	5.25	12/6/2017	57,198	57,597
Home Depot Inc.	Fixed	2.25	9/10/2018	3,400	3,423
Intel Corp.	Fixed	1.35	12/15/2017	67,158	67,165
International Business Machines Corp.	Fixed Fixed	1.25 1.13	2/8/2018 2/6/2018	18,000	17,980
International Business Machines Corp. John Deere Capital Corp.	Fixed	5.35	4/3/2018	25,000 1,187	24,979 1,209
John Deere Capital Corp.	Fixed	1.20	10/10/2017	26,475	26,474
John Deere Capital Corp.	Fixed	1.20	12/15/2017	20,000	20,007
John Deere Capital Corp.	Fixed	1.35	1/16/2018	20,000	19,997
John Deere Capital Corp.	Fixed	1.60	7/13/2018	6,000	6,004
John Deere Capital Corp.	Fixed	1.75	8/10/2018	431	432
Lowe's Companies Inc.	Floating	1.92 (3 month LIBOR USD	9/14/2018		
		+ 0.60)		1,940	1,950
Medtronic Inc	Fixed	1.38	4/1/2018	25,000	24,982
Microsoft Corp.	Fixed	0.88	11/15/2017	5,629	5,626
NBC Universal Enterprise Inc.	Fixed	1.66	4/15/2018	15,824	15,837
Nissan Motor Acceptance Corp	Fixed	1.80 1.50	3/15/2018	1,000 935	1,002 935
Nissan Motor Acceptance Corp Oracle Corp.	Fixed Fixed	5.75	3/2/2018 4/15/2018	955 18,580	955 18,992
Oracle Corp.	Fixed	1.20	10/15/2017	58,555	58,548
Paccar Financial Corp.	Fixed	1.40	11/17/2017	10,500	10,499
Paccar Financial Corp.	Fixed	1.40	5/18/2018	1,067	1,066
Paccar Inc.	Fixed	1.75	8/14/2018	7,600	7,617
Pepsico Inc.	Fixed	5.00	6/1/2018	34,400	35,184
Pepsico Inc.	Fixed	1.25	4/30/2018	25,000	24,980
Pepsico Inc.	Fixed	1.00	10/13/2017	31,227	31,225
Pfizer Inc.	Fixed	1.50	6/15/2018	20,000	20,007
Pfizer Inc.	Fixed	1.20	6/1/2018	20,000	19,976
Philip Morris International Inc. Philip Morris International Inc.	Fixed Fixed	5.65 1.25	5/16/2018 11/9/2017	35,000 20,000	35,887 19,997
Praxair Inc.	Fixed	1.25	11/9/2017	1,620	1,619
Precision Castparts Corp.	Fixed	1.05	1/15/2018	15,244	15,234
Qualcomm Inc.	Fixed	1.40	5/18/2018	36,532	36,528
Shell International Finance BV	Fixed	1.90	8/10/2018	8,000	8,021
Shell International Finance BV	Fixed	1.25	11/10/2017	5,000	4,999
Target Corporation	Fixed	4.88	5/15/2018	5,000	5,095
Texas Instruments Inc.	Fixed	1.00	5/1/2018	10,000	9,978
Toyota Motor Credit Corp.	Fixed	1.25	10/5/2017	19,000	19,000
Toyota Motor Credit Corp.	Fixed	1.38	1/10/2018	17,500	17,497
Toyota Motor Credit Corp.	Fixed	1.45 1.76 (3 month LIBOP USD	1/12/2018	25,000	25,006
Toyota Motor Credit Corp.	Floating	1.76 (3 month LIBOR USD + 0.46)	7/13/2018	13,731	13,773
Toyota Motor Credit Corp.	Fixed	+ 0.46)	4/6/2018	15,000	13,773
Visa Inc.	Fixed	1.20	12/14/2017	48,832	48,849
Wal-Mart Stores Inc.	Fixed	5.80	2/15/2018	22,000	22,345
Wal-Mart Stores Inc.	Fixed	1.13	4/11/2018	10,000	9,986
Walt Disney Co.	Fixed	1.10	12/1/2017	16,572	16,567
Total				1,410,304	1,414,698
Utility — 0.0%			40/4E/00/E	0.010	0.070
Alabama Power Company	Fixed	5.50 E 65	10/15/2017	9,640	9,652
Duke Energy Florida LLC Nevada Power Co.	Fixed Fixed	5.65 6.50	6/15/2018 5/15/2018	1,250 2,341	1,284 2,407
Public Service Electric and Gas Co.	Fixed	5.30	5/1/2018	2,341 10,900	2,407 11,131
Wisconsin Electric Power Co.	Fixed	1.70	6/15/2018	721	722
Total		1.70	5, 10, 2010	24,852	25,196
Total Corporate Debt (Cost — \$2,333,926)			2,313,549	2,319,699
				· ·	
Commercial Paper — 4.8%		Rate % (8)			
ABN Amro Funding USA LLC	Zero Coupon	1.33	11/6/2017	30,000	29,960
ABN Amro Funding USA LLC	Zero Coupon	1.37	12/4/2017	30,000	29,927
ABN Amro Funding USA LLC	Zero Coupon	1.44	1/5/2018	20,000	19,924

Apple Inc	Zero Coupon	1.11	10/16/2017	40,000	39,981
Apple Inc. Apple Inc.	Zero Coupon Zero Coupon	1.11		30,000	29,944
Apple Inc.	Zero Coupon	1.35		15,000	14,917
BMW US Capital, LLC	Zero Coupon	1.12		14,000	13,996
BMW US Capital, LLC	Zero Coupon	1.12		24,000	23,992
BMW US Capital, LLC	Zero Coupon	1.12	10/13/2017	30,000	29,989
BMW US Capital, LLC	Zero Coupon	1.10		30,000	29,978
BNP Paribas	Zero Coupon	1.16		25,000	24,999
BNP Paribas	Zero Coupon	1.16		42,000	41,995
BNP Paribas	Zero Coupon	1.14		25,000	24,979
BNP Paribas	Zero Coupon	1.29		30,000	29,969
BNP Paribas Caisse Amortissement de la Dette Sociale	Zero Coupon	1.33		30,000	29,956
Canadian Imperial Bank of Commerce	Zero Coupon Zero Coupon	1.33 1.16		30,000 25,000	29,998 24,977
Cargill, Inc.	Zero Coupon Zero Coupon	1.10		54,000	53,985
Cargill, Inc.	Zero Coupon	1.12		50,000	49,984
Chevron Corporation	Zero Coupon	1.13	10/10/2017	62,000	61,983
Chevron Corporation	Zero Coupon	1.17		40,000	39,984
Chevron Corporation	Zero Coupon	1.10	10/16/2017	20,000	19,991
Cooperatieve Rabobank U.A	Zero Coupon	1.28	10/6/2017	36,000	35,994
Cooperatieve Rabobank U.A	Zero Coupon	1.26	11/15/2017	30,000	29,953
Credit Suisse (USA), Inc.	Zero Coupon	1.41		30,000	29,974
Credit Suisse (USA), Inc.	Zero Coupon	1.42		30,000	29,940
Credit Suisse (USA), Inc.	Zero Coupon	1.48		20,000	19,944
Cummins Inc.	Zero Coupon	1.11	10/10/2017	35,000	34,990
Danske Corporation	Zero Coupon	1.20		13,000	12,998
Danske Corporation Danske Corporation	Zero Coupon Zero Coupon	1.28 1.35		30,000 30,000	29,969 29,960
Exxon Mobil Corp	Zero Coupon Zero Coupon	1.10		50,000	49,982
GE Capital Treasury Services (U.S.) LLC	Zero Coupon Zero Coupon	1.10		20,000	19,998
ING (U.S.) Funding LLC	Zero Coupon	1.10		30,000	29,987
ING (U.S.) Funding LLC	Zero Coupon	1.38		20,000	19,948
J.P Morgan Securities LLC	Zero Coupon	1.51		20,000	19,868
J.P Morgan Securities LLC	Zero Coupon	1.50		12,000	11,911
Koch Resources, LLC	Zero Coupon	1.17	10/10/2017	11,000	10,997
Koch Resources, LLC	Zero Coupon	1.16	10/17/2017	50,000	49,974
Koch Resources, LLC	Zero Coupon	1.17	10/27/2017	25,000	24,979
L'Oreal USA, Inc.	Zero Coupon	1.13		40,000	39,997
L'Oreal USA, Inc.	Zero Coupon	1.12		27,000	26,991
Microsoft Cop.	Zero Coupon	1.12		15,000	15,000
Microsoft Cop.	Zero Coupon	1.20		16,000	15,983
Microsoft Cop. Mizuho Bank, Ltd.	Zero Coupon	1.22 1.34		20,000	19,970
Mizuho Bank, Ltd.	Zero Coupon Zero Coupon	1.34		25,000 25,000	24,947 24,937
Mizuho Bank, Ltd.	Zero Coupon Zero Coupon	1.36		30,000	29,820
Nestle Capital Corporation	Zero Coupon	1.01		21,000	20,979
Nestle Capital Corporation	Zero Coupon	1.07		23,000	22,969
Nestle Capital Corporation	Zero Coupon	1.06		20,000	19,965
Nestle Capital Corporation	Zero Coupon	1.09		30,000	29,934
Nestle Capital Corporation	Zero Coupon	1.13	1/8/2018	14,000	13,956
Nissan Motor Acceptance Corp	Zero Coupon	1.29	10/2/2017	20,000	19,999
Nissan Motor Acceptance Corp	Zero Coupon	1.19		30,000	29,995
Nissan Motor Acceptance Corp	Zero Coupon	1.21		15,000	14,994
Nissan Motor Acceptance Corp	Zero Coupon	1.30		30,000	29,965
Nissan Motor Acceptance Corp	Zero Coupon	1.31	11/14/2017	20,000	19,968
Pfizer Inc.	Zero Coupon	1.18		40,000	39,941
Pfizer Inc. Philip Morris International Inc.	Zero Coupon Zero Coupon	1.30 1.24		20,000 30,000	19,928 29,970
Philip Morris International Inc.	Zero Coupon Zero Coupon	1.24		30,000	29,951
Simon Property Group LP	Zero Coupon Zero Coupon	1.14		30,000	29,991
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.26		30,000	29,991
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.20		35,000	34,988
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.26		25,000	24,990
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.20		30,000	29,985
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.20	10/30/2017	25,000	24,976
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.37		35,000	34,929
Sumitomo Mitsui Trust Bank Ltd	Zero Coupon	1.37		25,000	24,946
The Bank of Nova Scotia	Zero Coupon	1.37		30,000	29,867
The Coca-Cola Company	Zero Coupon	1.10		15,000	14,993
The Coca-Cola Company	Zero Coupon	1.16		35,000	34,959
The Coca-Cola Company	Zero Coupon	1.23		6,000	5,985
The Coca-Cola Company	Zero Coupon	1.26		39,765	39,634
The Coca-Cola Company The Coca-Cola Company	Zero Coupon Zero Coupon	1.35 1.36		25,000 30,000	24,856 29,825
The Coca-Cola Company The Coca-Cola Company	Zero Coupon Zero Coupon	1.38		25,000	29,825 24,819
The Hershey Company	Zero Coupon Zero Coupon	1.13		15,000	15,000
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The Hendry Company Zero Coupon 1.13 100/2017 2.000 2.2956 The Hendry Company Zero Coupon 1.27 107/2017 2.000 2.4591 Towards Dominon Heddingy (U.S.A.) Inc. Zero Coupon 1.37 117/2017 30.000 2.9517 Towards Dominon Heddingy (U.S.A.) Inc. Zero Coupon 1.33 117/2017 30.000 2.9517 Towards Dominon Heddingy (U.S.A.) Inc. Zero Coupon 1.33 4.02017 30.000 2.9417 Towards Dominon Heddingy (U.S.A.) Inc. Zero Coupon 1.33 4.02017 30.000 2.9417 Towards Dominon Heddingy (U.S.A.) Inc. Zero Coupon 1.34 4.02017 30.000 2.9417 Towards Noter Chellory Zero Coupon 1.13 101/2017 30.000 2.9417 Towards Noter Chellory Zero Coupon 1.19 101/2017 30.000 50.951 Total Commercial Paper (Cot- Zero Coupon 1.19 101/2017 30.000 50.951 Total Commercial Paper (Cot- Zero Coupon 1.19 101/2017						
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The Toronis Dominion Bank Zee Coupon 1.37 21/40018 25,000 2.4389 Toronis Dominion Holding (U.S.A.). Inc. Zee Coupon 1.33 11/13/0017 30,000 2.9317 Toronis Dominion Holding (U.S.A.). Inc. Zee Coupon 1.33 11/13/0017 30,000 2.9317 Toronis Dominion Holding (U.S.A.). Inc. Zee Coupon 1.36 2.962018 350,000 2.4822 Types Adver Credit Corp. Zee Coupon 1.36 3.990118 30,000 4.381 Yoge Adver Credit Corp. Zee Coupon 1.41 1.022017 30,000 2.98218 Yoge Adver Credit Corp. Zee Coupon 1.01 1.022017 30,000 2.9821 Yoge Adver Credit Corp. Zee Coupon 1.08 1.032017 30,000 2.9931 Yoge Adver Credit Corp. Zee Coupon 1.09 1.022017 30,000 2.9931 Yoge Adver Credit Corp. Zee Coupon 1.09 1.002017 30,000 2.9931 Yoge Adver Credit Corp. Zee Coupon 1.09 1.002017 30,000 <td></td> <td></td> <td>1 10</td> <td>10/25/2017</td> <td>25,000</td> <td>2/ 982</td>			1 10	10/25/2017	25,000	2/ 982
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Invariato Invariato Indeling (13.5.4), Ire. Zero Coupon 1.33 1171/32017 30,000 229,37 Toronto Domision Indeling (13.5.4), Ire. Zero Coupon 1.33 1/12/2018 30,000 239,37 Toronto Domision Indeling (13.5.4), Ire. Zero Coupon 1.33 326,000 326,000 236,	Toronto Dominion Holdings (U.S.A.), Inc.	Zero Coupon	1.27	10/13/2017	25.000	24,989
Tacento Denziation Holding (U.S.A.), Inc. Zeo Coregon 1.33 1/12/2017 30.000 22.932 Toronto Denziation Holding (U.S.A.), Inc. Zeo Coregon 1.33 4/57.013 30.000 22.932 Toronto Denziation Holding (U.S.A.), Inc. Zeo Coregon 1.43 4/57.013 30.000 22.932 Toronto Denziation Holding (U.S.A.), Inc. Zeo Coregon 1.47 3/24.013 30.000 24.942 Wight Moure Credit Corp. Zeo Coregon 1.10 10/02.0217 30.000 44.996 Wight Matters Inc. Zeo Coregon 1.10 10/02.0217 30.000 44.996 Wight Matters Inc. Zeo Coregon 1.10 10/02.0217 30.000 44.996 Wight Matters Inc. Zeo Coregon 1.10 10/02.0217 30.000 50.000 Wight Matter Inc. Zeo Coregon 1.10 10/02.0217 10.000 10.995 Scatter Coregon 1.10 10/02.017 50.000 50.000 50.000 Wight Matter Inc. Parter Coregon 1.10 10.000 50.000 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
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Iterate Duminion Holding (U.S.A.), Inc. Zere Coupon 1.43 4.45(2018) 30,000 23,300	Toronto Dominion Holdings (U.S.A.), Inc.	Zero Coupon	1.37	12/13/2017	30,000	29,917
Iterate Duminion Holding (U.S.A.), Inc. Zere Coupon 1.43 4.45(2018) 30,000 23,300	Toronto Dominion Holdings (U.S.A.), Inc.	Zero Coupon	1.38	1/12/2018	30.000	29.882
Type Markor Cherki Corp. Zere Corpion 1.32 204208 25,000 22,821 Type Markor Cherki Corp. Zere Corpion 1.47 3220208 15,000 12,821 Type Markor Cherki Corp. Zere Corpion 1.47 3220208 15,000 12,801 Wei Mark Stores Enc. Zere Corpion 1.10 10022017 53,000 55,2933 Wei Mark Stores Enc. Zere Corpion 1.08 100312017 53,000 55,2933 Wei Mark Stores Enc. Zere Corpion 1.08 100312017 50,000 55,2933 Wei Mark Stores Enc. Zere Corpion 1.09 10312017 50,000 50,000 Staff Stores Intract Ploating 1.47 (1 month LIBOR USD 61/02/018 50,000 50,000 Staff Stores Intract Floating 1.40 (1 month LIBOR USD 61/02/018 30,000 22,999 Candian Imperial Bank of Commerce Floating 1.60 (3 month LIBOR USD 1/10/2018 30,000 22,000 22,000 22,000 22,000 22,000 22,000 22,000						
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Tiyota Mater Credit Cop. Zero Coupon 1.136 393/2018 15,000 42.84 Wal-Mart Stores Inc. Zero Coupon 1.10 102/2017 55,000 45,000 Wal-Mart Stores Inc. Zero Coupon 1.10 102/2017 55,000 45,000 Wal-Mart Stores Inc. Zero Coupon 1.10 102/2017 55,000 45,000 Wal-Mart Stores Inc. Zero Coupon 1.10 102/2017 50,000 45,000 Wal-Mart Stores Inc. Zero Coupon 1.00 100/2017 10,000 50,000 Stores Inc. Zero Coupon 1.00 100/2017 10,000 10,00	Tovota Motor Credit Corp.	Zero Coupon	1.32	2/8/2018	25,000	24,882
Type Moor Credit Cop. Zero Copon 1.47 J22/2018 1.00 1.439 Wah Mart Stores Inc. Zero Copon 1.10 100/2017 50.00 3.090 Wah Mart Stores Inc. Zero Coupon 1.10 100/2017 50.00 3.090 Wah Mart Stores Inc. Zero Coupon 1.09 100/302017 50.00 3.090 Wah Mart Stores Inc. Zero Coupon 1.09 100/302017 50.00 5.951 Wah Mart Stores Inc. Zero Coupon 1.09 100/302017 50.00 5.951 Wah Mart Stores Inc. Zero Stores Ze						
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Weil-Meri Stores Inc. Zero Coupon 1.10 101/02/017 55,000 34,490 Weil-Meri Stores Inc. Zero Coupon 1.09 1103/02/017 50,000 40.996 Weil-Meri Stores Inc. Zero Coupon 1.09 10/31/017 50,000 52,953 Carrificates of Deposite 2.9% See	Wal-Mart Stores Inc	Zero Coupon	1 10	10/2/2017	9 000	9 000
Wail Ant Stores Inc. Zero Coupon 1.10 10.232017 55,000 45,2533 Wail Ant Stores Inc. Zero Coupon 1.09 10.3020217 55,000 55,2533 Vail Ant Stores Inc. Zero Coupon 1.09 103/312017 10,000 9,991 Store Stores Canadian Imperial Bank of Commerce </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>						
Wak-Mart Stores Inc. Zero Caujon 1.03 10.302017 35.300 35.203 Total Commercial Paper (Cost	Wal-Mart Stores Inc.	Zero Coupon	1.10	10/10/2017	35,000	34,990
Wak-Mart Stores Inc. Zero Caujon 1.03 10.302017 35.300 35.203 Total Commercial Paper (Cost	Wal-Mart Stores Inc.	Zero Coupon	1.10	10/23/2017	50.000	49,966
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Cartification Cartification <thcartification< th=""> <thcartification< <="" td=""><td>Wal-Mart Stores Inc.</td><td>Zero Coupon</td><td>1.09</td><td>10/31/2017</td><td>10,000</td><td>9,991</td></thcartification<></thcartification<>	Wal-Mart Stores Inc.	Zero Coupon	1.09	10/31/2017	10,000	9,991
S2,618,060) Z,629,765 Z,629,776 Z,629,776 Z,629,776 Z,629,776 Z,629,776 Z,629,776 Z,629,777 Z,629,777 <thz,629< th=""> <thz,629< th=""> Z,629,</thz,629<></thz,629<>	Total Commercial Paper (Cost —	-				
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ASE Finance Limited Floating 1.43 (1 month LIBOR USD 67122018 50.000 Bark of Montreal Floating 1.72 (3 month LIBOR USD 67122018 - Canadian Imperial Bask of Commerce Floating 1.75 (3 month LIBOR USD 106 2017 - Canadian Imperial Bask of Commerce Floating 1.69 (3 month LIBOR USD 7132018 - 2,999 Canadian Imperial Bask of Commerce Floating 1.35 (1 month LIBOR USD 1/102018 - 2,999 Canadian Imperial Bask of Commerce Floating 1.47 (3 month LIBOR USD 1/102018 - 2,404 2,999 Canadian Imperial Bask of Commerce Floating 1.47 (3 month LIBOR USD - 2,404 2,409 Cooperative Rabobank U.A. Floating 1.48 (1 month LIBOR USD - 1,600 - 2,500 -						
ASE Finance Limited Floating 1.43 (1 month LIBOR USD 67122018 50.000 Bark of Montreal Floating 1.72 (3 month LIBOR USD 67122018 - Canadian Imperial Bask of Commerce Floating 1.75 (3 month LIBOR USD 106 2017 - Canadian Imperial Bask of Commerce Floating 1.69 (3 month LIBOR USD 7132018 - 2,999 Canadian Imperial Bask of Commerce Floating 1.35 (1 month LIBOR USD 1/102018 - 2,999 Canadian Imperial Bask of Commerce Floating 1.47 (3 month LIBOR USD 1/102018 - 2,404 2,999 Canadian Imperial Bask of Commerce Floating 1.47 (3 month LIBOR USD - 2,404 2,409 Cooperative Rabobank U.A. Floating 1.48 (1 month LIBOR USD - 1,600 - 2,500 -	Cartificates of Deposits - 2.8%		Pate % (7)			
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			+ 0.40)		11,000	10,995
chardian Imperial Bank of Commerce Floating 1.69 (3 moth LIBOR USD + 0.39) 7/13/2018 + 0.39) 3,000 2.990 Canadian Imperial Bank of Commerce Floating 1.35 (1 moth LIBOR USD + 0.11) 7,500 7,500 Citbaak, N.A. Fixed 1.24 105/2017 21,000 Cooperative Rabobank U.A. Floating 1.47 (3 moth LIBOR USD + 0.30) 117/2017 16,000 Cooperative Rabobank U.A. Floating 1.88 (3 moth LIBOR USD + 0.55) 102/2017 16,000 Cooperative Rabobank U.A. Floating 1.86 (3 moth LIBOR USD + 0.55) 7/13/2018 6,910 Credit Agricole Corporate and Investment Bank Floating 1.56 (1 moth LIBOR USD + 0.55) 11/12/2018 6,910 Credit Faysics (USA), Inc. Floating 1.50 (1 moth LIBOR USD + 0.14) 7,000 7,500 DZ Bank AG Deursche Zentral- Genossenschaftshak Floating 1.37 (1 moth LIBOR USD + 0.14) 10/102/017 10,000 DV Mergan Securities LLC Floating 1.37 (1 moth LIBOR USD + 0.14) 10,000 15,000 DV Mergan Securities LLC Floating 1.77 (1 moth LIBOR USD + 0.16) 12,	Canadian Imperial Bank of Commerce	Floating	1 75 (3 month LIBOR LISD	10/6/2017		
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$\begin{array}{cccc} Landalan Inpectal Bank of Commerce Floating 1.35 (1 month LIBOR USD 1/10/2018$	Canadian Imperial Bank of Commerce	Floating	1 69 (3 month LIBOR USD	7/13/2018		
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		8			75 000	75 000
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$\begin{array}{cccc} + + + + + + + + + + + + + + + + + $	Citibank, N.A.	Fixed	1.24	10/5/2017	21,000	21,000
$\begin{array}{cccc} + + + + + + + + + + + + + + + + + $	Cooperatieve Rabobank II A	Floating	1 47 (3 month I IBOR USD	11/7/2017		
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$\begin{array}{cccc} - + 0.17 & (16,000 & (16,0$			+ 0.30)		24,404	24,409
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$\begin{array}{ccccc} + 0.58, & 12,500 & 12,500 \\ \begin{tabular}{ c c c c c c c } \hline \begin{tabular}{ c c c c c c c c c c c c c c c c c c c$			· · · · · · · · · · · · · · · · · · ·		10,000	10,000
Credit Agricole Corporate and Investment Floating Bank 1.86 (3 month LIBOR USD body 7/13/2018 Bank Floating 1.38 (1 month LIBOR USD body 1/12/2018 6,910 Credit Industriel Floating 1.38 (1 month LIBOR USD body 1/12/2018 75,000 75,000 Credit Suisse (USA), Inc. Floating 1.00/2017 14,000 14,000 14,000 DZ Bank AG Deutsche Zentral- Genossenschäftshank Fixed 1.30 50,000 50,000 ING (U.S.) Funding LLC Floating 1.37 (1 month LIBOR USD 1.00 (SS) 1/11/2018 78,500 78,500 Lloyds Bank PLC Floating 1.77 (3 month LIBOR USD 1.00/80 Bank PLC Floating 1.77 (3 month LIBOR USD 1.10/2017 15,000 15,000 Lloyds Bank PLC Floating 1.37 (1 month LIBOR USD 1.10/2017 15,000 40,000 Mizuho Bank, Ltd. Variable 1.37 (1 month LIBOR USD 1.10/2017 40,000 40,000 Mizuho Bank, Ltd. Variable 1.38 (3 month LIBOR USD 1.10/2017 40,000 40,000 Mizuho Bank, Ltd. Variable 1.38 (3 month LIBOR USD 1.21/2/2017 50,000 50,000 Mizuho Bank, Ltd. Variable<	Cooperatieve Rabobank U.A.	Floating	1.88 (3 month LIBOR USD	10/2/2017		
Credit Agricole Corporate and Investment Floating Bank 1.86 (3 month LIBOR USD body 7/13/2018 Bank Floating 1.38 (1 month LIBOR USD body 1/12/2018 6,910 Credit Industriel Floating 1.38 (1 month LIBOR USD body 1/12/2018 75,000 75,000 Credit Suisse (USA), Inc. Floating 1.00/2017 14,000 14,000 14,000 DZ Bank AG Deutsche Zentral- Genossenschäftshank Fixed 1.30 50,000 50,000 ING (U.S.) Funding LLC Floating 1.37 (1 month LIBOR USD 1.00 (SS) 1/11/2018 78,500 78,500 Lloyds Bank PLC Floating 1.77 (3 month LIBOR USD 1.00/80 Bank PLC Floating 1.77 (3 month LIBOR USD 1.10/2017 15,000 15,000 Lloyds Bank PLC Floating 1.37 (1 month LIBOR USD 1.10/2017 15,000 40,000 Mizuho Bank, Ltd. Variable 1.37 (1 month LIBOR USD 1.10/2017 40,000 40,000 Mizuho Bank, Ltd. Variable 1.38 (3 month LIBOR USD 1.10/2017 40,000 40,000 Mizuho Bank, Ltd. Variable 1.38 (3 month LIBOR USD 1.21/2/2017 50,000 50,000 Mizuho Bank, Ltd. Variable<	-	-	+0.58)		12 500	12 500
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Credit Industriel Floating 1.38 (1 month LIBOR USD) 1/12/2018 credit Suisse (USA), Inc. Floating 1.50 (1 month LIBOR USD) 10/16/2017 Credit Suisse (USA), Inc. Floating 1.50 (1 month LIBOR USD) 10/16/2017 Credit Suisse (USA), Inc. Floating 1.37 (1 month LIBOR USD) 120/2017 50,000 DZ Bank AG Deutsche Zentral- Floating 1.37 (1 month LIBOR USD) 12/15/2017 50,000 INP Morgan Securities LLC Floating 1.40 (1 month LIBOR USD) 12/12/2017 78,500 50,000 Lloyds Bank PLC Floating 1.77 (3 month LIBOR USD) 12/202017 78,500 25,000 Lloyds Bank PLC Floating 1.78 (3 month LIBOR USD) 12/02/017 0 40,45 Lloyds Bank PLC Floating 1.78 (3 month LIBOR USD) 12/02/017 0 0 Mizuho Bank, Ltd. Variable 1.31 10/19/2017 4,000 50,000 Mizuho Bank, Ltd. Variable 1.81 1.82/2017 50,000 50,000 Mizuho Bank, Ltd. Variable 1.8		Floating	1.86 (3 month LIBOR USD	//13/2018		
Credit Industriel Floating 1.38 (1 month LIBOR USD) 1/12/2018 credit Suisse (USA), Inc. Floating 1.50 (1 month LIBOR USD) 10/16/2017 Credit Suisse (USA), Inc. Floating 1.50 (1 month LIBOR USD) 10/16/2017 Credit Suisse (USA), Inc. Floating 1.37 (1 month LIBOR USD) 120/2017 50,000 DZ Bank AG Deutsche Zentral- Floating 1.37 (1 month LIBOR USD) 12/15/2017 50,000 INP Morgan Securities LLC Floating 1.40 (1 month LIBOR USD) 12/12/2017 78,500 50,000 Lloyds Bank PLC Floating 1.77 (3 month LIBOR USD) 12/202017 78,500 25,000 Lloyds Bank PLC Floating 1.78 (3 month LIBOR USD) 12/02/017 0 40,45 Lloyds Bank PLC Floating 1.78 (3 month LIBOR USD) 12/02/017 0 0 Mizuho Bank, Ltd. Variable 1.31 10/19/2017 4,000 50,000 Mizuho Bank, Ltd. Variable 1.81 1.82/2017 50,000 50,000 Mizuho Bank, Ltd. Variable 1.8	Bank		+0.56)		6,910	6,910
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		Electing		1/17/2010	- ,	- ,
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		Floating		1/12/2010		
$\begin{array}{ccccccc} + 0.26 & + 0.26 & + 0.26 & + 0.26 & + 0.2017 & - 0.20007 & - 0.20000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.200000 & - 0.20000 &$			+ 0.14)		75,000	75,000
$\begin{array}{ccccccc} + 0.26 & + 0.26 & + 0.26 & + 0.26 & + 0.2017 & - 0.20007 & - 0.20000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.2000 & - 0.200000 & - 0.20000 &$	Credit Suisse (USA) Inc	Floating	1 50 (1 month LIBOR LISD	10/16/2017		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Credit Suisse (OSA), Inc.	Tittating		10/10/2017		
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$			+ 0.26)		14,000	14,000
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	DZ Bank AG Deutsche Zentral-	Fixed		10/20/2017		
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$			1 20		E0 000	E0 000
$\begin{array}{ccccccc} + 0.14 & 50,000 & 50,000 \\ J.P Morgan Securities LLC & Floating 1.40 (1 month LIBOR USD 1/11/2018 \\ + 0.16 & 78,500 & 78,500 \\ I loyds Bank PLC & Floating 1.77 (3 month LIBOR USD 12/12/2017 \\ + 0.45 & 50,000 & 50,000 \\ I loyds Bank PLC & Floating 1.78 (3 month LIBOR USD 12/20/2017 \\ + 0.45 & 50,000 & 50,000 \\ I loyds Bank PLC & Floating 1.37 (1 month LIBOR USD 1/16/2018 \\ & + 0.13 & 10/19/2017 & 4,000 & 4,000 \\ Mizuho Bank, Ltd. & Variable & 1.81 & 10/19/2017 & 4,000 & 4,000 \\ Mizuho Bank, Ltd. & Variable & 1.81 & 10/19/2017 & 4,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.38 & 12/21/2017 & 0,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Ltd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank, Itd. & Variable & 1.41 & 1/10/2018 & 76,000 & 50,000 \\ Mizuho Bank of Canada & Floating 1.37 (1 month LIBOR USD & 2/13/2018 & - & & & & & & & & & & & & & & & & & $					50,000	50,000
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	ING (U.S.) Funding LLC	Floating	1.37 (1 month LIBOR USD	12/15/2017		
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$					50,000	50,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$				1/11/2010	50,000	50,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	J.P Morgan Securities LLC	Floating	1.40 (1 month LIBOR USD	1/11/2018		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$			+0.16)		78,500	78,500
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Lloude Dank DLC	Floating		12/12/2017	-,	-)
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	LIOYUS DAIIK FLC	Floating		12/12/2017	. =	
$\begin{array}{cccccccccccccccccccccccccccccccccccc$					15,000	15,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Llovds Bank PLC	Floating	1.78 (3 month LIBOR USD	12/20/2017		
$\begin{array}{cccccccccccccccccccccccccccccccccccc$					25,000	DE 000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		-			25,000	25,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Lloyds Bank PLC	Floating	1.37 (1 month LIBOR USD	1/16/2018		
Mizuho Bank, Ltd.Variable1.8110/19/20174,0004,000Mizuho Bank, Ltd.Floating1.98 (3 month LIBOR USD12/8/201714,00014,000Mizuho Bank, Ltd.Variable1.3812/21/201750,00050,000Mizuho Bank, Ltd.Variable1.411/10/201876,00076,000National Bank of CanadaFloating1.51 (3 month LIBOR USD3/21/2018 $$			+ 0.13)		75,700	75.700
Mizuho Bank, Ltd. Floating 1.98 (3 month LIBOR USD 12/8/2017 Mizuho Bank, Ltd. Variable 1.38 12/21/2017 50,000 50,000 Mizuho Bank, Ltd. Variable 1.38 12/21/2017 50,000 50,000 Mizuho Bank, Ltd. Variable 1.41 1/10/2018 75,000 50,000 National Bank of Canada Floating 1.51 (3 month LIBOR USD 3/21/2018 29,000 29,000 National Bank of Canada Floating 1.37 (1 month LIBOR USD 2/13/2018 2000 29,000	Mizuho Bank I td	Variable		10/10/2017		
$\begin{array}{c c c c c c c c c c c c c c c c c c c $					4,000	4,000
$\begin{array}{c c c c c c c c c c c c c c c c c c c $	Mizuho Bank, Ltd.	Floating	1.98 (3 month LIBOR USD	12/8/2017		
Mizuho Bank, Ltd.Variable 1.38 $12/21/2017$ $50,000$ $50,000$ Mizuho Bank, Ltd.Variable 1.41 $1/10/2018$ $76,000$ $76,000$ National Bank of CanadaFloating 1.51 (3 month LIBOR USD $3/21/2018$ $29,000$ $29,000$ National Bank of CanadaFloating 1.57 (1 month LIBOR USD $2/13/2018$ $29,000$ $29,000$ National Bank of CanadaFloating 1.37 (1 month LIBOR USD $2/13/2018$ $29,000$ $29,000$ NatixisFloating 1.80 (3 month LIBOR USD $11/1/2017$ $75,000$ $75,000$ $75,000$ NatixisFloating 1.61 (3 month LIBOR USD $5/8/2018$ $11/1/2017$ $2,500$ $2,500$ Oversea-Chinese Banking CorporationFloating 1.37 (1 month LIBOR USD $5/8/2018$ $11/19/2017$ $48,000$ $48,000$ Royal Bank of CanadaFloating 2.02 (3 month LIBOR USD $3/22/2018$ $11/19/2017$ $3,000$ $3,000$ Royal Bank of CanadaFixed 1.37 (1 month LIBOR USD $3/22/2018$ $11/19/2017$ $22,500$ $22,500$ Royal Bank of CanadaFixed 1.37 (1 month LIBOR USD $3/22/2018$ $11/19/2017$ $3,000$ $3,000$ Royal Bank of CanadaFixed 1.37 (1 month LIBOR USD $3/22/2018$ $11/19/2017$ $22,500$ $22,500$ Royal Bank of CanadaFixed 1.31 $10/19/2017$ $3,000$ $3,000$ $3,000$ Royal Bank of CanadaFixed 1.35 $1/4/2018$ $3,000$ $3,0$		-			14 000	14 000
Mizuho Bank, Ltd. Variable 1.41 1/10/2018 76,000 76,000 National Bank of Canada Floating 1.51 (3 month LIBOR USD 3/21/2018 - - National Bank of Canada Floating 1.37 (1 month LIBOR USD 2/13/2018 - - National Bank of Canada Floating 1.37 (1 month LIBOR USD 2/13/2018 - - Natixis Floating 1.80 (3 month LIBOR USD 11/1/2017 - - Natixis Floating 1.80 (3 month LIBOR USD 5/8/2018 - - Natixis Floating 1.61 (3 month LIBOR USD 5/8/2018 - - Notixis Floating 1.61 (3 month LIBOR USD 5/8/2018 - - Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 1/19/2018 - - Imited + 0.14) + 0.14) 48,000 48,000 48,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada </td <td>Minuha Darla I ()</td> <td>V</td> <td></td> <td>10/01/0045</td> <td></td> <td></td>	Minuha Darla I ()	V		10/01/0045		
National Bank of Canada Floating 1.51 (3 month LIBOR USD $3/21/2018$ $29,000$ $39,100$ <td>Mizuho Bank, Ltd.</td> <td></td> <td>1.38</td> <td>12/21/201/</td> <td></td> <td>50,000</td>	Mizuho Bank, Ltd.		1.38	12/21/201/		50,000
National Bank of Canada Floating 1.51 (3 month LIBOR USD $3/21/2018$ $29,000$ $39,100$ <td>Mizuho Bank, Ltd.</td> <td>Variable</td> <td>1.41</td> <td>1/10/2018</td> <td>76,000</td> <td>76,000</td>	Mizuho Bank, Ltd.	Variable	1.41	1/10/2018	76,000	76,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$,	·
National Bank of Canada Floating 1.37 (1 month LIBOR USD 2/13/2018 Natixis Floating 1.80 (3 month LIBOR USD 11/1/2017 Natixis Floating 1.80 (3 month LIBOR USD 11/1/2017 Natixis Floating 1.61 (3 month LIBOR USD 5/8/2018 Natixis Floating 1.61 (3 month LIBOR USD 5/8/2018 Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 5/8/2018 Limited + 0.40 2,500 2,500 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD 3/22/2018 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	Tradullai Dallk UI Callaud	rivatilig		5/21/2010		
NatixisFloating1.80 (3 month LIBOR USD11/1/2017NatixisFloating1.61 (3 month LIBOR USD11/1/2017NatixisFloating1.61 (3 month LIBOR USD5/8/2018Versea-Chinese Banking CorporationFloating1.37 (1 month LIBOR USD1/19/2018Limited $+ 0.30$ 2,5002,500Royal Bank of CanadaFloating2.02 (3 month LIBOR USD3/22/2018Royal Bank of CanadaFixed1.3110/19/201722,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Societe GeneraleFixed1.4710/19/20176,9506,950			+ 0.18)		29,000	29,000
NatixisFloating1.80 (3 month LIBOR USD11/1/2017NatixisFloating1.61 (3 month LIBOR USD11/1/2017NatixisFloating1.61 (3 month LIBOR USD5/8/2018Versea-Chinese Banking CorporationFloating1.37 (1 month LIBOR USD1/19/2018Limited $+ 0.30$ 2,5002,500Royal Bank of CanadaFloating2.02 (3 month LIBOR USD3/22/2018Royal Bank of CanadaFixed1.3110/19/201722,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.3110/19/201722,50022,500Societe GeneraleFixed1.4710/19/20176,9506,950	National Bank of Canada	Floating	1.37 (1 month LIBOR USD	2/13/2018		
Natixis Floating 1.80 (3 month LIBOR USD 11/1/2017 Natixis Floating 1.61 (3 month LIBOR USD 5/8/2018 Natixis Floating 1.61 (3 month LIBOR USD 5/8/2018 Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 1/19/2018 Limited +0.14) 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD 3/22/2018 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	radonal Dani or Ganada	1 iouung		2, 10, 2010	75.000	75 000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$		_			/5,000	/5,000
$\begin{array}{cccccccccccccccccccccccccccccccccccc$	Natixis	Floating	1.80 (3 month LIBOR USD	11/1/2017		
Natixis Floating 1.61 (3 month LIBOR USD + 0.30) 5/8/2018 Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD + 0.14) 1/19/2018 2,500 2,500 Imited + 0.14) 48,000 48,000 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD + 0.70) 3/22/2018 13,000 13,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950		0			30 100	30 100
+0.30) 2,500 2,500 2,500 Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 1/19/2018 48,000 Limited +0.14) 48,000 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD 3/22/2018 13,000 13,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	ЪТ .' '			E /0 /0.0 / 0	55,100	55,100
Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 1/19/2018 Limited + 0.14) 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD) 3/22/2018 royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Royal Bank of Canada Fixed 1.47 10/19/2017 6,950 6,950	INatixis	Floating		5/8/2018		
Oversea-Chinese Banking Corporation Floating 1.37 (1 month LIBOR USD 1/19/2018 Limited + 0.14) 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD) 3/22/2018 royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Royal Bank of Canada Fixed 1.47 10/19/2017 6,950 6,950			+ 0.30)		2.500	2.500
Limited + 0.14) 48,000 48,000 Royal Bank of Canada Floating 2.02 (3 month LIBOR USD 3/22/2018 - + 0.70) - 13,000 13,000 13,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	Averson Chinese Panking Composition	Floating		1/10/2010	_,500	_,000
Royal Bank of Canada Floating 2.02 (3 month LIBOR USD + 0.70) 3/22/2018 Royal Bank of Canada Fixed + 0.70) 13,000 13,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950		riualilig	-	1/19/2010		
Royal Bank of Canada Floating 2.02 (3 month LIBOR USD 3/22/2018 + 0.70) 13,000 13,000 Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	Limited		+ 0.14)		48,000	48,000
+ 0.70)13,000Royal Bank of CanadaFixed1.3110/19/201722,50022,500Royal Bank of CanadaFixed1.501/4/20183,0003,000Societe GeneraleFixed1.4710/19/20176,9506,950	Roval Bank of Canada	Floating	2.02 (3 month LIBOR USD	3/22/2018		
Royal Bank of Canada Fixed 1.31 10/19/2017 22,500 22,500 Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950		B		3, 22, 2010	13 000	17 000
Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950						
Royal Bank of Canada Fixed 1.50 1/4/2018 3,000 3,000 Societe Generale Fixed 1.47 10/19/2017 6,950 6,950	Royal Bank of Canada	Fixed	1.31	10/19/2017	22,500	22,500
Societe Generale Fixed 1.47 10/19/2017 6,950 6,950						
Societe Generale Fixed 1.45 10/20/2017 14,800 14,800	Societe Generale	Fixed	1.47	10/19/2017		
	Societe Generale	Fixed	1.45	10/20/2017	14.800	14.800
	-	-			,,	,

Societe Generale Standard Chartered Bank	Fixed Fixed	1.58 1.38	1/12/2018 10/25/2017	15,000 4,000	15,000 4,000
Standard Chartered Bank	Floating	1.41 (1 month LIBOR USD	1/2/2018	4,000	4,000
Standard Chartered Dank	Tiouting	+ 0.18)	1/2/2010	48,000	48,000
Sumitomo Mitsui Banking Corporation	Fixed	1.50	10/12/2017	30,000	30,000
Sumitomo Mitsui Banking Corporation	Variable	1.44 (1 month LIBOR USD	1/26/2018	,	,
		+ 0.20)		30,000	30,000
Sumitomo Mitsui Banking Corporation	Floating	1.42 (1 month LIBOR USD	2/12/2018		
	8	+ 0.20)	_,, _ • - •	76,000	76,000
Sumitomo Mitsui Trust Bank Ltd	Floating	1.82 (3 month LIBOR USD	10/27/2017	, 0,000	, 0,000
Sumitomo misur must Buik Eta	Tiouting	+ 0.50)	10/2//201/	30,000	30,000
Sumitomo Mitsui Trust Bank Ltd	Floating	1.44 (1 month LIBOR USD	1/19/2018	20,000	50,000
	Tiouting	+ 0.20)	1,10,2010	48,000	48,000
Svenska Handelsbanken AB	Floating	1.80 (3 month LIBOR USD	12/7/2017	10,000	10,000
ovenoria Handerobaliten HD	Tiouting	+ 0.48)	12///201/	25,000	25,000
Svenska Handelsbanken AB	Floating	1.32 (1 month LIBOR USD	1/10/2018	23,000	25,000
ovensku Hundelsbunken HD	Tiouting	+ 0.10)	1/10/2010	75,000	75,000
The Bank of Nova Scotia	Fixed	1.29	4/18/2018	28,500	28,500
The Bank of Tokyo-Mitsubishi UFJ, Ltd.	Fixed	1.55	10/13/2017	4,000	4,000
The Norinchukin Bank	Fixed	1.55	10/13/2017	2,700	2,700
The Norinchukin Bank	Fixed	1.63	1/31/2018	15,000	15,000
The Norinchukin Bank				13,000	15,000
т пе погіпспикіп Вапк	Floating	1.49 (1 month LIBOR USD	10/13/2017	2 000	2 000
		+ 0.25)	11/00/0015	2,000	2,000
The Toronto-Dominion Bank	Floating	1.61 (3 month LIBOR USD	11/22/2017		
		+ 0.30)		15,000	15,000
The Toronto-Dominion Bank	Floating	1.58 (3 month LIBOR USD	2/2/2018		
		+ 0.27)		15,000	15,000
UBS AG	Fixed	1.53	5/4/2018	33,000	33,000
Wells Fargo Bank, National Assocation	Floating	1.26 (3 month LIBOR USD	11/16/2017		
0 2	0	+ 0.35)		5,000	5,000
Westpac Banking Corporation	Floating	1.62 (3 month LIBOR USD	12/22/2017	- ,	-,
Westpace Daming Corporation	Tiouting	+ 0.30)	12,22,201,	11,000	11,000
Total Certificates of Deposits (Cost — \$1,	560 212)	0.50)		1,560,164	1,560,166
				1,000,101	1,000,100
Agency Bonds — 0.3%					
Federal Farm Credit Banks Funding Corp.	Fixed	0.94	6/20/2018	10,000	9,971
Federal Home Loan Banks	Fixed	1.15	6/22/2018	20,000	19,974
Federal Home Loan Banks	Fixed	0.63	8/7/2018	20,300	20,182
Federal Home Loan Banks	Fixed	1.38	3/9/2018	35,000	35,031
Federal Home Loan Mortgage Corp.	Fixed	1.05	2/26/2018	35,000 15,000	14,985
Federal Home Loan Mortgage Corp.	Fixed	1.05	2/26/2018		
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Fixed	1.05 1.27 (3 month LIBOR USD -	2/26/2018	15,000	14,985
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Fixed Floating	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05	2/26/2018 1/12/2018	15,000 8,500 20,000	14,985 8,505 19,948
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation	Fixed Floating Fixed	1.05 1.27 (3 month LIBOR USD - 0.03)	2/26/2018 1/12/2018 7/27/2018	15,000 8,500 20,000 20,000	14,985 8,505 19,948 19,917
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp.	Fixed Floating Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05	2/26/2018 1/12/2018 7/27/2018	15,000 8,500 20,000	14,985 8,505 19,948
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016)	Fixed Floating Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05	2/26/2018 1/12/2018 7/27/2018	15,000 8,500 20,000 20,000	14,985 8,505 19,948 19,917
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3%	Fixed Floating Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85	2/26/2018 1/12/2018 7/27/2018 7/13/2018	15,000 8,500 20,000 20,000 148,800	14,985 8,505 19,948 19,917 148,513
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury	Fixed Floating Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017	15,000 8,500 20,000 20,000 148,800 30,000	14,985 8,505 19,948 19,917 148,513 30,019
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury	Fixed Floating Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018	15,000 8,500 20,000 148,800 30,000 15,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury	Fixed Floating Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury	Fixed Floating Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury Total US Government Debt (Cost —	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury Total US Government Debt (Cost — \$135,464)	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0%	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury Total US Government Debt (Cost — \$135,464)	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921
Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Sovereign Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Sovereign Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Sovereign Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities) 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Floating Fixed - \$24,738) 3 (Cost — \$6,82)	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1,416) — 12.4%	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017	15,000 8,500 20,000 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% American Express Credit Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) G(Cost — \$6,821)	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1,416) — 12.4%	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) G (Cost — \$6,821)	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% American Express Credit Corp. American Express Credit Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) G(Cost - \$6,821) Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814 15,000 1,501	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560 15,080 1,505
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% <i>Financial — 0.5%</i> American Express Credit Corp. American Express Credit Corp. Bank of New York Mellon Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) 5 (Cost \$6,82) Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33) 2.10	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017 3/18/2019 5/3/2019 1/15/2019	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% American Express Credit Corp. American Express Credit Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) G(Cost - \$6,821) Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814 15,000 1,501	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560 15,080 1,505
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% <i>Financial — 0.5%</i> American Express Credit Corp. American Express Credit Corp. Bank of New York Mellon Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) 5 (Cost \$6,82) Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33) 2.10 2.01 (3 month LIBOR USD + 0.69)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017 3/18/2019 5/3/2019 1/15/2019	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814 15,000 1,501	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560 15,080 1,505
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% <i>Financial — 0.5%</i> American Express Credit Corp. American Express Credit Corp. Bank of New York Mellon Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) 5 (Cost \$6,82) Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33) 2.10 2.01 (3 month LIBOR USD	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017 3/18/2019 5/3/2019 1/15/2019	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814 15,000 1,501 10,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560 15,080 1,505 10,039
 Federal Home Loan Mortgage Corp. Federal Home Loan Mortgage Corp. Federal National Mortgage Assocation Total Agency Bonds (Cost — \$149,016) US Government Debt — 0.3% United States Treasury Total US Government Debt (Cost — \$135,464) Sovereign Government Debt — 0.0% Asian Development Bank International Bank For Reconstruction and Develop Total Sovereign Government Debt (Cost - Total Short Term Fixed Income Securities Long Term Corporate Debt — 1.1% Financial — 0.5% American Express Credit Corp. American Express Credit Corp. Bank of New York Mellon Corp. Berkshire Hathaway Finance Corp. 	Fixed Floating Fixed Fixed Fixed Fixed Fixed Fixed Fixed - \$24,738) G(Cost - \$6,823 Fixed Floating Fixed Fixed Fixed	1.05 1.27 (3 month LIBOR USD - 0.03) 1.05 0.85 1.88 0.75 2.38 0.88 0.63 1.30 (1 month LIBOR USD + 0.02) 0.80 1.416) — 12.4% 2.13 1.64 (3 month LIBOR USD + 0.33) 2.10 2.01 (3 month LIBOR USD + 0.69)	2/26/2018 1/12/2018 7/27/2018 7/13/2018 10/31/2017 4/30/2018 5/31/2018 5/31/2018 11/30/2017 6/18/2018 10/13/2017 3/18/2019 5/3/2019 1/15/2019 3/15/2019	15,000 8,500 20,000 148,800 30,000 15,000 33,000 26,800 30,000 134,800 12,236 12,500 24,736 6,811,814 15,000 1,501 10,000	14,985 8,505 19,948 19,917 148,513 30,019 14,957 33,236 26,732 29,977 134,921 12,230 12,500 24,730 6,813,560 15,080 1,505 10,039

Branch Banking and Trust Co.	Floating	1.84 (3 month LIBOR USD	5/10/2019	12,500	12,565
Branch Banking and Trust Co.	Floating	+ 0.53) 1.75 (3 month LIBOR USD	1/15/2020	4 000	4.01.4
	T : 1	+ 0.45)	D (D 0 (D 0 1 0	4,000	4,014
Citibank, N.A. Citibank, N.A.	Fixed Floating	2.00 1.67 (3 month LIBOR USD	3/20/2019 3/20/2019	5,000	5,016
Citibank, N.A.	Floating	+ 0.34) 1.54 (3 month LIBOR USD	11/9/2018	5,000	5,009
	-	+ 0.23)		30,000	30,033
Jackson National Life Global Funding	Fixed	1.88	10/15/2018	15,989	16,024
Metropolitan life Global Funding I	Fixed	1.95	12/3/2018	8,695	8,712
National Rural Utilities Coop Finance Corp.	Fixed	10.38	11/1/2018	13,982	15,250
National Rural Utilities Coop Finance Corp.	Fixed	1.65	2/8/2019	275	275
National Rural Utilities Coop Finance Corp.	Floating	1.50 (3 month LIBOR USD	4/5/2019		
		+ 0.20)		14,952	14,968
New York Life Funding	Fixed	2.10	1/2/2019	15,000	15,079
New York Life Global Funding	Fixed	1.55	11/2/2018	37,655	37,617
New York Life Global Funding	Floating	1.57 (3 month LIBOR USD	4/9/2020		
		+ 0.27)		1,555	1,559
Principal Life Global Funding II	Fixed	2.25	10/15/2018	14,148	14,221
Principal Life Global Funding II	Fixed	1.50	4/18/2019	3,870	3,846
Protective Life Global Funding	Floating	1.72 (3 month LIBOR USD	3/29/2019		
		+ 0.42)		10,000	10,006
U.S. Bancorp	Fixed	1.95	11/15/2018	10,000	10,035
USAA Capital Corp.	Floating	1.54 (3 month LIBOR USD	2/1/2019		
		+ 0.23)		2,520	2,523
Wells Fargo Bank N.A.	Fixed	1.80	11/28/2018	20,000	20,022
Total				259,244	261,064
Industrial — 0.6%					
American Honda Finance Corp.	Fixed	2.13	10/10/2018	20,000	20,116
American Honda Finance Corp.	Fixed	1.50	11/19/2018	10,000	9,983
American Honda Finance Corp.	Floating	1.60 (3 month LIBOR USD	11/19/2018		
		+ 0.28)		11,172	11,199
Apple Inc.	Fixed	1.70	2/22/2019	12,000	12,028
Apple Inc.	Floating	2.13 (3 month LIBOR USD	2/22/2019		
		+ 0.82)		7,000	7,076
Apple Inc.	Floating	1.51 (3 month LIBOR USD	2/7/2020		
		+ 0.20)		13,506	13,531
Apple Inc.	Floating	1.38 (3 month LIBOR USD	5/11/2020		
		+ 0.07)		7,000	7,004
Chevron Corp	Floating	1.53 (3 month LIBOR USD	3/3/2020		
		+ 0.21)		12,000	12,034
Cisco Systems Inc.	Floating	1.67 (3 month LIBOR USD	9/20/2019		
		+ 0.34)		11,000	11,065
Honeywell International, Inc.	Floating	1.59 (3 month LIBOR USD	10/30/2019		
		+ 0.28)		3,563	3,578
Intel Corp.	Floating	1.39 (3 month LIBOR USD	5/11/2020		
		+ 0.08)		11,000	11,008
John Deere Capital Corp.	Floating	1.87 (3 month LIBOR USD	1/8/2019		
		+ 0.57)		12,500	12,580
John Deere Capital Corp.	Fixed	1.65	10/15/2018	7,394	7,398
John Deere Capital Corp.	Floating	1.62 (3 month LIBOR USD	3/13/2020	-	
		+ 0.30)	B ((((((((((8,140	8,160
Johnson & Johnson	Floating	1.59 (3 month LIBOR USD	3/1/2019		
	т. ч	+ 0.27)	4410-0040	2,339	2,348
Microsoft Corp.	Fixed	1.30	11/3/2018	22,082	22,045
Oracle Corp.	Fixed	2.38	1/15/2019	5,000	5,050
Pfizer Inc.	Fixed	2.10	5/15/2019	8,000	8,070
Philip Morris International Inc.	Fixed	1.63	2/21/2019	30,000	29,977
Qualcomm Inc.	Fixed	1.85	5/20/2019	15,000	15,037
Siemens Financieringsmaatschappij N.V.	Floating	1.66 (3 month LIBOR USD	3/16/2020	15 000	15 024
Towata Mater Cradit Com	Fired	+ 0.34)	10/24/2010	15,000	15,034
Toyota Motor Credit Corp.	Fixed	2.00	10/24/2018	20,000	20,095
Toyota Motor Credit Corp.	Floating	1.69 (3 month LIBOR USD + 0.39)	1/17/2019	6,000	6,024
Torrata Matar Credit Com	Electing		2/10/2010	6,000	6,024
Toyota Motor Credit Corp.	Floating	2.14 (3 month LIBOR USD ± 0.82)	2/19/2019	E 2E0	E 416
Torrata Motor Cradit Carr	Floating	+ 0.82)	1/0/2010	5,359	5,416
Toyota Motor Credit Corp.	Floating	1.56 (3 month LIBOR USD + 0.26)	1/9/2019	2 000	2 00 4
Towata Motor Cradit Com	Floating	+ 0.26)	1/17/2020	2,000	2,004
Toyota Motor Credit Corp.	Floating	1.56 (3 month LIBOR USD + 0.26)	4/17/2020	12,000	12,036
Walt Disney Co.	Floating	+ 0.26) 1.62 (3 month LIBOR USD	1/8/2019	12,000	12,030
wait Disiley CO.	Floating	1.62 (3 month LIBOR USD + 0.32)	1/0/2019	20,000	20,082
Total		· 0.32)		309,055	309,978
Total Corporate Debt (Cost — \$571,424)				568,299	571,042
$\frac{1}{1,424}$				000,200	571,042

Net Assets Applicable to Common Sha	ires				\$	55,138,614
Other Liabilities/Other Assets — (51.4	4)%					(28,321,838)
Liabilities for Convertible Notes — (2.						(1,352,129)
Total Investments — 153.8%						84,812,581
Total Investment in Controlled Affilia	te (Cost — \$0) — 1.2%					675,000
Excalibur IP, LLC (1)(4)	ta (Cast ¢0) 1.20/				3,589	675,000
Internet Software & Services					5 500	
Investment in Controlled Affiliate					Units	Fair Value \$
Total Unaffiliated Investments (Cost –	- \$7,922,525)				7,690,343	8,146,181
Total Call Options (Premiums Paid —	· \$205,706)				1,782,148	441,500
Altaba Inc.	Morgan Stanley	1	53.43	12/1/2018	178,215	44,150
Altaba Inc.	Citibank	1	53.43	12/1/2018	178,215	44,150
Altaba Inc.	Bank of America	1	53.43	12/1/2018	475,120	117,704
Altaba Inc.	Goldman Sachs	1	53.43	12/1/2018	475,299	117,748
Altaba Inc.	JP Morgan	1	53.43	12/1/2018	475,299	117,748
Call Options — 0.8%				•		
Call Options (4)(9)	Counterparty # of	Contracts	Strike Price \$	Expiration	uonai Amouni \$	Fair Value \$
				No	tional Amount	
Total Long Term Fixed Income Securitie	es (Cost — \$638,760) — 1	1.2%			635,899	638,278
\$47,336)					47,600	47,278
US Government Debt — 0.1% United States Treasury Total US Government Debt (Cost —	Fixed		0.75	10/31/2018	47,600	47,278
Federal Home Loan Mortgage Corp. Total Agency Bonds (Cost — \$20,000)	Fixed		1.35	1/25/2019	20,000 20,000	19,958 19,958
Agency Bonds — 0.0%						

(1) Non-income producing securities.

(2) The joint venture agreement related to Yahoo Japan contains certain provisions covering the sale of stock. Further, the Alibaba shares are currently in the form of ordinary shares and will require conversion to American Depository Shares. For a further description of these investments, see the Fund's Registration Statement on Form N-2.(3) Restricted security. Resale is contigent on issuer consent, aggregate holdings equal 137.7% of the net assets of the

Fund

(4) Fair-value security. Represents fair value measured in good faith under procedures approved by the Board of Directors, aggregate

holdings equal 2.2% of the net assets of the Fund.

(5) Presented rate represents the Money Market Fund's average 7-day %

yield.

(6) Money Market Funds do not have a set maturity date.

(7) Coupon rate %.

(8) Rate presented is Yield as of September 30, 2017.

(9) American-style options.

Written Warrants (1)(2)(3)	Weighted Average Strike Price \$	Expiration ⁽¹⁾	# of Contracts	Fair Value \$
Total Value of Written Warrants (Premiums Received — \$124,775)	67.51	3/1/19 - 5/24/19	5	(271,496)

(1) European style warrants.

(2) The warrants carry a weighted average strike price of \$67.51 after giving effect to certain proposed adjustments by certain of the warrant counterparties; while we have utilized these proposed adjustments in estimating fair market value as of September 30, 2017, certain of the counterparties may pursue additional adjustments which would have the effect of changing the weighted average strike price and we reserve the right to challenge any past or future adjustments to the extent that we disagree with them.
(3) Fair-value security. Represents fair value measured in good faith under procedures approved by the Board of Directors, aggregate holdings equal (0.5)% of the net assets of the Fund.

At September 30, 2017, the tax basis cost of the Fund's investments and derivatives was \$9,046,085 and the unrealized appreciation and depreciation were \$75,495,873 and (\$873), respectively, with a net unrealized appreciation of \$75,495,000.

Hierarchy of Fair Value Inputs

Altaba Inc. ("Altaba" or the "Fund") categorizes the inputs to valuation techniques used to value its investments into a disclosure hierarchy consisting of three levels as shown below:

Level 1—Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.

Level 2—Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment speeds, credit risk, yield curves, default rates, and similar data.

Level 3—Unobservable inputs for the asset or liability to the extent that relevant observable inputs are not available, representing management's own assumptions about the assumptions that a market participant would use in valuing the asset or liability, and that would be based on the best information available.

The inputs used to measure fair value may fall into different levels of the fair value hierarchy. In such cases, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement falls in its entirety is determined based on the lowest level input that is significant to the fair value measurement in its entirety. The Fund intends to recognize transfers between Level 1, Level 2, and Level 3 as of the beginning of the reporting period.

The following table reflects the valuation level used in the Consolidated Schedule of Investments as of September 30, 2017 for the Fund's assets (in thousands):

	Level 1	Level 2	Level 3	Total
Affiliated investments ⁽¹⁾	\$ 75,930,795	\$ -	\$ 60,605	\$ 75,991,400
Unaffiliated investments:				
Common shares	-	-	185	185
Preferred shares	-	-	10,028	10,028
Money market funds	242,630	-	-	242,630
Fixed income securities:				
Corporate debt	-	2,890,741	-	2,890,741
Commercial paper	-	2,625,531	-	2,625,531
Certificates of deposits	-	1,560,166	-	1,560,166
Agency bonds	-	168,471	-	168,471
US government debt	-	182,199	-	182,199
Sovereign government debt	-	24,730	-	24,730
Call options	-	-	441,500	441,500
Investment in controlled affiliate:				
Excalibur ⁽²⁾	-	-	675,000	675,000
Financial assets at fair value	76,173,425	7,451,838	1,187,318	84,812,581
Derivative instruments:				
Written warrants	-	-	(271,496)	(271,496)
Total financial assets and liabilities at fair value	\$ 76,173,425	\$ 7,451,838	\$ 915,822	\$ 84,541,085

(1) Level 3 affiliated investments includes common and preferred stock warrants.

(2) Excalibur assets relates to the Fund's patent portfolio. The patents are value based on market inputs and periodic valuation reports conducted by an advisory firm which specializes in such activies.

The following is a reconciliation of investments for which significant unobservable inputs (Level 3) were used in determining fair value:

	Total vestments Securities	-	Affiliated ivestments	-	Jnaffiliated nvestments	C	Call Options	Iı	nvestment in Controlled Affiliate	Written Warrants
Balance as of June 16, 2017	\$ 787,440	\$	44,546	\$	15,291	\$	179,337	\$	665,000	\$ (116,734)
Purchases	-		-		-		-		-	-
Sales	-		-		-		-		-	-
Change in unrealized appreciation										
(depreciation)	128,382		16,059		(5,078)		262,163		10,000	(154,762)
Realized gain/(loss)	-		-		-		-		-	-
Transfers out of Level 3	-		-		-		-		-	-
Balance as of September 30, 2017	\$ 915,822	\$	60,605	\$	10,213	\$	441,500	\$	675,000	\$ (271,496)

The change in unrealized appreciation (depreciation) attributable to securities owned on September 30, 2017, which were valued using significant unobservable inputs (Level 3) amounted to \$128,382.

The fair values of the Fund's Level 1 financial assets and liabilities are based on quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access. The fair values of the Fund's Level 2 financial assets and liabilities are obtained using quoted prices for similar assets or liabilities in active markets; quoted prices for identical or similar assets in markets that are not active; and inputs other than quoted prices (e.g., interest rates and yield curves). Altaba utilizes a pricing service to assist in obtaining fair value pricing for the marketable debt securities. The fair value for the Fund's Level 3 financial assets were obtained using a variety of techniques including a Black-Scholes model, market approaches, and income approaches.

The balance for the Fund's assets and liabilities measured at fair value on a recurring basis using significant unobservable inputs (Level 3) as of September 30, 2017 was \$915.8 million.

Type of investment	Fair Value at September 30, 2017 (in thousands)		Valuation Technique	Unobservable Inputs	Range
Unaffiliated investments - common and preferred shares	\$	10,213	Market approach	Sales multiple	3.67x
Investment in controlled affiliate - Excalibur	\$	675,000	Market approach	Number of patents plus applications pending Comparable market transactions (per patent in thousands)	3,589 \$224 - \$426
			Income approach	Discount rate	13.00%
Call options	\$	441,500	Black Scholes Model	Market volatility	29.69%
Affiliated investments - Hortonworks common and series A stock warrants	\$	60,605	Black Scholes Model	Expected dividend yield	0.00%
				Risk-free interest rate	1.83% / 2.07%
				Market Volatility	169.02% / 70.04%
				Expected life (in years)	2.75 / 5.70
Written warrants	\$	(271,496)	Black Scholes Model	Market volatility	29.8% - 31.0%

Hortonworks

The Fund holds warrants that vested upon the initial public offering of Hortonworks, which entitles the Fund to purchase an aggregate of 3.75 million shares of Hortonworks common stock upon exercise of the warrants. Altaba holds 6.50 million preferred warrants that are exercisable for 3.25 million shares of common stock at an exercise price of \$0.01 per share, as well as 0.5 million common warrants that are exercisable for 0.5 million shares of common stock at an exercise price of \$8.46 per share. These warrants had a fair value of \$61 million as of September 30, 2017.

Convertible Senior Notes

In 2013, Altaba issued \$1.4375 billion aggregate principal amount of 0.00% Convertible Senior Notes due in 2018. The Convertible Notes are carried at their original issuance value, net of unamortized debt discount, and are not marked to market each period. The approximate estimated fair value of the Convertible Notes as of September 30, 2017 was \$1.4 billion. The estimated fair value of the Convertible Notes was determined on the basis of interpolated market prices.

Quantitative Disclosure of Derivative Holdings

The following tables show additional disclosures related to the Fund's derivative and hedging activities, including how such activities are accounted for on the Fund's financial positions. The Fund entered into several transactions to hedge the impact of dilution from potential exercise of the convertible notes. In conjunction with the hedge transactions, the Fund sold written warrants to reduce the overall cost of the hedge. These derivatives are not accounted for as hedging instruments.

Fair value of derivative instruments as of September 30, 2017:

Asset Derivatives	Statement of Assets and Liabilities Location	Call Spread			
Call options	Unaffiliated investments	\$	441,500		
Asset Liability	Statement of Assets and Liabilities Location	Call Spread			
Written warrants	Written warrants	\$	(271,496)		
T (1)					

Investments in Affiliates⁽¹⁾

					Hortonworks,	Hortonworks,
	Alibaba Group			Hortonworks,	Inc	Inc
	Holding	Yahoo Japan	Gomaji Corp.,	Inc	Common	Series A Stock
	Limited	Corporation	Ltd.	Common Shares	Warrants	Warrants
Balance of shares held at June 16, 2017	383,565,416	2,025,923,000	3,589,942	3,845,806	476,368	3,250,000

Purchases	-		-	-	-	-	-
Sales	-		-	-	-	-	-
Balance of shares held at September 30,							
2017	383,565,416	2	,025,923,000	3,589,942	3,845,806	476,368	3,250,000
Fair value as of September 30, 2017 ⁽²⁾	\$ 66,245,583	\$	9,615,527	\$ 4,499	\$ 65,186	\$ 5,564	\$ 55,041
Change in unrealized appreciation							
(depreciation) ⁽²⁾	\$ 14,433,567	\$	940,566	\$ (119)	\$ 16,460	\$ 2,196	\$ 13,863
Distributions ⁽²⁾	\$ -	\$	-	\$ 328	\$ -	\$ -	\$ -
Net realized gain (loss) ⁽²⁾	\$ -	\$	-	\$ -	\$ -	\$ -	\$ -

(1) Affiliated issuer, as defined in the Investment Company Act of 1940, as amended.
 (2) In thousands.

	Excalibur IP, LLC			
Balance of patents held and applications pending at June 16, 2017		3,599		
Change in patents held		(10)		
Balance of patents held and applications pending at September 30, 2017		3,589		
Fair value as of September 30, 2017 ⁽²⁾	\$	675,000		
Change in unrealized appreciation (depreciation) ⁽²⁾	\$	10,000		
Distributions ⁽²⁾	\$	-		
Net realized gain (loss) ⁽²⁾	\$	-		

(1) Affiliated issuer, as defined in the Investment Company Act of 1940, as amended.

(2) In thousands.

Item 2. Controls and Procedures.

- (a) The Registrant's Chief Executive Officer and Chief Financial and Accounting Officer have concluded that the Registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940 (the "1940 Act")) (<u>17 CFR 270.30a-3(c)</u>) are effective as of a date within 90 days of the filing date of the report that includes the disclosure required by this paragraph, based on the evaluation of these controls and procedures required by Rule 30a-3(b) under the 1940 Act (<u>17 CFR 270.30a-3(b)</u>) and Rule 13a-15(b) or Rule 15d-15(b) under the Securities Exchange Act of 1934, as amended (<u>17 CFR 240.13a-15(b) or 240.15d-15(d)</u>).
- (b) There were no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act) (<u>17 CFR 270.30a-3(d)</u>) that occurred during the Registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the Registrant's internal control over financial reporting.

Item 3. Exhibits.

Separate certifications for each principal executive officer and principal financial officer of the Registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)). Filed herewith.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Altaba Inc.

By (Signature and Title) <u>/s/ Thomas J. McInerney</u> Thomas J. McInerney, Chief Executive Officer

Date <u>November 20, 2017</u>

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) <u>/s/ Thomas J. McInerney</u> Thomas J. McInerney, Chief Executive Officer

Date November 20, 2017

By (Signature and Title) <u>/s/ Alexi A. Wellman</u> Alexi A. Wellman, Chief Financial and Accounting Officer

Date November 20, 2017

CERTIFICATIONS

I, Thomas J. McInerney, certify that:

- 1. I have reviewed this report on Form N-Q of Altaba Inc.;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation;
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer(s) and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: <u>November 20, 2017</u>

<u>/s/ Thomas J. McInerney</u> Thomas J. McInerney Chief Executive Officer

CERTIFICATIONS

I, Alexi A. Wellman, certify that:

- 1. I have reviewed this report on Form N-Q of Altaba Inc.;
- 2. Based on my knowledge, this report does not contain any untrue statement of a material fact or omit to state a material fact necessary to make the statements made, in light of the circumstances under which such statements were made, not misleading with respect to the period covered by this report;
- 3. Based on my knowledge, the schedules of investments included in this report fairly present in all material respects the investments of the registrant as of the end of the fiscal quarter for which the report is filed;
- 4. The registrant's other certifying officer(s) and I are responsible for establishing and maintaining disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940) and internal control over financial reporting (as defined in Rule 30a-3(d) under the Investment Company Act of 1940) for the registrant and have:
 - (a) Designed such disclosure controls and procedures, or caused such disclosure controls and procedures to be designed under our supervision, to ensure that material information relating to the registrant, including its consolidated subsidiaries, is made known to us by others within those entities, particularly during the period in which this report is being prepared;
 - (b) Designed such internal control over financial reporting, or caused such internal control over financial reporting to be designed under our supervision, to provide reasonable assurance regarding the reliability of financial reporting and the preparation of financial statements for external purposes in accordance with generally accepted accounting principles;
 - (c) Evaluated the effectiveness of the registrant's disclosure controls and procedures and presented in this report our conclusions about the effectiveness of the disclosure controls and procedures, as of a date within 90 days prior to the filing date of this report, based on such evaluation;
 - (d) Disclosed in this report any change in the registrant's internal control over financial reporting that occurred during the registrant's most recent fiscal quarter that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting; and
- 5. The registrant's other certifying officer(s) and I have disclosed to the registrant's auditors and the audit committee of the registrant's board of directors (or persons performing the equivalent functions):
 - (a) All significant deficiencies and material weaknesses in the design or operation of internal control over financial reporting which are reasonably likely to adversely affect the registrant's ability to record, process, summarize, and report financial information; and
 - (b) Any fraud, whether or not material, that involves management or other employees who have a significant role in the registrant's internal control over financial reporting.

Date: <u>November 20, 2017</u>

<u>/s/ Alexi A. Wellman</u> Alexi A. Wellman Chief Financial and Accounting Officer