

Consolidated ROI Report

Validated Through: 7/31/2015

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	01853KUA7	ALE 0 07/10/15	7/10/2015	34,000,000	\$34,000,000.00	\$10,198,929.00	\$3,570.00	0.42%
CP	03040MUQ8	AMWAPP CP 07/24/1	7/24/2015	27,000,000	\$27,000,000.00	\$899,992.00	\$240.00	0.32%
CP	12705XU16	CABOTC CP 07/01/15	7/1/2015	20,013,000	\$20,013,000.00	\$0.00	\$0.00	
CP	12705XU24	CABOTC CP 07/02/15	7/2/2015	47,000,000	\$47,000,000.00	\$1,566,651.44	\$456.94	0.35%
CP	1513E3U23	CENTEN 0 07/02/15	7/2/2015	27,816,000	\$27,816,000.00	\$926,480.13	\$502.23	0.65%
			7/2/2015	22,000,000	\$22,000,000.00	\$732,843.43	\$397.22	0.65%
			7/2/2015	25,000,000	\$25,000,000.00	\$833,244.44	\$333.33	0.48%
CP	1513E3U64	CENTEN CP 07/06/15	7/6/2015	50,018,000	\$50,018,000.00	\$6,668,770.26	\$2,223.02	0.40%
CP	1513E3U80	CENTEN 0 07/08/15	7/8/2015	23,000,000	\$23,000,000.00	\$766,657.72	\$268.33	0.42%
CP	1513E3UA5	CENTEN 0 07/10/15	7/10/2015	30,000,000	\$30,000,000.00	\$8,999,032.50	\$3,225.00	0.43%
			7/10/2015	50,000,000	\$50,000,000.00	\$13,332,000.00	\$5,000.00	0.45%
CP	1513E3UD9	CENTEN 0 07/13/15	7/13/2015	30,000,000	\$30,000,000.00	\$2,999,900.00	\$1,000.00	0.40%
CP	1513E3UQ0	CENTEN 0 07/24/15	7/24/2015	16,300,000	\$16,300,000.00	\$4,889,449.88	\$1,833.75	0.45%
			7/24/2015	20,000,000	\$20,000,000.00	\$15,324,388.89	\$7,666.67	0.60%
CP	1513E3UV9	CENTEN 0 07/29/15	7/29/2015	25,000,000	\$25,000,000.00	\$5,832,811.57	\$2,236.11	0.46%

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CP	1513E3UW7	CENTEN 0 07/30/15						
			7/30/2015	21,000,000	\$21,000,000.00	\$699,992.22	\$233.33	0.40%
CP	1513E3VE6	CENTEN 0 08/14/15						
			8/14/2015	22,000,000	\$22,000,000.00	\$22,709,936.94	\$12,313.89	0.65%
CP	1513E3VQ9	CENTEN 0 08/24/15						
			8/24/2015	50,000,000	\$50,000,000.00	\$39,966,055.55	\$21,666.67	0.65%
CP	1513E3WH8	CENTEN 0 09/17/15						
			9/17/2015	20,000,000	\$20,000,000.00	\$7,325,417.41	\$4,094.44	0.67%
CP	1513E3WN5	CENTEN 0 09/22/15						
			9/22/2015	21,973,000	\$21,973,000.00	\$2,195,050.82	\$1,226.83	0.67%
CP	1513E3XG9	CENTEN 0 10/16/15						
			10/16/2015	50,000,000	\$50,000,000.00	\$39,916,666.66	\$25,000.00	0.75%
			10/16/2015	30,000,000	\$30,000,000.00	\$21,955,083.33	\$13,750.00	0.75%
CP	16537MUV9	BSNCHB CP 07/29/15						
			7/29/2015	38,000,000	\$38,000,000.00	\$8,865,977.04	\$2,955.56	0.40%
CP	16953KU14	CHIPOW 0 07/01/15						
			7/1/2015	100,000,000	\$100,000,000.00	\$0.00	\$0.00	
CP	16953KU22	CHIPOW 0 07/02/15						
			7/2/2015	16,500,000	\$16,500,000.00	\$549,981.67	\$183.33	0.40%
CP	16953KU71	CHIPOW 0 07/07/15						
			7/7/2015	25,000,000	\$25,000,000.00	\$4,999,691.67	\$1,541.67	0.37%
CP	16953KU89	CHIPOW 0 07/08/15						
			7/8/2015	25,000,000	\$25,000,000.00	\$833,324.07	\$277.78	0.40%
CP	16953KUA4	CHIPOW 0 07/10/15						
			7/10/2015	25,000,000	\$25,000,000.00	\$833,324.07	\$277.78	0.40%
CP	24409UUH1	DERPRK 0 07/17/15						
			7/17/2015	23,500,000	\$23,500,000.00	\$8,615,297.57	\$3,733.89	0.52%
CP	25156LV33	DTEGR CP 08/03/15						
			8/3/2015	50,000,000	\$50,000,000.00	\$43,317,155.55	\$17,333.34	0.48%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	25271UU67	DO CP 07/06/15	7/6/2015	20,000,000	\$20,000,000.00	\$2,666,548.15	\$888.89	0.40%
CP	25271UU83	DO CP 07/08/15	7/8/2015	55,000,000	\$55,000,000.00	\$1,833,313.47	\$595.83	0.39%
CP	25271UUA8	DO 0 07/10/15	7/10/2015	57,632,000	\$57,632,000.00	\$1,921,045.86	\$624.35	0.39%
			7/10/2015	17,071,000	\$17,071,000.00	\$569,027.17	\$184.94	0.39%
CP	25271UUD2	DO CP 07/13/15	7/13/2015	22,250,000	\$22,250,000.00	\$2,224,927.69	\$723.13	0.39%
CP	25271UUN0	DO CP 07/22/15	7/22/2015	107,807,000	\$107,807,000.00	\$3,593,527.74	\$1,167.91	0.39%
CP	25271UUP5	DO CP 07/23/15	7/23/2015	108,500,000	\$108,500,000.00	\$3,616,628.49	\$1,145.28	0.38%
			7/23/2015	55,000,000	\$55,000,000.00	\$1,833,313.98	\$580.56	0.38%
CP	25271UUQ3	DO CP 07/24/15	7/24/2015	105,100,000	\$105,100,000.00	\$3,503,296.35	\$1,109.39	0.38%
CP	26882SVE3	ERACPP CP 8/14/15	8/14/2015	50,000,000	\$50,000,000.00	\$51,594,333.33	\$25,833.33	0.60%
CP	29250BU25	ENCNUS O 7/2/15	7/2/2015	35,000,000	\$35,000,000.00	\$1,165,822.78	\$602.78	0.62%
CP	29250BUA7	ENCNUS CP 07/10/15	7/10/2015	15,000,000	\$15,000,000.00	\$3,999,555.56	\$1,666.67	0.50%
CP	29250BUM1	ENCNUS CP 07/21/15	7/21/2015	3,500,000	\$3,500,000.00	\$699,944.00	\$280.00	0.48%
CP	29250BUQ2	ENCNUS CP 07/24/15	7/24/2015	5,000,000	\$5,000,000.00	\$166,664.54	\$63.89	0.46%
CP	29250BV40	ENCNUS CP 08/04/15	8/4/2015	2,485,000	\$2,485,000.00	\$2,566,378.23	\$1,283.92	0.60%
CP	29250BV57	ENCNUS CP 08/05/15						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			8/5/2015	40,000,000	\$40,000,000.00	\$41,290,714.07	\$22,044.44	0.64%
CP	29250BV65	ENCNUS CP 08/06/15	8/6/2015	1,000,000	\$1,000,000.00	\$866,233.81	\$418.89	0.58%
			8/6/2015	9,000,000	\$9,000,000.00	\$7,796,104.33	\$3,770.00	0.58%
CP	29250BVH1	ENCNUS CP 8/17/15	8/17/2015	20,000,000	\$20,000,000.00	\$20,634,202.77	\$11,194.45	0.65%
CP	29250BVU2	ENCNUS CP 08/28/15	8/28/2015	69,993,000	\$69,993,000.00	\$72,184,059.58	\$42,190.22	0.70%
CP	29250BX97	ENCNUS CP 10/09/15	10/9/2015	10,000,000	\$10,000,000.00	\$5,656,920.00	\$3,400.00	0.72%
CP	29251VUT1	ENBUS CP 07/27/15	7/27/2015	20,000,000	\$20,000,000.00	\$13,994,855.00	\$7,350.00	0.63%
CP	29251VV37	ENBUS CP 08/03/15	8/3/2015	15,000,000	\$15,000,000.00	\$14,991,333.33	\$8,125.00	0.65%
			8/3/2015	5,000,000	\$5,000,000.00	\$4,997,200.00	\$2,625.00	0.63%
CP	29251VV78	ENBUS CP 08/07/15	8/7/2015	26,500,000	\$26,500,000.00	\$22,070,972.80	\$11,961.81	0.65%
CP	29251VVE3	ENBUS 0 8/14/15	8/14/2015	20,000,000	\$20,000,000.00	\$20,626,194.44	\$12,916.67	0.75%
CP	29251VVM5	ENBUS CP 8/21/15	8/21/2015	25,000,000	\$25,000,000.00	\$25,783,948.61	\$15,930.56	0.74%
CP	29251VX92	ENBUS CP 10/09/15	10/9/2015	20,000,000	\$20,000,000.00	\$16,634,027.78	\$10,416.67	0.75%
CP	2925A3U63	EEP CP 7/6/15	7/6/2015	20,000,000	\$20,000,000.00	\$3,329,191.67	\$1,972.22	0.71%
CP	2925A3U89	EEP CP 7/8/15	7/8/2015	5,986,000	\$5,986,000.00	\$1,395,224.86	\$838.04	0.72%
CP	2925A3UD8	EEP CP 07/13/15	7/13/2015	14,910,000	\$14,910,000.00	\$5,961,307.92	\$3,230.50	0.65%

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CP	2925A3UM8	EEP CP 7/21/15	7/21/2015	33,600,000	\$33,600,000.00	\$22,373,493.33	\$13,253.33	0.71%
CP	29442LU71	EFX 0 07/07/15	7/7/2015	35,000,000	\$35,000,000.00	\$6,999,533.33	\$2,333.33	0.40%
CP	2951VVM5	ENBUS CP 8/21/15	8/21/2015	50,000,000	\$50,000,000.00	\$51,570,021.29	\$31,861.11	0.74%
CP	37790BUH2	GLENPP CP 7/17/15	7/17/2015	35,000,000	\$35,000,000.00	\$18,646,444.44	\$10,111.11	0.65%
CP	37790BUX7	GLENPP CP 7/31/15	7/31/2015	50,000,000	\$50,000,000.00	\$49,907,000.00	\$30,000.00	0.72%
CP	37790BVE8	GLENPP CP 8/14/15	8/14/2015	60,000,000	\$60,000,000.00	\$61,875,535.00	\$37,716.67	0.73%
CP	37790BVL2	GLENPP CP 08/20/15	8/20/2015	45,500,000	\$45,500,000.00	\$16,675,964.86	\$7,368.47	0.53%
CP	37790BVS7	GLENPP CP 08/26/15	8/26/2015	20,000,000	\$20,000,000.00	\$3,331,861.11	\$1,472.22	0.53%
CP	43357MU73	HITCRD CP 07/07/15	7/7/2015	4,000,000	\$4,000,000.00	\$666,626.85	\$238.89	0.43%
CP	43474MU97	HOLUS CP 07/09/15	7/9/2015	5,000,000	\$5,000,000.00	\$1,166,564.58	\$437.50	0.45%
CP	43474MUP1	HOLUS CP 07/23/15	7/23/2015	5,150,000	\$5,150,000.00	\$1,201,561.52	\$450.63	0.45%
CP	4851E1UA0	KSPOLI 0 07/10/15	7/10/2015	20,000,000	\$20,000,000.00	\$666,659.44	\$216.67	0.39%
CP	55269KU29	MDU 0 07/02/15	7/2/2015	6,750,000	\$6,750,000.00	\$224,977.50	\$84.38	0.45%
CP	62956UU21	NBRIND CP 07/02/15	7/2/2015	16,252,000	\$16,252,000.00	\$541,664.11	\$207.66	0.46%
CP	62956UV46	NBRIND CP 08/04/15						

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			8/4/2015	11,570,000	\$11,570,000.00	\$3,470,490.92	\$1,272.70	0.44%
CP	62956UV53	NBRIND CP 08/05/15	8/5/2015	11,589,000	\$11,589,000.00	\$3,476,147.59	\$1,274.79	0.44%
CP	66807NU11	NOWEST 0 07/01/15	7/1/2015	41,000,000	\$41,000,000.00	\$0.00	\$0.00	
			7/1/2015	41,000,000	\$41,000,000.00	\$0.00	\$0.00	
CP	66807NU78	NOWEST CP 07/07/15	7/7/2015	24,000,000	\$24,000,000.00	\$799,991.11	\$266.67	0.40%
CP	66807NUN3	NOWEST CP 07/22/15	7/22/2015	39,000,000	\$39,000,000.00	\$1,299,985.56	\$433.33	0.40%
CP	66807NVH5	NOWEST CP 08/17/15	8/17/2015	10,807,000	\$10,807,000.00	\$5,761,171.67	\$2,401.56	0.50%
CP	66807NVM4	NOWEST CP 08/21/15	8/21/2015	4,200,000	\$4,200,000.00	\$1,259,492.50	\$525.00	0.50%
CP	68268UUA3	OKSPP 0 07/10/15	7/10/2015	20,000,000	\$20,000,000.00	\$1,999,891.66	\$1,083.40	0.65%
CP	68268UUP0	OKSPP CP 07/23/15	7/23/2015	12,000,000	\$12,000,000.00	\$2,399,736.00	\$1,320.00	0.66%
CP	68268UUV7	OKSPP CP 07/29/15	7/29/2015	20,000,000	\$20,000,000.00	\$8,664,601.11	\$4,766.67	0.66%
CP	68268UV79	OKSPP 0 08/07/15	8/7/2015	20,000,000	\$20,000,000.00	\$7,997,320.00	\$4,466.67	0.67%
CP	68268UVD6	OKSPP 0 8/13/15	8/13/2015	20,000,000	\$20,000,000.00	\$1,332,991.11	\$733.33	0.66%
			8/13/2015	20,000,000	\$20,000,000.00	\$1,332,991.11	\$733.33	0.66%
CP	68268UVE4	OKSPP 0 8/14/15	8/14/2015	20,000,000	\$20,000,000.00	\$1,999,413.33	\$1,100.00	0.66%
CP	70962WU22	PENFNS 0 7/2/15	7/2/2015	15,000,000	\$15,000,000.00	\$499,691.67	\$250.00	0.60%

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CP	70962WUG1	PENFNS CP 7/16/15	7/16/2015	46,400,000	\$46,400,000.00	\$23,176,806.45	\$11,793.33	0.61%
CP	70962WVE5	PENFNS CP 08/14/15	8/14/2015	1,135,000	\$1,135,000.00	\$340,395.96	\$141.88	0.50%
CP	70962WXG8	PENFNS CP 10/16/15	10/16/2015	54,000,000	\$54,000,000.00	\$28,752,896.00	\$15,360.00	0.64%
CP	72650XU80	PAAPP CP 07/08/15	7/8/2015	53,900,000	\$53,900,000.00	\$12,575,639.57	\$4,401.83	0.42%
CP	72650XUQ0	PAAPP 0 07/24/15	7/24/2015	55,000,000	\$55,000,000.00	\$1,833,312.96	\$611.11	0.40%
CP	72651WUQ1	PMCPP CP 07/24/15	7/24/2015	16,800,000	\$16,800,000.00	\$559,994.71	\$158.67	0.34%
CP	81900QUF8	SHAGAN CP 07/15/15	7/15/2015	50,000,000	\$50,000,000.00	\$3,333,250.00	\$1,250.00	0.45%
CP	81900QV34	SHAGAN CP 08/03/15	8/3/2015	28,000,000	\$28,000,000.00	\$2,799,805.56	\$1,166.67	0.50%
			8/3/2015	30,000,000	\$30,000,000.00	\$3,999,666.67	\$1,666.67	0.50%
			8/3/2015	2,000,000	\$2,000,000.00	\$266,644.44	\$111.11	0.50%
CP	81900QX24	SHAGAN 0 10/02/15	10/2/2015	50,000,000	\$50,000,000.00	\$28,296,027.78	\$14,166.67	0.60%
CP	82831NU26	SILVPP CP 07/02/15	7/2/2015	75,000,000	\$75,000,000.00	\$2,499,955.56	\$666.67	0.32%
CP	87230tvd4	TCLHOL 0 08/13/15	8/13/2015	20,000,000	\$20,000,000.00	\$1,333,100.00	\$500.00	0.45%
CP	88513BX70	THORCP CP 10/07/15	10/7/2015	13,300,000	\$13,300,000.00	\$10,180,606.92	\$5,353.25	0.63%
CP	92939BUM8	WPPCPP CP 07/21/15	7/21/2015	7,000,000	\$7,000,000.00	\$1,399,902.00	\$490.00	0.42%
CP	92939BV70	WPPCPP CP 08/07/15						

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CP	92939BVH8	WPPCPP CP 08/17/15	8/7/2015	20,000,000	\$20,000,000.00	\$5,998,875.00	\$2,250.00	0.45%
			8/17/2015	17,000,000	\$17,000,000.00	\$9,062,475.85	\$3,928.89	0.52%
CP	92939BVQ8	WPPCPP CP 08/24/15	8/17/2015	10,000,000	\$10,000,000.00	\$5,330,868.15	\$2,311.11	0.52%
			8/24/2015	25,000,000	\$25,000,000.00	\$2,499,061.11	\$1,083.33	0.52%
CP	92939BVX3	WPPCPP CP 08/31/15	8/31/2015	30,000,000	\$30,000,000.00	\$1,999,040.00	\$900.00	0.54%
CP	96950MU15	WILPAR 0 07/01/15						
CP	96950MUP2	WILPAR CP 07/23/15	7/1/2015	13,000,000	\$13,000,000.00	\$0.00	\$0.00	
			7/23/2015	69,800,000	\$69,800,000.00	\$16,285,336.59	\$5,700.33	0.42%
CP	96950MUW7	WILPAR CP 07/30/15	7/23/2015	40,000,000	\$40,000,000.00	\$9,332,571.11	\$3,266.67	0.42%
			7/30/2015	17,700,000	\$17,700,000.00	\$4,129,662.72	\$1,445.50	0.42%
CP	96950MUX5	WILPAR CP 07/31/15	7/31/2015	14,000,000	\$14,000,000.00	\$3,266,399.89	\$1,143.33	0.42%
CP	96950MV30	WILPAR CP 08/03/15						
			8/3/2015	35,000,000	\$35,000,000.00	\$5,832,856.94	\$2,041.67	0.42%
			CP Totals:		\$3,457,307,000.00	\$1,100,147,898.81	\$566,964.53	0.62%

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DDA	1st Security DDA 02			1	\$3,001,220.68	\$3,100,235.50	\$1,146.66	0.44%
DDA	Bank of America DD			1	\$567,849.21	\$12,209,770.23	\$702.48	0.07%
DDA	Bank of Ozarks DDA			1	\$108,311,968.61	\$95,101,264.87	\$58,624.07	0.74%
DDA	Centennial DDA 965			1	\$95,346,260.53	\$72,723,120.48	\$41,840.70	0.69%
DDA	Regions DDA 6470			1	\$766,818.24	\$979,360.43	\$56.35	0.07%
DDA	Simmons DDA 4368			1	\$74,637,185.17	\$52,261,730.19	\$25,772.91	0.59%
DDA	US Bank DDA 0126			1	\$94,843.10	\$98,002.01	\$2.82	0.03%
		DDA Totals:			\$282,726,145.54	\$236,473,483.72	\$128,145.98	0.65%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3136AKNC3	FNR 2014-39 AB	9/25/1939	5,742,432	\$5,666,437.02	\$5,868,980.30	\$6,688.39	1.37%
MBS	3136AKNF6	FNR 2014-39 GA	9/25/2039	30,792,163	\$30,481,647.31	\$31,467,348.36	\$49,558.75	1.89%
MBS	3136ANG68	FNR 2015-36 DA	6/25/2045	9,784,752	\$9,624,135.27	\$9,742,491.49	\$18,539.29	2.28%
MBS	3137BA6C1	FHR 4332 KE	6/25/2045	10,732,104	\$10,555,936.58	\$10,685,751.95	\$20,334.25	2.28%
MBS	3137BG4H9	FHR 4425 EA	9/15/2043	11,206,688	\$11,033,251.10	\$11,336,022.77	\$18,410.04	1.95%
MBS	3137BJVS9	FHR 4479 PQ	1/15/2045	22,367,244	\$21,876,904.73	\$21,991,168.31	\$41,292.06	2.25%
			8/15/2045	18,551,772	\$18,590,415.85	\$19,035,508.31	\$32,434.19	2.04%
			MBS Totals:		\$107,828,727.86	\$110,127,271.49	\$187,256.99	2.04%

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MMGT	Money Managemen			1	\$5,000,000.00	\$166,666.67	\$13.70	0.10%
MMGT Totals:					\$5,000,000.00	\$166,666.67	\$13.70	0.10%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MMkt	BAML Fed MMkt 84			1	\$200,050.42	\$206,717.51	\$35.68	0.21%
MMkt	Federated-Raymond			1	\$200,786.64	\$207,478.15	\$30.70	0.18%
MMkt	Invesco-Simmons M			1	\$200,663.89	\$207,347.63	\$35.79	0.21%
		MMkt Totals:			\$601,500.95	\$621,543.28	\$102.16	0.20%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
Muni	782816AC6	RUSWTR 2 07/01/18	7/1/2018	1,000,000	\$1,000,000.00	\$0.00	\$0.00	
Muni Totals:					\$1,000,000.00	\$0.00	\$0.00	#Num!

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$3,854,463,374.35	\$1,447,536,863.97	\$882,483.36	0.73%