

Consolidated ROI Report

Validated Through: 8/31/2015

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	06738MVR5	BCR CP 08/25/15	8/25/2015	40,000,000	\$40,000,000.00	\$1,333,327.04	\$188.89	0.17%
CP	12056UVR9	BUNGPP CP 08/25/15	8/25/2015	80,150,000	\$80,150,000.00	\$2,671,640.69	\$779.24	0.35%
CP	12056UVS7	BUNGPP CP 08/26/15	8/26/2015	46,003,000	\$46,003,000.00	\$1,533,418.42	\$447.25	0.35%
CP	12056UVT5	BUNGPP CP 08/27/15	8/27/2015	146,000,000	\$146,000,000.00	\$4,866,619.35	\$1,419.44	0.35%
CP	1513E3V71	CENTEN 0 08/07/15	8/7/2015	20,000,000	\$20,000,000.00	\$2,666,542.22	\$933.33	0.42%
CP	1513E3VE6	CENTEN 0 08/14/15	8/14/2015	22,000,000	\$22,000,000.00	\$9,523,521.94	\$5,163.89	0.65%
CP	1513E3VQ9	CENTEN 0 08/24/15	8/24/2015	50,000,000	\$50,000,000.00	\$38,300,803.24	\$20,763.89	0.65%
CP	1513E3WH8	CENTEN 0 09/17/15	9/17/2015	20,000,000	\$20,000,000.00	\$20,644,358.15	\$11,538.89	0.67%
CP	1513E3WN5	CENTEN 0 09/22/15	9/22/2015	21,973,000	\$21,973,000.00	\$22,682,191.80	\$12,677.20	0.67%
CP	1513E3XG9	CENTEN 0 10/16/15	10/16/2015	50,000,000	\$50,000,000.00	\$51,559,027.77	\$32,291.67	0.75%
			10/16/2015	30,000,000	\$30,000,000.00	\$30,936,708.33	\$19,375.00	0.75%
CP	16537MV71	BSNCHB 0 08/07/15	8/7/2015	53,000,000	\$53,000,000.00	\$1,766,654.40	\$368.06	0.25%
CP	16953HVM4	CHNTEX CP 08/21/15	8/21/2015	29,000,000	\$29,000,000.00	\$966,655.93	\$322.22	0.40%
CP	16953HVV6	CHNTEX CP 08/28/15						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			8/28/2015	29,000,000	\$29,000,000.00	\$6,766,074.58	\$2,537.50	0.45%
CP	16953KVJ4	CHIPOW CP 08/18/15	8/18/2015	20,000,000	\$20,000,000.00	\$666,659.63	\$211.11	0.38%
CP	16953KVQ8	CHIPOW CP 08/24/15	8/24/2015	4,500,000	\$4,500,000.00	\$449,986.13	\$138.75	0.37%
CP	16953WV66	CSCOHK CP 08/06/15	8/6/2015	27,000,000	\$27,000,000.00	\$899,991.25	\$262.50	0.35%
CP	16953WVQ2	CSCOHK CP 08/24/15	8/24/2015	12,750,000	\$12,750,000.00	\$1,699,924.44	\$566.67	0.40%
CP	16953WVS8	CSCOHK CP 08/26/15	8/24/2015	28,500,000	\$28,500,000.00	\$2,849,905.00	\$950.00	0.40%
CP	16953WVU3	CSCOHK CP 08/28/15	8/26/2015	30,975,000	\$30,975,000.00	\$6,194,566.35	\$2,168.25	0.42%
CP	25156LV33	DTEGR CP 08/03/15	8/28/2015	93,275,000	\$93,275,000.00	\$3,109,132.12	\$1,036.39	0.40%
CP	25271UV41	DO CP 08/04/15	8/3/2015	50,000,000	\$50,000,000.00	\$3,332,088.89	\$1,333.33	0.48%
CP	25271UV74	DO CP 08/07/15	8/4/2015	60,000,000	\$60,000,000.00	\$1,999,978.33	\$650.00	0.39%
CP	25271UVR0	DO CP 08/25/15	8/7/2015	25,000,000	\$25,000,000.00	\$833,324.31	\$270.83	0.39%
CP	25271UVT6	DO CP 08/27/15	8/25/2015	17,290,000	\$17,290,000.00	\$576,327.25	\$182.51	0.38%
CP	26882SVE3	ERACPP CP 8/14/15	8/27/2015	105,000,000	\$105,000,000.00	\$3,499,963.06	\$1,108.33	0.38%
CP	29250BV40	ENCNUS CP 08/04/15	8/14/2015	50,000,000	\$50,000,000.00	\$21,636,333.33	\$10,833.33	0.60%
CP	29250BV57	ENCNUS CP 08/05/15	8/4/2015	2,485,000	\$2,485,000.00	\$248,359.18	\$124.25	0.60%

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	\$5,327,834.07	\$2,844.44	0.64%
CP	29250BV65	ENCNUS CP 08/06/15	8/6/2015	9,000,000	\$9,000,000.00	\$1,499,250.83	\$725.00	0.58%
			8/6/2015	1,000,000	\$1,000,000.00	\$166,583.43	\$80.56	0.58%
CP	29250BVH1	ENCNUS CP 8/17/15	8/17/2015	20,000,000	\$20,000,000.00	\$10,649,911.11	\$5,777.78	0.65%
CP	29250BVQ1	ENCNUS CP 08/24/15	8/24/2015	12,550,000	\$12,550,000.00	\$4,600,935.51	\$1,994.06	0.52%
CP	29250BVR9	ENCNUS CP 08/25/15	8/25/2015	23,000,000	\$23,000,000.00	\$8,431,864.53	\$4,005.83	0.57%
CP	29250BVU2	ENCNUS CP 08/28/15	8/28/2015	25,000,000	\$25,000,000.00	\$9,165,098.15	\$4,277.78	0.56%
			8/28/2015	10,000,000	\$10,000,000.00	\$3,666,039.26	\$1,711.11	0.56%
			8/28/2015	8,129,000	\$8,129,000.00	\$6,230,083.21	\$2,804.50	0.54%
			8/28/2015	69,993,000	\$69,993,000.00	\$62,869,987.38	\$36,746.32	0.70%
CP	29250BW80	ENCNUS CP 09/08/15	9/8/2015	23,000,000	\$23,000,000.00	\$3,832,630.56	\$1,756.94	0.55%
CP	29250BWA5	ENCNUS CP 09/10/15	9/10/2015	8,998,000	\$8,998,000.00	\$4,197,537.51	\$1,994.56	0.57%
CP	29250BWB3	ENCNUS CP 09/11/15	9/11/2015	27,650,000	\$27,650,000.00	\$3,685,878.13	\$1,689.72	0.55%
			9/11/2015	9,892,000	\$9,892,000.00	\$4,943,904.82	\$2,514.22	0.61%
			9/11/2015	22,732,000	\$22,732,000.00	\$3,787,766.86	\$1,799.62	0.57%
CP	29250BWE7	ENCNUS 0 09/14/15	9/14/2015	35,000,000	\$35,000,000.00	\$5,831,670.83	\$2,770.83	0.57%
CP	29250BWH0	ENCNUS CP 09/17/15	9/17/2015	7,631,000	\$7,631,000.00	\$3,559,471.47	\$1,661.86	0.56%
CP	29250BX97	ENCNUS CP 10/09/15	10/9/2015	10,000,000	\$10,000,000.00	\$10,315,560.00	\$6,200.00	0.72%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	29251VV37	ENBUS CP 08/03/15	8/3/2015	5,000,000	\$5,000,000.00	\$333,146.67	\$175.00	0.63%
			8/3/2015	15,000,000	\$15,000,000.00	\$999,422.22	\$541.67	0.65%
CP	29251VV78	ENBUS CP 08/07/15	8/7/2015	26,500,000	\$26,500,000.00	\$5,297,033.47	\$2,870.83	0.65%
CP	29251VVE3	ENBUS 0 8/14/15	8/14/2015	20,000,000	\$20,000,000.00	\$8,649,694.44	\$5,416.67	0.75%
CP	29251VVM5	ENBUS CP 8/21/15	8/21/2015	25,000,000	\$25,000,000.00	\$16,634,805.55	\$10,277.78	0.74%
CP	29251VW44	ENBUS CP 09/04/15	9/4/2015	11,134,000	\$11,134,000.00	\$10,015,172.17	\$5,427.83	0.65%
CP	29251VW93	ENBUS CP 09/09/15	9/9/2015	25,000,000	\$25,000,000.00	\$18,323,097.22	\$10,236.11	0.67%
CP	29251VWA0	ENBUS CP 09/10/15	9/10/2015	34,992,000	\$34,992,000.00	\$22,150,396.08	\$12,004.20	0.65%
CP	29251VWE2	ENBUS CP 09/14/15	9/14/2015	50,000,000	\$50,000,000.00	\$29,983,208.33	\$16,250.00	0.65%
CP	29251VWG7	ENBUS CP 09/16/15	9/19/2015	10,000,000	\$10,000,000.00	\$4,664,223.15	\$2,290.80	0.59%
CP	29251VWJ1	ENBUS CP 09/18/15	9/18/2015	25,000,000	\$25,000,000.00	\$12,492,555.56	\$6,979.17	0.67%
			9/18/2015	50,000,000	\$50,000,000.00	\$18,324,492.59	\$9,472.22	0.62%
CP	29251VWR3	ENBUS CP 09/25/15	9/25/2015	25,000,000	\$25,000,000.00	\$9,160,873.84	\$4,965.28	0.65%
CP	29251VX92	ENBUS CP 10/09/15	10/9/2015	20,000,000	\$20,000,000.00	\$20,626,194.44	\$12,916.67	0.75%
CP	29358WVR4	ENSCOP CP 08/25/15	8/25/2015	17,000,000	\$17,000,000.00	\$566,661.16	\$165.28	0.35%
CP	2951VVM5	ENBUS CP 8/21/15						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	37790BVE8	GLENPP CP 8/14/15	8/21/2015	50,000,000	\$50,000,000.00	\$33,270,981.48	\$20,555.56	0.74%
			8/14/2015	60,000,000	\$60,000,000.00	\$25,947,805.00	\$15,816.67	0.73%
CP	37790BVL2	GLENPP CP 08/20/15	8/20/2015	45,500,000	\$45,500,000.00	\$28,803,939.31	\$12,727.36	0.53%
CP	37790BVS7	GLENPP CP 08/26/15	8/26/2015	20,000,000	\$20,000,000.00	\$16,659,305.56	\$7,361.11	0.53%
CP	40588MVR5	HALFIN CP 08/25/15	8/25/2015	29,000,000	\$29,000,000.00	\$966,662.91	\$112.78	0.14%
CP	47836KVA1	JCI CP 08/10/15	8/10/2015	33,932,000	\$33,932,000.00	\$3,393,101.03	\$989.68	0.35%
CP	59738QVT1	MIDEA CP 08/27/15	8/27/2015	8,300,000	\$8,300,000.00	\$1,936,508.51	\$677.83	0.42%
CP	59738QVU8	MIDEA CP 08/28/15	8/28/2015	3,800,000	\$3,800,000.00	\$126,665.26	\$42.22	0.40%
CP	62956UV46	NBRIND CP 08/04/15	8/4/2015	11,570,000	\$11,570,000.00	\$1,156,830.31	\$424.23	0.44%
CP	62956UV53	NBRIND CP 08/05/15	8/5/2015	11,589,000	\$11,589,000.00	\$1,544,954.48	\$566.57	0.44%
CP	62956UW37	NBRIND CP 09/03/15	9/3/2015	13,000,000	\$13,000,000.00	\$2,166,485.51	\$776.39	0.43%
CP	66807NV44	NOWEST CP 08/04/15	8/4/2015	27,000,000	\$27,000,000.00	\$899,988.75	\$337.50	0.45%
CP	66807NV77	NOWEST CP 08/07/15	8/7/2015	15,000,000	\$15,000,000.00	\$499,993.75	\$187.50	0.45%
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	\$2,798,872.22	\$1,166.67	0.50%

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CP	66807NVQ5	NOWEST CP 08/24/15	8/24/2015	35,000,000	\$35,000,000.00	\$3,499,883.33	\$1,166.67	0.40%
CP	66807NVR3	NOWEST CP 08/25/15	8/25/2015	35,000,000	\$35,000,000.00	\$1,166,653.70	\$388.89	0.40%
CP	68268UV79	OKSPP 0 08/07/15	8/7/2015	20,000,000	\$20,000,000.00	\$3,998,660.00	\$2,233.33	0.67%
CP	68268UVD6	OKSPP 0 8/13/15	8/13/2015	20,000,000	\$20,000,000.00	\$7,997,946.67	\$4,400.00	0.66%
			8/13/2015	20,000,000	\$20,000,000.00	\$7,997,946.67	\$4,400.00	0.66%
CP	68268UVE4	OKSPP 0 8/14/15	8/14/2015	20,000,000	\$20,000,000.00	\$8,664,124.44	\$4,766.67	0.66%
CP	68268UVJ3	OKSPP 0 08/18/15	8/18/2015	46,000,000	\$46,000,000.00	\$22,993,579.17	\$12,841.67	0.67%
CP	68268UVS3	OKSPP CP 08/26/15	8/26/2015	27,200,000	\$27,200,000.00	\$19,032,669.60	\$10,472.00	0.66%
CP	68268UVU8	OKSPP CP 08/28/15	8/28/2015	15,000,000	\$15,000,000.00	\$4,999,097.22	\$2,708.33	0.65%
			8/28/2015	15,000,000	\$15,000,000.00	\$7,997,688.89	\$4,333.33	0.65%
CP	68268UVX2	OKSPP 0 08/31/15	8/31/2015	32,000,000	\$32,000,000.00	\$12,797,226.67	\$6,933.33	0.65%
CP	68268UW45	OKSPP 0 09/04/15	9/4/2015	17,000,000	\$17,000,000.00	\$15,857,239.23	\$9,123.33	0.69%
			9/4/2015	15,000,000	\$15,000,000.00	\$7,497,450.00	\$4,250.00	0.68%
			9/4/2015	30,000,000	\$30,000,000.00	\$18,992,220.56	\$10,608.33	0.67%
CP	69642RV55	PLL CP 08/26/15	8/26/2015	107,081,000	\$107,081,000.00	\$3,569,331.96	\$1,041.07	0.35%
CP	70962WVE5	PENFNS CP 08/14/15	8/14/2015	1,135,000	\$1,135,000.00	\$491,683.05	\$204.93	0.50%
CP	70962WWM6	PENFNS CP 09/21/15						

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			9/21/2015	20,000,000	\$20,000,000.00	\$9,327,339.26	\$5,288.89	0.68%
CP	70962WXG8	PENFNS CP 10/16/15	10/16/2015	54,000,000	\$54,000,000.00	\$55,708,736.00	\$29,760.00	0.64%
CP	72650XVA4	PAAPP 0 08/10/15	8/10/2015	24,000,000	\$24,000,000.00	\$2,399,930.00	\$700.00	0.35%
CP	72650XVH9	PAAPP CP 08/17/15	8/17/2015	44,000,000	\$44,000,000.00	\$4,399,842.33	\$1,576.67	0.43%
CP	81685MVU4	SRE CP 08/28/15	8/28/2015	42,250,000	\$42,250,000.00	\$1,408,317.69	\$469.44	0.40%
CP	81900QV34	SHAGAN CP 08/03/15	8/3/2015	28,000,000	\$28,000,000.00	\$1,866,537.04	\$777.78	0.50%
			8/3/2015	2,000,000	\$2,000,000.00	\$133,322.22	\$55.56	0.50%
			8/3/2015	30,000,000	\$30,000,000.00	\$1,999,833.33	\$833.33	0.50%
CP	81900QVA8	SHAGAN CP 08/10/15	8/10/2015	60,000,000	\$60,000,000.00	\$11,998,700.00	\$6,500.00	0.65%
CP	81900QVU4	SHAGAN 0 08/28/15	8/28/2015	41,000,000	\$41,000,000.00	\$24,591,759.00	\$13,735.00	0.67%
CP	81900QWB5	SHAGAN 0 09/11/15	9/11/2015	41,000,000	\$41,000,000.00	\$5,465,603.70	\$2,277.78	0.50%
CP	81900QX24	SHAGAN 0 10/02/15	10/2/2015	50,000,000	\$50,000,000.00	\$51,598,638.89	\$25,833.33	0.60%
CP	82831NVS8	SILVPP CP 08/26/15	8/26/2015	41,000,000	\$41,000,000.00	\$1,366,655.66	\$330.28	0.29%
CP	82831NWJ7	SILVPP CP 09/18/15	9/18/2015	100,000,000	\$100,000,000.00	\$46,646,574.07	\$19,444.44	0.50%
CP	87230tvd4	TCLHOL 0 08/13/15	8/13/2015	20,000,000	\$20,000,000.00	\$7,998,600.00	\$3,000.00	0.45%
CP	87230TVU6	TCLHOL 0 08/28/15	8/28/2015	20,000,000	\$20,000,000.00	\$9,998,000.00	\$4,000.00	0.48%

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CP	87230TWB7	TCLHOL 0 09/11/15	9/11/2015	20,000,000	\$20,000,000.00	\$2,666,148.15	\$1,111.11	0.50%
CP	87230TWJ0	TCLHOL CP 09/18/15	9/18/2015	50,000,000	\$50,000,000.00	\$8,330,787.04	\$3,472.22	0.50%
CP	88513BX70	THORCP CP 10/07/15	10/7/2015	13,300,000	\$13,300,000.00	\$13,721,687.58	\$7,215.25	0.63%
CP	9255M3VA5	VIACOM CP 08/10/15	8/10/2015	1,100,000	\$1,100,000.00	\$146,660.47	\$46.44	0.38%
CP	92939BV70	WPPCPP CP 08/07/15	8/7/2015	20,000,000	\$20,000,000.00	\$3,999,250.00	\$1,500.00	0.45%
CP	92939BVH8	WPPCPP CP 08/17/15	8/17/2015	17,000,000	\$17,000,000.00	\$9,062,475.85	\$3,928.89	0.52%
			8/17/2015	10,000,000	\$10,000,000.00	\$5,330,868.15	\$2,311.11	0.52%
CP	92939BVQ8	WPPCPP CP 08/24/15	8/24/2015	25,000,000	\$25,000,000.00	\$19,159,468.52	\$8,305.56	0.52%
CP	92939BVX3	WPPCPP CP 08/31/15	8/31/2015	30,000,000	\$30,000,000.00	\$29,985,600.00	\$13,500.00	0.54%
CP	96950MV30	WILPAR CP 08/03/15	8/3/2015	35,000,000	\$35,000,000.00	\$2,333,142.78	\$816.67	0.42%
CP	96950MVE6	WILPAR 0 08/14/15	8/14/2015	42,900,000	\$42,900,000.00	\$1,429,984.11	\$476.67	0.40%
			8/14/2015	50,000,000	\$50,000,000.00	\$1,666,648.15	\$555.56	0.40%
CP	96950MVJ5	WILPAR CP 08/18/15	8/18/2015	46,283,000	\$46,283,000.00	\$1,542,747.38	\$578.54	0.45%
CP	96950MVM8	WILPAR CP 08/21/15	8/21/2015	33,850,000	\$33,850,000.00	\$1,128,320.80	\$376.11	0.40%
CP	96950MVT3	WILPAR CP 08/27/15	8/27/2015	28,650,000	\$28,650,000.00	\$954,990.18	\$294.46	0.37%
CP	96950MWB1	WILPAR 0 09/11/15						

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CP	96950MWJ4	WILPAR 0 09/18/15	9/11/2015	47,000,000	\$47,000,000.00	\$29,753,718.17	\$13,395.00	0.54%
			9/18/2015	72,000,000	\$72,000,000.00	\$26,388,706.67	\$12,100.00	0.55%
			9/18/2015	69,034,000	\$69,034,000.00	\$32,200,886.29	\$14,497.14	0.54%
			CP Totals:		\$3,914,583,000.00	\$1,275,394,214.08	\$653,066.08	0.61%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
DDA	1st Security DDA 02			1	\$3,002,367.72	\$3,101,490.78	\$1,147.13	0.44%
DDA	Bank of America DD			1	\$1,838,428.50	\$629,298.44	\$36.21	0.07%
DDA	Bank of Ozarks DDA			1	\$97,347,932.45	\$110,196,227.00	\$67,929.18	0.74%
DDA	Centennial DDA 965			1	\$41,367,724.29	\$106,962,095.30	\$61,539.84	0.69%
DDA	Regions DDA 6470			1	\$698,619.97	\$637,871.68	\$36.70	0.07%
DDA	Simmons DDA 4368			1	\$59,933,046.57	\$72,025,238.60	\$35,519.30	0.59%
DDA	US Bank DDA 0126			1	\$97,045.91	\$118,078.43	\$3.40	0.03%
		DDA Totals:			\$204,285,165.41	\$293,670,300.23	\$166,211.74	0.68%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041		\$6,423,775.04	\$4,079,307.41	\$13,473.29	3.96%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040		\$5,754,369.29	\$992,345.78	\$2,445.04	2.96%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042		\$6,284,240.91	\$635,601.76	\$2,286.57	4.32%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041		\$7,015,781.14	\$5,075,283.24	\$5,133.72	1.21%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040		\$22,080,275.51	\$739,795.74	(\$775.64)	-1.26%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042		\$3,885,096.33	\$2,351,655.73	\$4,916.60	2.51%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043		\$14,012,250.32	\$1,496,258.73	(\$14,878.87)	-11.93%
MBS	3136AKNC3	FNR 2014-39 AB	9/25/1939	5,547,557	\$5,539,558.00	\$5,666,437.02	\$6,550.06	1.39%
MBS	3136AKNF6	FNR 2014-39 GA	9/25/2039	29,833,884	\$29,871,530.92	\$30,481,647.31	\$52,392.55	2.06%
MBS	3136ANG68	FNR 2015-36 DA	6/25/2045	9,664,164	\$9,506,481.41	\$9,624,135.27	\$18,027.54	2.25%
			6/25/2045	10,599,841	\$10,426,891.56	\$10,555,936.58	\$19,772.95	2.25%
MBS	3136ANT49	FNR 2015-43 QB	12/25/2044		\$14,682,400.41	\$2,480,433.17	\$4,678.25	2.26%
MBS	3136ANXY8	FNR 2015-27 MB	10/25/2044		\$16,893,952.70	\$6,845,937.57	\$14,215.24	2.49%
MBS	3136APF72	FNR 2015-55 PD	3/25/2043		\$73,496,413.84	\$27,155,319.63	\$62,609.20	2.77%
MBS	3136APSQ6	FNR 2015-68 DA	9/25/2045		\$46,636,848.40	\$1,561,923.46	\$3,790.91	2.91%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137A3Y52	FHR 3769 MB	10/15/2038		\$9,088,207.10	\$1,588,142.27	(\$10,556.21)	-7.98%
MBS	3137AJ3V4	FHR 3954 PD	7/15/2041		\$2,108,965.22	\$430,303.60	\$1,475.51	4.11%
MBS	3137ASAG9	FHR 4077 BA	5/15/2042		\$1,457,776.28	\$857,310.16	\$3,002.01	4.20%
MBS	3137AYQY0	FHR 4165 CA	5/15/2038		\$6,680,193.39	\$1,359,608.19	\$3,160.17	2.79%
MBS	3137B1FV9	FHR 4191 NB	4/15/2043		\$3,383,423.39	\$576,278.88	\$7,106.50	14.80%
MBS	3137B4L61	FHR 4253 TD	7/15/2040		\$2,560,107.98	\$372,902.83	(\$1,037.41)	-3.34%
MBS	3137BA6C1	FHR 4332 KE	9/15/2043	10,908,854	\$10,835,666.90	\$11,033,251.10	\$16,436.99	1.79%
MBS	3137BCSX7	FHR 4374 PQ	9/15/2041		\$8,936,246.11	\$921,496.29	(\$968.84)	-1.26%
MBS	3137BCZ76	FHR 4379 BH	10/15/2038		\$42,090,929.58	\$5,727,098.55	(\$5,218.82)	-1.09%
MBS	3137BG4H9	FHR 4425 EA	1/15/2045	22,248,967	\$21,755,647.16	\$21,876,904.73	\$41,198.83	2.26%
MBS	3137BG4N6	FHR 4425 HA	1/15/2045		\$47,623,152.06	\$33,522,582.91	\$71,104.26	2.55%
MBS	3137BG7E3	FHR 4429 AP	1/15/2045		\$44,600,556.67	\$20,934,078.80	\$40,307.36	2.31%
MBS	3137BGGX1	FHR 4443 GC	1/15/2045		\$22,205,492.36	\$12,714,941.67	\$3,853.07	0.36%
MBS	3137BJ6P3	FHR 4478 PC	9/15/2044		\$2,815,477.48	\$1,988,015.46	\$3,723.26	2.25%
			5/15/2045		\$13,598,368.66	\$1,829,668.18	\$2,326.90	1.53%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BJDB6	FHR 4470 MC	7/15/2044		\$20,945,443.84	\$14,089,399.96	\$23,276.51	1.98%
MBS	3137BJVS9	FHR 4479 PQ	8/15/2045	18,128,354	\$18,139,933.50	\$18,590,415.85	\$20,072.34	1.30%
MBS	3137BKSP6	FHR 4491 AP	9/15/2040		\$31,779,768.38	\$11,721,080.73	\$22,886.56	2.34%
MBS	3137BKTH3	FHR 4491 P	7/15/2045		\$37,443,610.68	\$16,307,895.65	\$31,413.83	2.31%
MBS	3137BKX21	FHR 4506 A	1/15/2045		\$57,034,976.85	\$1,912,243.68	\$4,633.29	2.91%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023		\$5,964,770.91	\$1,003,006.52	\$686.84	0.82%
MBS	31398F3S8	FNR 2009-88 CB	11/25/2039		\$6,674,288.33	\$2,962,678.27	\$1,745.23	0.71%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	10,000,000	\$10,283,134.17	\$3,775,520.83	\$9.17	0.00%
MBS	38376GP46	GNR 2011-49 A	7/16/2038		\$1,158,033.33	\$41,745.36	(\$1,193.28)	-34.30%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034		\$123,751.04	\$4,969.88	(\$161.33)	-38.95%
			1/16/2034		\$9,988,750.45	\$1,604,773.22	(\$10,356.91)	-7.74%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039		\$10,863,545.07	\$1,401,738.24	(\$30,905.40)	-26.46%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034		\$10,194,232.71	\$341,253.46	(\$141.85)	-0.50%
		MBS Totals:			\$732,844,315.34	\$299,231,323.68	\$432,515.97	1.73%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
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	\$200,052.12	\$206,719.45	\$35.68	0.21%
MMkt	Federated-Raymond			1	\$200,788.50	\$207,480.27	\$30.70	0.18%
MMkt	Invesco-Simmons M			1	\$200,670.71	\$207,355.41	\$35.79	0.21%
		MMkt Totals:			\$601,511.33	\$621,555.13	\$102.17	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	\$575,367.52	\$698.89	1.46%
Muni Totals:					\$1,000,000.00	\$575,367.52	\$698.89	1.46%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$4,858,313,992.08	\$1,869,659,427.31	\$1,252,608.55	0.80%