

Consolidated ROI Report

Validated Through: 10/31/2015

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	00856BA83	AGRMPP CP 01/08/16	1/8/2016	17,800,000	\$17,800,000.00	\$1,185,051.48	\$692.22	0.70%
CP	03739PZ25	AOCPP CP 12/02/15	12/2/2015	4,994,000	\$4,994,000.00	\$3,992,148.11	\$1,664.67	0.50%
CP	05531NYR1	BATINT 0 11/25/15	11/25/2015	25,000,000	\$25,000,000.00	\$4,998,041.67	\$1,958.33	0.47%
CP	1513E3X20	CENTEN 0 10/02/15	10/2/2015	17,000,000	\$17,000,000.00	\$566,556.48	\$236.11	0.50%
CP	1513E3XG9	CENTEN 0 10/16/15	10/16/2015	25,000,000	\$25,000,000.00	\$12,491,250.00	\$6,250.00	0.60%
			10/16/2015	30,000,000	\$30,000,000.00	\$14,969,375.00	\$9,375.00	0.75%
			10/16/2015	50,000,000	\$50,000,000.00	\$24,947,916.67	\$15,625.00	0.75%
CP	1513E3XW4	CENTEN 0 10/30/15	10/30/2015	20,000,000	\$20,000,000.00	\$19,319,477.78	\$9,666.66	0.60%
CP	1513E3YD5	CENTEN 0 11/13/15	11/13/2015	20,000,000	\$20,000,000.00	\$19,985,533.33	\$10,333.34	0.62%
			11/13/2015	20,000,000	\$20,000,000.00	\$17,987,910.00	\$9,300.00	0.62%
CP	1513E3YL7	CENTEN 0 11/20/15	11/20/2015	90,000,000	\$90,000,000.00	\$47,972,000.00	\$24,000.00	0.60%
CP	1513E3ZB8	CENTEN 0 12/11/15	12/11/2015	20,000,000	\$20,000,000.00	\$1,332,322.22	\$722.22	0.65%
CP	1518T3YD8	CNTRPT 0 11/13/15	11/13/2015	25,000,000	\$25,000,000.00	\$25,807,069.44	\$13,131.95	0.61%
			11/13/2015	13,042,000	\$13,042,000.00	\$11,731,950.67	\$4,499.49	0.46%
CP	16537MX12	BSNCHB 0 10/01/15	10/1/2015	100,000,000	\$100,000,000.00	\$0.00	\$0.00	

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	16537MX20	BSNCHB CP 10/02/15	10/2/2015	80,000,000	\$80,000,000.00	\$2,666,637.04	\$888.89	0.40%
CP	16537MXD6	BSNCHB 0 10/13/15	10/13/2015	63,000,000	\$63,000,000.00	\$8,399,626.67	\$2,800.00	0.40%
CP	16537MXF1	BSNCHB 0 10/15/15	10/15/2015	19,000,000	\$19,000,000.00	\$633,326.30	\$211.11	0.40%
CP	16537MXK0	BSNCHB CP 10/19/15	10/19/2015	20,000,000	\$20,000,000.00	\$1,999,933.33	\$666.67	0.40%
CP	16537MXL8	BSNCHB 0 10/20/15	10/19/2015	14,000,000	\$14,000,000.00	\$1,399,953.33	\$466.67	0.40%
CP	16537MXM6	BSNCHB 0 10/21/15	10/20/2015	117,000,000	\$117,000,000.00	\$3,899,956.67	\$1,300.00	0.40%
CP	16537MXN4	BSNCHB 0 10/22/15	10/21/2015	45,000,000	\$45,000,000.00	\$1,499,983.33	\$500.00	0.40%
CP	16537MXP10	COFBOC CP 11/5/15	10/22/2015	64,000,000	\$64,000,000.00	\$2,133,309.63	\$711.11	0.40%
CP	16537MXP9	BSNCHB 0 10/23/15	11/5/2015	20,840,000	\$20,840,000.00	\$6,945,315.93	\$2,894.44	0.50%
CP	16537MXS3	BSNCHB 0 10/26/15	10/23/2015	158,000,000	\$158,000,000.00	\$5,266,608.15	\$1,755.56	0.40%
CP	16537MXT1	BSNCHB 0 10/27/15	10/26/2015	104,000,000	\$104,000,000.00	\$10,399,653.33	\$3,466.67	0.40%
CP	16952NXF5	CIMCHK CP 10/15/15	10/27/2015	44,000,000	\$44,000,000.00	\$1,466,650.37	\$488.89	0.40%
CP	16952NXU2	CIMCHK CP 10/28/15	10/15/2015	3,407,000	\$3,407,000.00	\$794,897.11	\$298.11	0.45%
CP	16953FX95	CSCLHK CP 10/09/15	10/28/2015	29,700,000	\$29,700,000.00	\$12,867,676.25	\$5,362.50	0.50%
			10/9/2015	23,966,000	\$23,966,000.00	\$798,857.79	\$266.29	0.40%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	16953FXF1	CSCLHK CP 10/15/15	10/15/2015	23,966,000	\$23,966,000.00	\$798,857.79	\$266.29	0.40%
CP	16953FXM6	CSCLHK CP 10/21/15	10/21/2015	23,966,000	\$23,966,000.00	\$798,857.79	\$266.29	0.40%
CP	16953FXN4	CSCLHK CP 10/22/15	10/22/2015	23,966,000	\$23,966,000.00	\$798,857.79	\$266.29	0.40%
CP	16953FY60	CSCLHK CP 11/06/15	11/6/2015	6,034,000	\$6,034,000.00	\$5,428,186.40	\$2,262.75	0.50%
CP	16953KX52	CHIPOW CP 10/05/15	10/5/2015	20,000,000	\$20,000,000.00	\$1,999,933.33	\$666.67	0.40%
CP	16953KY69	CHIPOW CP 11/06/15	11/6/2015	15,767,000	\$15,767,000.00	\$1,051,041.36	\$394.17	0.45%
CP	16953KYD4	CHIPOW CP 11/13/15	11/13/2015	68,252,000	\$68,252,000.00	\$61,392,196.23	\$26,618.28	0.52%
CP	16953WXN7	CSCOHK CP 10/22/15	10/22/2015	2,250,000	\$2,250,000.00	\$1,049,808.08	\$411.25	0.47%
CP	16953WY63	CSCOHK 0 11/06/15	11/6/2015	32,000,000	\$32,000,000.00	\$2,133,154.96	\$764.45	0.43%
CP	19214BXN2	COFBOC CP 10/22/15	10/22/2015	11,567,000	\$11,567,000.00	\$5,396,988.70	\$2,024.22	0.45%
CP	25271UX23	DO CP 10/02/15	10/2/2015	34,268,000	\$34,268,000.00	\$1,142,253.97	\$380.76	0.40%
CP	25271UX56	DO CP 10/05/15	10/5/2015	15,000,000	\$15,000,000.00	\$1,999,825.00	\$750.00	0.45%
CP	25271UXE7	DO CP 10/14/15	10/14/2015	11,000,000	\$11,000,000.00	\$366,662.59	\$122.22	0.40%
CP	25271UXN7	DO CP 10/22/15	10/22/2015	44,000,000	\$44,000,000.00	\$1,466,650.37	\$488.89	0.40%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	27805BX67	ETNGPP CP 10/06/15	10/6/2015	47,000,000	\$47,000,000.00	\$6,266,374.22	\$2,193.33	0.42%
CP	29082GYH1	EMCCRP 0 11/17/15	11/17/2015	50,000,000	\$50,000,000.00	\$19,992,688.89	\$7,833.33	0.47%
CP	29250BX14	ENCNUS CP 10/01/15	10/1/2015	31,450,000	\$31,450,000.00	\$0.00	\$0.00	
CP	29250BX22	ENCNUS 0 10/02/15	10/2/2015	14,000,000	\$14,000,000.00	\$466,639.70	\$202.22	0.52%
			10/2/2015	24,000,000	\$24,000,000.00	\$799,780.00	\$366.67	0.55%
CP	29250BX55	ENCNUS CP 10/05/15	10/5/2015	31,000,000	\$31,000,000.00	\$4,132,915.41	\$1,791.11	0.52%
CP	29250BX89	ENCNUS CP 10/08/15	10/8/2015	14,000,000	\$14,000,000.00	\$2,799,766.67	\$1,166.67	0.50%
CP	29250BX97	ENCNUS CP 10/09/15	10/9/2015	10,000,000	\$10,000,000.00	\$2,662,080.00	\$1,600.00	0.72%
CP	29250BXG1	ENCNUS CP 10/16/15	10/16/2015	5,400,000	\$5,400,000.00	\$179,997.50	\$75.00	0.50%
CP	29250BXK2	ENCNUS CP 10/19/15	10/19/2015	41,701,000	\$41,701,000.00	\$25,009,653.49	\$13,135.82	0.63%
			10/19/2015	40,000,000	\$40,000,000.00	\$7,999,306.67	\$3,466.67	0.52%
CP	29250BXN6	ENCNUS CP 10/22/15	10/22/2015	24,550,000	\$24,550,000.00	\$2,454,897.71	\$1,022.92	0.50%
			10/22/2015	15,600,000	\$15,600,000.00	\$3,119,724.40	\$1,378.00	0.53%
CP	29250BXP1	ENCNUS CP 10/23/15	10/23/2015	30,000,000	\$30,000,000.00	\$3,999,768.89	\$1,733.33	0.52%
CP	29250BXS5	ENCNUS CP 10/26/15	10/26/2015	2,000,000	\$2,000,000.00	\$466,619.48	\$202.22	0.52%
			10/26/2015	5,000,000	\$5,000,000.00	\$666,629.63	\$277.78	0.50%
CP	29250BY21	ENCNUS CP 11/02/15						

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			11/2/2015	5,000,000	\$5,000,000.00	\$666,618.52	\$288.89	0.52%
			11/2/2015	50,000,000	\$50,000,000.00	\$16,663,865.74	\$7,638.89	0.55%
CP	29250BY54	ENCNUS CP 11/05/15	11/5/2015	2,500,000	\$2,500,000.00	\$1,083,051.97	\$496.53	0.55%
			11/5/2015	31,000,000	\$31,000,000.00	\$27,885,585.00	\$13,950.00	0.60%
			11/5/2015	9,000,000	\$9,000,000.00	\$6,896,739.75	\$3,622.50	0.63%
CP	29250BY96	ENCNUS CP 11/09/15	11/9/2015	36,000,000	\$36,000,000.00	\$31,181,730.67	\$16,120.00	0.62%
			11/9/2015	12,000,000	\$12,000,000.00	\$7,196,724.00	\$3,780.00	0.63%
			11/9/2015	14,000,000	\$14,000,000.00	\$11,194,026.66	\$5,600.00	0.60%
CP	29250BYK1	ENCNUS CP 11/19/15	11/19/2015	3,164,000	\$3,164,000.00	\$1,159,544.57	\$609.07	0.63%
			11/19/2015	4,300,000	\$4,300,000.00	\$3,294,301.31	\$1,730.75	0.63%
CP	29250BYW5	ENCNUS CP 11/30/15	11/30/2015	7,000,000	\$7,000,000.00	\$6,060,642.13	\$3,286.11	0.65%
			11/30/2015	54,579,000	\$54,579,000.00	\$49,069,140.80	\$27,835.29	0.68%
CP	29250BZ12	ENCNUS CP 12/01/15	12/1/2015	9,000,000	\$9,000,000.00	\$7,192,980.00	\$3,900.00	0.65%
CP	29251VX27	ENBUS 0 10/02/15	10/2/2015	45,000,000	\$45,000,000.00	\$1,499,586.67	\$775.00	0.62%
CP	29251VX68	ENBUS CP 10/06/15	10/6/2015	25,000,000	\$25,000,000.00	\$4,165,662.04	\$2,152.78	0.62%
CP	29251VX76	ENBUS CP 10/07/15	10/7/2015	35,000,000	\$35,000,000.00	\$6,999,183.33	\$3,500.00	0.60%
CP	29251VX84	ENBUS CP 10/08/15	10/8/2015	15,000,000	\$15,000,000.00	\$3,498,713.75	\$1,837.50	0.63%
CP	29251VX92	ENBUS CP 10/09/15	10/9/2015	20,000,000	\$20,000,000.00	\$5,322,888.89	\$3,333.33	0.75%
CP	29251VXE1	ENBUS CP 10/14/15						

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			10/14/2015	24,340,000	\$24,340,000.00	\$9,734,052.80	\$4,868.00	0.60%
CP	29251VXG6	ENBUS CP 10/16/15	10/16/2015	30,000,000	\$30,000,000.00	\$14,991,345.83	\$8,375.00	0.67%
CP	29251VXT8	ENBUS CP 10/27/15	10/27/2015	26,279,000	\$26,279,000.00	\$18,388,432.42	\$9,810.83	0.64%
			10/27/2015	3,854,000	\$3,854,000.00	\$770,722.92	\$385.40	0.60%
CP	29251VXW1	ENBUS CP 10/30/15	10/30/2015	20,000,000	\$20,000,000.00	\$13,994,773.33	\$7,466.67	0.64%
CP	29251VY26	ENBUS CP 11/02/15	11/2/2015	25,000,000	\$25,000,000.00	\$24,985,576.39	\$13,958.33	0.67%
CP	29251VY67	ENBUS CP 11/06/15	11/6/2015	25,600,000	\$25,600,000.00	\$11,089,783.47	\$5,916.44	0.64%
CP	29251VY91	ENBUS CP 11/09/15	11/9/2015	40,000,000	\$40,000,000.00	\$35,976,550.00	\$20,100.00	0.67%
CP	29251VYC4	ENBUS CP 11/12/15	11/12/2015	40,000,000	\$40,000,000.00	\$25,319,188.89	\$14,144.44	0.67%
			11/12/2015	20,000,000	\$20,000,000.00	\$6,664,138.89	\$3,611.11	0.65%
CP	29251VYL4	ENBUS CP 11/20/15	11/20/2015	15,000,000	\$15,000,000.00	\$5,496,975.00	\$3,025.00	0.66%
CP	29251VZA7	ENBUS CP 12/10/15	12/10/2015	50,000,000	\$50,000,000.00	\$43,276,217.59	\$26,361.11	0.73%
CP	42824G XK1	HPECPP CP 10/19/15	10/19/2015	34,000,000	\$34,000,000.00	\$13,597,733.33	\$5,666.67	0.50%
CP	43357MYP9	HITCRD CP 11/23/15	11/23/2015	24,400,000	\$24,400,000.00	\$8,942,484.10	\$3,802.33	0.51%
CP	43357MYR5	HITCRD CP 11/25/15	11/25/2015	36,000,000	\$36,000,000.00	\$4,798,096.00	\$2,040.00	0.51%
CP	45687FXN6	IRLUXF CP 10/22/15	10/22/2015	11,000,000	\$11,000,000.00	\$7,697,112.50	\$2,887.50	0.45%

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CP	59738QX28	MIDEA CP 10/02/15	10/2/2015	38,950,000	\$38,950,000.00	\$1,298,219.73	\$486.88	0.45%
CP	59738QX51	MIDEA CP 10/05/15	10/5/2015	23,100,000	\$23,100,000.00	\$3,079,730.50	\$1,155.00	0.45%
CP	6116M3YL5	MONPP CP 11/20/15	11/20/2015	22,000,000	\$22,000,000.00	\$22,708,295.09	\$11,556.11	0.61%
CP	68268UX51	OKSPP 0 10/05/15	11/20/2015	29,000,000	\$29,000,000.00	\$29,933,661.71	\$15,233.06	0.61%
CP	68268UX69	OKSPP 0 10/06/15	10/5/2015	10,000,000	\$10,000,000.00	\$1,333,167.41	\$711.11	0.64%
CP	68268UXN2	OKSPP 0 10/22/15	10/6/2015	20,000,000	\$20,000,000.00	\$3,332,918.52	\$1,777.78	0.64%
CP	68268UXP7	OKSPP 0 10/23/15	10/22/2015	24,100,000	\$24,100,000.00	\$12,046,887.09	\$6,225.83	0.62%
CP	68268UXT9	OKSPP 0 10/27/15	10/23/2015	20,000,000	\$20,000,000.00	\$11,996,280.00	\$6,200.00	0.62%
CP	68268UY68	OKSPP 0 11/06/15	10/27/2015	25,000,000	\$25,000,000.00	\$10,830,907.87	\$5,597.22	0.62%
CP	68268UYD3	OKSPP CP 11/13/15	11/6/2015	20,000,000	\$20,000,000.00	\$7,331,345.19	\$3,727.78	0.61%
CP	70962WXG8	PENFNS CP 10/16/15	11/13/2015	75,000,000	\$75,000,000.00	\$12,496,399.31	\$6,354.17	0.61%
CP	81900QX24	SHAGAN 0 10/02/15	10/16/2015	54,000,000	\$54,000,000.00	\$26,955,840.00	\$14,400.00	0.64%
CP	81900QXW8	SHAGAN 0 10/30/15	10/2/2015	50,000,000	\$50,000,000.00	\$1,664,472.22	\$833.33	0.60%
CP	84755MXD9	SPCTRA CP 10/13/15	10/30/2015	115,000,000	\$115,000,000.00	\$107,285,748.89	\$50,983.33	0.57%
			10/13/2015	22,120,000	\$22,120,000.00	\$8,845,677.40	\$3,318.00	0.45%

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CP	87230TXG5	TCLHOL CP 10/16/15	10/16/2015	50,000,000	\$50,000,000.00	\$24,991,319.45	\$10,416.67	0.50%
CP	88513BX70	THORCP CP 10/07/15	10/7/2015	13,300,000	\$13,300,000.00	\$2,655,810.50	\$1,396.50	0.63%
CP	91842MY63	VWCRED CP 11/06/15	11/6/2015	50,000,000	\$50,000,000.00	\$18,329,666.67	\$6,875.00	0.45%
CP	91842MYD8	VWCRED O 11/13/15	11/13/2015	46,000,000	\$46,000,000.00	\$7,665,037.50	\$2,875.00	0.45%
CP	92939B XK9	WPPCPP CP 10/19/15	10/19/2015	2,000,000	\$2,000,000.00	\$1,199,428.00	\$520.00	0.52%
CP	92939BXW3	WPPCPP CP 10/30/15	10/30/2015	15,000,000	\$15,000,000.00	\$3,499,714.17	\$1,225.00	0.42%
CP	96950MX12	WILPAR CP 10/01/15	10/1/2015	10,675,000	\$10,675,000.00	\$0.00	\$0.00	
CP	96950MX20	WILPAR O 10/02/15	10/2/2015	90,000,000	\$90,000,000.00	\$2,999,731.67	\$1,150.00	0.46%
			10/2/2015	100,000,000	\$100,000,000.00	\$3,332,533.33	\$1,500.00	0.54%
CP	96950MX53	WILPAR CP 10/05/15	10/5/2015	145,000,000	\$145,000,000.00	\$19,331,604.07	\$7,411.11	0.46%
			10/5/2015	32,000,000	\$32,000,000.00	\$4,266,285.04	\$1,635.56	0.46%
CP	96950MX61	WILPAR O 10/06/15	10/6/2015	30,000,000	\$30,000,000.00	\$999,988.89	\$333.33	0.40%
CP	96950MX87	WILPAR CP 10/08/15	10/8/2015	15,986,000	\$15,986,000.00	\$3,729,740.29	\$1,398.78	0.45%
			10/8/2015	72,000,000	\$72,000,000.00	\$16,798,530.00	\$6,300.00	0.45%
CP	96950MX95	WILPAR CP 10/09/15	10/9/2015	148,000,000	\$148,000,000.00	\$34,530,311.67	\$12,950.00	0.45%
			10/9/2015	35,800,000	\$35,800,000.00	\$1,193,320.07	\$397.78	0.40%
CP	96950MXG9	WILPAR CP 10/16/15						

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			10/16/2015	100,000,000	\$100,000,000.00	\$23,331,291.67	\$8,750.00	0.45%
CP	96950MXP9	WILPAR 0 10/23/15	10/16/2015	10,995,000	\$10,995,000.00	\$5,130,062.17	\$2,009.64	0.47%
			10/23/2015	110,448,000	\$110,448,000.00	\$25,769,095.35	\$9,019.92	0.42%
CP	96950MXW4	WILPAR CP 10/30/15	10/30/2015	64,234,000	\$64,234,000.00	\$62,050,591.77	\$29,494.11	0.57%
CP	96950MY60	WILPAR CP 11/06/15	11/6/2015	34,000,000	\$34,000,000.00	\$19,261,015.11	\$7,706.66	0.48%
CP	96950MYD5	WILPAR 0 11/13/15	11/13/2015	50,700,000	\$50,700,000.00	\$45,604,295.10	\$19,773.00	0.52%
CP	MC8B58X26	TCLHOL CP 08/13/15	11/6/2015	50,000,000	\$50,000,000.00	\$26,658,888.89	\$11,111.11	0.50%
		CP Totals:			\$4,653,910,000.00	\$1,489,854,128.29	\$708,593.73	0.57%

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DDA	1st Security DDA 02			1	\$3,004,626.09	\$3,103,743.46	\$1,147.96	0.44%
DDA	Bank of America DD			1	\$633,517.19	\$1,700,098.51	\$97.81	0.07%
DDA	Bank of Ozarks DDA			1	\$172,429,831.03	\$178,139,949.65	\$109,812.30	0.74%
DDA	Centennial DDA 965			1	\$107,444,281.23	\$107,224,567.54	\$61,690.85	0.69%
DDA	Regions DDA 6470			1	\$995,076.66	\$643,734.07	\$37.04	0.07%
DDA	Simmons DDA 4368			1	\$60,024,632.67	\$61,999,726.82	\$30,575.21	0.59%
DDA	US Bank DDA 0126			1	\$134,051.61	\$129,050.75	\$3.71	0.03%
	DDA	Totals:			\$344,666,016.48	\$352,940,870.80	\$203,364.88	0.69%

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	6,066,600	\$6,361,782.58	\$6,398,331.82	\$20,561.20	3.86%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,679,875	\$5,409,728.76	\$5,661,013.38	\$10,848.24	2.30%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039		\$3,108,542.44	\$214,472.85	(\$1,824.30)	-10.21%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	6,303,264	\$6,145,800.04	\$6,214,489.07	\$13,762.00	2.66%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	6,410,713	\$6,480,492.94	\$6,757,570.53	\$8,546.41	1.52%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	21,520,278	\$21,349,757.93	\$21,666,895.44	\$41,297.70	2.29%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,910,916	\$3,781,337.82	\$3,838,486.16	\$8,475.63	2.65%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	13,506,246	\$13,415,619.89	\$13,769,982.52	\$25,248.80	2.20%
MBS	3136AKNC3	FNR 2014-39 AB	9/25/1939	5,311,212	\$5,283,248.02	\$5,417,739.15	\$8,118.99	1.80%
MBS	3136AKNF6	FNR 2014-39 GA	9/25/2039	28,671,686	\$28,615,488.34	\$29,275,416.25	\$47,727.56	1.96%
MBS	3136ANG68	FNR 2015-36 DA	6/25/2045	9,426,021	\$9,271,301.33	\$9,388,592.93	\$15,990.70	2.04%
MBS	3136ANT49	FNR 2015-43 QB	6/25/2045	10,338,641	\$10,168,941.53	\$10,297,589.21	\$17,538.92	2.04%
MBS	3136ANXY8	FNR 2015-27 MB	12/25/2044	14,522,314	\$14,286,601.66	\$14,483,738.96	\$24,728.90	2.05%
MBS	3136APF72	FNR 2015-55 PD	10/25/2044	16,747,417	\$16,438,195.58	\$16,669,172.96	\$32,712.52	2.35%
			3/25/2043	73,292,531	\$72,305,938.46	\$72,913,180.58	\$163,157.40	2.69%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3136APSQ6	FNR 2015-68 DA	9/25/2045	47,197,546	\$46,164,371.63	\$46,404,154.98	\$93,743.67	2.42%
MBS	3137A3Y52	FHR 3769 MB	10/15/2038	8,305,530	\$8,278,636.15	\$8,600,403.52	\$14,628.16	2.04%
MBS	3137A6TM4	FHR 3808 A	9/15/2028		\$3,285,735.62	\$1,031,929.25	(\$2,534.30)	-2.95%
MBS	3137AJ3V4	FHR 3954 PD	7/15/2041	2,103,959	\$2,030,707.37	\$2,070,022.17	\$4,402.85	2.55%
MBS	3137AKM99	FHR 3979 AD	8/15/2038		\$1,384,629.78	\$237,702.81	(\$717.02)	-3.62%
MBS	3137ALW47	FHR 3996 TB	2/15/2039		\$2,771,362.38	\$280,623.17	(\$655.68)	-2.80%
MBS	3137ASAG9	FHR 4077 BA	5/15/2042	1,457,632	\$1,386,903.31	\$1,430,667.71	\$3,283.02	2.75%
MBS	3137AYQY0	FHR 4165 CA	5/15/2038	6,650,103	\$6,449,265.69	\$6,563,944.74	\$10,232.53	1.87%
MBS	3137B1FV9	FHR 4191 NB	4/15/2043	3,563,070	\$3,226,669.88	\$3,308,904.80	\$13,765.59	4.99%
MBS	3137B4L61	FHR 4253 TD	7/15/2040	2,407,779	\$2,325,995.89	\$2,424,016.81	\$3,096.21	1.53%
			7/15/2040		\$7,317,666.62	\$3,050,122.68	\$3,025.53	1.19%
MBS	3137B4PQ3	FHR 4246 PC	7/15/2043		\$3,750,740.08	\$2,005,096.55	\$1,316.16	0.79%
MBS	3137BA6C1	FHR 4332 KE	9/15/2043	10,453,680	\$10,157,418.37	\$10,566,858.36	\$16,962.31	1.93%
MBS	3137BCHB7	FHR 4360 PA	5/15/2038		\$16,506,020.73	\$575,641.62	(\$16,589.16)	-34.58%
MBS	3137BCSX7	FHR 4374 PQ	9/15/2041	8,292,832	\$8,013,215.03	\$8,391,018.92	\$16,587.63	2.37%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BCZ76	FHR 4379 BH	10/15/2038	40,241,893	\$40,269,310.83	\$40,928,124.21	\$55,888.18	1.64%
MBS	3137BD4V5	FHR 4378 AD	2/15/2044		\$4,399,814.74	\$2,455,740.92	\$2,900.72	1.42%
MBS	3137BDER3	FHR 4388 MC	7/15/2044		\$10,011,380.99	\$5,561,802.84	\$7,764.54	1.68%
MBS	3137BEK45	FHR 4403 CA	10/15/2044		\$49,329,921.62	\$24,842,598.80	\$47,769.39	2.31%
MBS	3137BFFV8	FHR 4423 A	10/15/2039		\$13,780,482.43	\$1,411,458.58	(\$8,312.62)	-7.07%
MBS	3137BG4H9	FHR 4425 EA	1/15/2045	21,991,178	\$21,445,799.05	\$21,627,972.15	\$42,844.47	2.38%
MBS	3137BG4N6	FHR 4425 HA	1/15/2045	44,885,913	\$43,978,006.60	\$44,321,098.26	\$63,810.68	1.73%
MBS	3137BG7E3	FHR 4429 AP	1/15/2045	47,895,677	\$46,955,987.81	\$47,323,227.87	\$66,946.57	1.70%
MBS	3137BGGX1	FHR 4443 GC	1/15/2045	21,293,080	\$21,652,065.98	\$21,937,181.00	\$12,978.48	0.71%
MBS	3137BJ3Q4	FHR 4476 B	9/15/2044	2,819,763	\$2,763,589.63	\$2,789,997.52	\$5,037.79	2.17%
MBS	3137BJ6P3	FHR 4478 PC	5/15/2045		\$9,896,541.99	\$3,135,932.75	\$375.81	0.14%
MBS	3137BJDB6	FHR 4470 MC	5/15/2045	13,403,458	\$13,337,224.00	\$13,469,716.08	\$21,027.02	1.87%
MBS	3137BJVS9	FHR 4479 PQ	7/15/2044	20,743,618	\$20,547,219.93	\$20,749,754.86	\$34,307.45	1.98%
MBS	3137BKSP6	FHR 4491 AP	8/15/2045	17,298,657	\$17,260,392.82	\$17,695,874.94	\$21,397.45	1.45%
			9/15/2040	31,443,932	\$31,366,125.20	\$31,579,221.77	\$62,946.98	2.39%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BKTH3	FHR 4491 P	7/15/2045	37,041,180	\$37,075,941.84	\$37,268,812.01	\$73,317.33	2.36%
MBS	3137BKX21	FHR 4506 A	1/15/2045	57,474,812	\$56,252,026.30	\$56,689,705.88	\$83,344.16	1.76%
MBS	3137BKXL9	FHR 4506 LA	10/15/2019		\$1,385,366.06	\$500,570.70	(\$1,858.21)	-4.45%
MBS	3137GAQK6	FHR 3740 KC	7/15/2037		\$1,329,479.38	\$140,573.52	(\$1,787.22)	-15.26%
MBS	31394D4X5	FNR 2005-47 HK	6/25/2020		\$7,264,527.79	\$765,813.01	(\$13,358.43)	-20.93%
MBS	31396VMM7	FNR 2007-35 DE	2/25/2036		\$5,175,584.46	\$1,458,745.23	(\$5,033.90)	-4.14%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	5,762,543	\$5,845,280.20	\$5,905,165.93	\$10,358.56	2.10%
MBS	31397SXE9	FNR 2011-40 DB	9/25/2039		\$13,662,868.96	\$473,508.72	(\$14,062.99)	-35.64%
MBS	31397UFG9	FNR 2011-48 VJ	5/25/2040		\$3,349,475.11	\$112,879.66	(\$637.52)	-6.78%
MBS	31398F3S8	FNR 2009-88 CB	11/25/2039	5,975,974	\$6,152,230.67	\$6,299,862.29	\$14,639.03	2.79%
MBS	31398MVQ6	FNR 2010-19 VB	2/25/2021		\$2,409,329.73	\$271,519.50	(\$3,453.38)	-15.26%
MBS	31398PJC4	FNR 2010-35 WA	9/25/2024		\$906,244.22	\$126,655.48	(\$1,769.28)	-16.76%
MBS	31398PTT6	FNR 2010-42 AC	10/25/2024		\$1,735,061.31	\$236,906.68	(\$876.03)	-4.44%
MBS	31398RE76	FNR 2010-57 DP	8/25/2039		\$1,048,324.01	\$149,726.48	(\$742.73)	-5.95%
MBS	31398T4E8	FNR 2010-99 JU						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			8/25/2040		\$43,112,630.77	\$13,115,026.42	\$17,324.12	1.59%
MBS	31398TPN5	FNR 2010-89 PG						
			12/25/2039		\$15,588,630.22	\$5,370,292.31	(\$4,687.41)	-1.05%
MBS	38374YYK3	GNR 2010-95 PC						
			12/20/2036	10,000,000	\$9,720,735.91	\$10,251,773.33	\$4,636.08	0.54%
MBS	38376G2G4	GNR 2011-92 B						
			11/16/2044		\$2,416,363.67	\$84,624.45	(\$2,009.12)	-28.49%
MBS	38376GP46	GNR 2011-49 A						
			7/16/2038	1,138,522	\$1,122,776.95	\$1,152,525.84	\$1,414.91	1.47%
			7/16/2038		\$3,228,018.17	\$1,214,585.05	\$886.85	0.88%
MBS	38376GP53	GNR 2011-49 AB						
			1/16/2034	121,649	\$114,398.03	\$122,331.14	\$149.02	1.46%
			1/16/2034	9,820,092	\$9,233,801.84	\$9,874,135.09	\$12,096.65	1.47%
MBS	38376GU73	GNR 2011-78 AB						
			2/16/2039	10,692,046	\$8,448,332.65	\$10,786,125.79	(\$3,636.58)	-0.40%
MBS	38378BDE6	GNR 2012-19 AB						
			3/16/2034	9,237,631	\$9,105,187.38	\$9,266,637.62	\$9,389.84	1.22%
MBS	38378BRK7	GNR 2012-55 A						
			8/16/2033		\$5,593,166.42	\$2,062,110.94	\$2,247.74	1.31%
MBS	38378BRT8	GNR 2012-44 A						
			4/16/2041		\$3,404,029.23	\$910,409.48	\$1,354.67	1.79%
MBS	38378BUJ6	GNR 2012-70 A						
			5/16/2042		\$2,130,661.89	\$569,844.77	\$657.86	1.39%
MBS	38379HUQ6	GNR 2014-188 QC						
			9/20/2044		\$7,221,797.84	\$4,243,737.83	\$227.45	0.06%
			MBS Totals:		\$956,498,250.47	\$799,162,087.61	\$1,213,252.57	1.82%

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	\$200,057.02	\$206,723.30	\$35.68	0.21%
MMkt	Federated-Raymond			1	\$200,791.69	\$207,483.35	\$30.70	0.18%
MMkt	Invesco-Simmons M			1	\$200,684.13	\$207,367.44	\$35.79	0.21%
		MMkt Totals:			\$601,532.84	\$621,574.09	\$102.17	0.20%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
Muni	04108NZ88	ARSDEV 1.197 10/01/	10/1/2017	1,235,000	\$1,235,000.00	\$0.00	\$0.00	
Muni	04108NZ96	ARSDEV 1.618 10/01/	10/1/2018	1,250,000	\$1,250,000.00	\$0.00	\$0.00	
Muni	782816AC6	RUSWTR 2 07/01/18	7/1/2018	1,000,000	\$1,000,000.00	\$1,014,921.11	\$1,233.33	1.46%
Muni Totals:					\$3,485,000.00	\$1,014,921.11	\$1,233.33	1.46%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$5,964,160,799.79	\$2,643,760,248.56	\$2,126,560.37	0.97%