

Consolidated ROI Report

Validated Through: 11/30/2015

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	\$17,775,772.22	\$10,383.33	0.70%
CP	03739PZ25	AOCPP CP 12/02/15	12/2/2015	4,994,000	\$4,994,000.00	\$4,990,185.14	\$2,080.83	0.50%
CP	05531NYR1	BATINT 0 11/25/15	11/25/2015	25,000,000	\$25,000,000.00	\$19,992,166.66	\$7,833.34	0.47%
CP	1513E3YD5	CENTEN 0 11/13/15	11/13/2015	20,000,000	\$20,000,000.00	\$7,994,626.67	\$4,133.33	0.62%
			11/13/2015	20,000,000	\$20,000,000.00	\$7,994,213.33	\$4,133.33	0.62%
CP	1513E3YL7	CENTEN 0 11/20/15	11/20/2015	90,000,000	\$90,000,000.00	\$56,966,750.00	\$28,500.00	0.60%
CP	1513E3ZB8	CENTEN 0 12/11/15	12/11/2015	20,000,000	\$20,000,000.00	\$19,984,833.33	\$10,833.34	0.65%
CP	1513E3ZP7	CENTEN 0 12/23/15	12/23/2015	20,000,000	\$20,000,000.00	\$11,992,000.00	\$6,000.00	0.60%
			12/23/2015	40,000,000	\$40,000,000.00	\$14,658,600.00	\$7,333.33	0.60%
CP	1518T2B52	CNTRPT 0 02/05/16	2/2/2016	50,000,000	\$50,000,000.00	\$31,618,067.13	\$17,780.32	0.67%
CP	1518T3YD8	CNTRPT 0 11/13/15	11/13/2015	25,000,000	\$25,000,000.00	\$9,989,833.33	\$5,083.33	0.61%
			11/13/2015	13,042,000	\$13,042,000.00	\$5,214,200.30	\$1,999.77	0.46%
CP	16537MXP10	COFBOC CP 11/5/15	11/5/2015	20,840,000	\$20,840,000.00	\$2,778,126.37	\$1,157.78	0.50%
CP	16953FY60	CSCLHK CP 11/06/15	11/6/2015	6,034,000	\$6,034,000.00	\$1,005,219.70	\$419.03	0.50%
CP	16953KY69	CHIPOW CP 11/06/15						

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CP	16953KYD4	CHIPOW CP 11/13/15	11/6/2015	15,767,000	\$15,767,000.00	\$2,627,603.40	\$985.44	0.45%
			11/13/2015	68,252,000	\$68,252,000.00	\$27,285,420.55	\$11,830.35	0.52%
CP	16953WY63	CSCOHK 0 11/06/15	11/6/2015	32,000,000	\$32,000,000.00	\$5,332,887.41	\$1,911.11	0.43%
CP	20260ABK5	CMZBUS CP 02/19/16	2/19/2016	15,000,000	\$15,000,000.00	\$3,992,666.67	\$2,500.00	0.75%
CP	25156KA87	DTEGR 0 01/08/16	1/8/2016	25,000,000	\$25,000,000.00	\$15,820,798.61	\$6,597.22	0.50%
CP	29082GYH1	EMCCRP 0 11/17/15	11/17/2015	50,000,000	\$50,000,000.00	\$26,656,918.52	\$10,444.45	0.47%
CP	29250BY21	ENCNUS CP 11/02/15	11/2/2015	5,000,000	\$5,000,000.00	\$166,654.63	\$72.22	0.52%
			11/2/2015	50,000,000	\$50,000,000.00	\$1,666,386.57	\$763.89	0.55%
CP	29250BY54	ENCNUS CP 11/05/15	11/5/2015	9,000,000	\$9,000,000.00	\$1,199,433.00	\$630.00	0.63%
			11/5/2015	31,000,000	\$31,000,000.00	\$4,131,197.78	\$2,066.67	0.60%
			11/5/2015	2,500,000	\$2,500,000.00	\$333,246.76	\$152.78	0.55%
CP	29250BY96	ENCNUS CP 11/09/15	11/9/2015	36,000,000	\$36,000,000.00	\$9,594,378.67	\$4,960.00	0.62%
			11/9/2015	14,000,000	\$14,000,000.00	\$3,731,342.22	\$1,866.67	0.60%
			11/9/2015	12,000,000	\$12,000,000.00	\$3,198,544.00	\$1,680.00	0.63%
CP	29250BYK1	ENCNUS CP 11/19/15	11/19/2015	4,300,000	\$4,300,000.00	\$2,578,148.85	\$1,354.50	0.63%
			11/19/2015	3,164,000	\$3,164,000.00	\$1,897,436.56	\$996.66	0.63%
CP	29250BYW5	ENCNUS CP 11/30/15	11/30/2015	7,000,000	\$7,000,000.00	\$6,759,946.99	\$3,665.28	0.65%
			11/30/2015	54,579,000	\$54,579,000.00	\$52,703,891.97	\$29,897.16	0.68%
CP	29250BZ12	ENCNUS CP 12/01/15						

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			12/1/2015	9,000,000	\$9,000,000.00	\$8,991,225.00	\$4,875.00	0.65%
CP	29250BZ38	ENCNUS CP 12/03/15						
			12/3/2015	6,500,000	\$6,500,000.00	\$5,414,229.17	\$2,708.33	0.60%
CP	29250BZP9	ENCNUS 0 12/23/15						
			12/23/2015	25,000,000	\$25,000,000.00	\$18,318,096.29	\$10,388.89	0.68%
CP	29250BZU8	ENCNUS CP 12/28/15						
			12/28/2015	14,000,000	\$14,000,000.00	\$13,519,018.07	\$7,668.89	0.68%
CP	29251UAN8	ENBUS CP 01/22/16						
			1/22/2016	10,000,000	\$10,000,000.00	\$4,327,543.52	\$2,672.22	0.74%
CP	29251VY26	ENBUS CP 11/02/15						
			11/2/2015	25,000,000	\$25,000,000.00	\$832,852.55	\$465.28	0.67%
CP	29251VY67	ENBUS CP 11/06/15						
			11/6/2015	25,600,000	\$25,600,000.00	\$4,265,301.33	\$2,275.56	0.64%
CP	29251VY91	ENBUS CP 11/09/15						
			11/9/2015	40,000,000	\$40,000,000.00	\$10,659,718.52	\$5,955.56	0.67%
CP	29251VYC4	ENBUS CP 11/12/15						
			11/12/2015	20,000,000	\$20,000,000.00	\$7,330,552.78	\$3,972.22	0.65%
			11/12/2015	40,000,000	\$40,000,000.00	\$14,658,477.78	\$8,188.89	0.67%
CP	29251VYL4	ENBUS CP 11/20/15						
			11/20/2015	15,000,000	\$15,000,000.00	\$9,494,775.00	\$5,225.00	0.66%
CP	29251VZ74	ENBUS CP 12/07/15						
			12/7/2015	6,308,000	\$6,308,000.00	\$5,253,724.39	\$2,847.36	0.65%
CP	29251VZA7	ENBUS CP 12/10/15						
			12/10/2015	50,000,000	\$50,000,000.00	\$49,934,097.22	\$30,416.67	0.73%
CP	29251VZE9	ENBUS CP 12/14/15						
			12/14/2015	15,000,000	\$15,000,000.00	\$3,498,736.11	\$1,895.83	0.65%
			12/14/2015	25,000,000	\$25,000,000.00	\$6,664,138.89	\$3,611.11	0.65%
CP	29251VZW9	ENBUS CP 12/30/15						
			12/30/2015	15,000,000	\$15,000,000.00	\$3,497,620.00	\$1,983.33	0.68%

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CP	29380BAN4	EPDCP 0 01/22/16	1/22/2016	70,000,000	\$70,000,000.00	\$27,969,137.78	\$14,466.67	0.62%
CP	37790BZP9	GLENPP CP 12/23/15	12/23/2015	48,000,000	\$48,000,000.00	\$17,589,997.33	\$9,093.33	0.62%
CP	42824EA88	HPECPP CP 01/08/16	1/8/2016	30,000,000	\$30,000,000.00	\$17,983,200.00	\$9,000.00	0.60%
CP	42824EAN5	HPECPP 0 01/22/16	1/22/2016	35,000,000	\$35,000,000.00	\$13,982,577.78	\$8,166.67	0.70%
			1/22/2016	11,708,000	\$11,708,000.00	\$3,118,438.81	\$1,847.26	0.71%
CP	42824EAR6	HPECPP CP 01/25/16	1/25/2016	30,000,000	\$30,000,000.00	\$17,975,545.00	\$10,050.00	0.67%
			1/25/2016	1,800,000	\$1,800,000.00	\$659,153.00	\$385.00	0.70%
			1/25/2016	2,000,000	\$2,000,000.00	\$532,652.00	\$324.44	0.73%
CP	43357MYP9	HITCRD CP 11/23/15	11/23/2015	24,400,000	\$24,400,000.00	\$17,884,968.20	\$7,604.67	0.51%
CP	43357MYR5	HITCRD CP 11/25/15	11/25/2015	36,000,000	\$36,000,000.00	\$28,788,576.00	\$12,240.00	0.51%
CP	43357MZP8	HITCRD CP 12/23/15	12/23/2015	14,200,000	\$14,200,000.00	\$3,784,931.11	\$1,735.55	0.55%
CP	55908AA87	MAGELN 0 01/08/16	1/8/2016	50,000,000	\$50,000,000.00	\$23,312,774.07	\$11,861.11	0.61%
CP	6116M3YL5	MONPP CP 11/20/15	11/20/2015	29,000,000	\$29,000,000.00	\$18,346,437.82	\$9,336.39	0.61%
			11/20/2015	22,000,000	\$22,000,000.00	\$13,917,987.31	\$7,082.78	0.61%
CP	68268UY68	OKSPP 0 11/06/15	11/6/2015	20,000,000	\$20,000,000.00	\$3,332,429.63	\$1,694.44	0.61%
CP	68268UYD3	OKSPP CP 11/13/15	11/13/2015	75,000,000	\$75,000,000.00	\$29,991,358.33	\$15,250.00	0.61%
CP	68268UZ42	OKSPP 0 12/04/15						

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			12/4/2015	15,500,000	\$15,500,000.00	\$7,747,675.00	\$3,875.00	0.60%
CP	68268UZB6	OKSPP 0 12/11/15						
			12/11/2015	25,000,000	\$25,000,000.00	\$9,996,211.11	\$5,166.67	0.62%
CP	72650WAN1	PAAPP 0 01/22/16						
			1/22/2016	75,000,000	\$75,000,000.00	\$34,958,291.67	\$18,958.33	0.65%
CP	91842MY63	VWCRED CP 11/06/15						
			11/6/2015	50,000,000	\$50,000,000.00	\$8,331,666.67	\$3,125.00	0.45%
CP	91842MYD8	VWCRED 0 11/13/15						
			11/13/2015	46,000,000	\$46,000,000.00	\$18,396,090.00	\$6,900.00	0.45%
CP	96950MY60	WILPAR CP 11/06/15						
			11/6/2015	34,000,000	\$34,000,000.00	\$5,665,004.45	\$2,266.67	0.48%
CP	96950MYD5	WILPAR 0 11/13/15						
			11/13/2015	50,700,000	\$50,700,000.00	\$20,268,575.60	\$8,788.00	0.52%
CP	96950MZP7	WILPAR 0 12/23/15						
			12/23/2015	50,000,000	\$50,000,000.00	\$31,648,634.26	\$13,194.44	0.50%
CP	MC8B58X26	TCLHOL CP 08/13/15						
			11/6/2015	50,000,000	\$50,000,000.00	\$8,330,902.78	\$3,472.22	0.50%
		CP Totals:			\$2,043,988,000.00	\$933,804,819.65	\$471,080.25	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	\$3,005,737.39	\$3,005,070.61	\$1,111.46	0.44%
DDA	Bank of America DD			1	\$825,751.07	\$2,253,837.88	\$129.67	0.07%
DDA	Bank of Ozarks DDA			1	\$172,495,023.68	\$171,022,574.76	\$105,424.87	0.74%
DDA	Centennial DDA 965			1	\$130,483,952.40	\$115,326,816.36	\$66,352.41	0.69%
DDA	Regions DDA 6470			1	\$1,640,876.49	\$1,553,570.14	\$89.38	0.07%
DDA	Simmons DDA 4368			1	\$60,473,725.91	\$60,457,026.52	\$29,814.42	0.59%
DDA	US Bank DDA 0126			1	\$134,055.08	\$134,053.00	\$3.86	0.03%
	DDA	Totals:			\$369,059,122.02	\$353,752,949.28	\$202,926.09	0.69%

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MBS	3136A0RU3	FNR 2011-80 BA	11/25/2037		\$4,884,880.54	\$4,945,199.17	\$5,590.13	1.36%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026		\$16,225,489.89	\$7,081,272.11	\$13,075.87	2.22%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	6,032,239	\$6,334,965.19	\$6,361,782.58	\$20,208.25	3.81%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,427,209	\$5,291,639.87	\$5,409,728.76	\$9,959.46	2.21%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	3,049,659	\$3,050,839.41	\$3,108,542.44	\$2,321.18	0.90%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038		\$5,958,828.86	\$3,785,562.84	\$6,759.90	2.14%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042		\$4,055,374.71	\$2,468,543.62	\$5,303.19	2.58%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	2,018,246	\$1,885,134.81	\$383,214.38	\$2,202.37	6.90%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039		\$5,083,851.79	\$3,617,166.90	\$6,921.58	2.30%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	6,231,319	\$6,123,941.83	\$6,145,800.04	\$12,955.26	2.53%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	6,149,129	\$6,413,792.07	\$6,480,492.94	\$17,823.31	3.30%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	21,206,676	\$20,691,009.84	\$21,349,757.93	\$38,418.34	2.16%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,851,811	\$3,736,156.24	\$3,781,337.82	\$8,191.91	2.60%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	13,160,400	\$12,603,967.99	\$13,415,619.89	\$15,349.28	1.37%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	5,181,880	\$5,181,496.83	\$5,283,248.02	\$7,805.31	1.77%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	28,035,710	\$28,118,876.39	\$28,615,488.34	\$48,506.44	2.03%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	10,209,685	\$10,041,325.59	\$10,168,941.53	\$17,271.02	2.04%
			6/25/2045	9,308,448	\$9,154,950.40	\$9,271,301.33	\$15,746.46	2.04%
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	14,324,652	\$14,090,975.21	\$14,286,601.66	\$24,395.44	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	16,511,639	\$16,201,357.10	\$16,438,195.58	\$32,271.02	2.36%
MBS	3136APF72	FNR 2015-55 PD						
			3/25/2043	72,674,824	\$71,675,096.69	\$72,305,938.46	\$161,864.37	2.69%
MBS	3136APSQ6	FNR 2015-68 DA						
			9/25/2045	46,942,681	\$45,910,709.10	\$46,164,371.63	\$94,379.37	2.45%
MBS	3136AQN4	FNR 2015-80 CA						
			4/25/2040		\$93,149,948.42	\$59,473,178.74	\$124,090.68	2.50%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	8,000,280	\$7,880,610.17	\$8,278,636.15	\$10,922.38	1.58%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	3,183,328	\$3,135,120.46	\$3,285,735.62	\$2,605.57	0.95%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040		\$1,495,449.95	\$659,711.16	\$1,329.69	2.42%
MBS	3137AJ3V4	FHR 3954 PD						
			7/15/2041	2,063,748	\$2,000,896.76	\$2,030,707.37	\$4,296.52	2.54%
MBS	3137AKM99	FHR 3979 AD						
			8/15/2038	1,341,962	\$1,334,986.98	\$1,384,629.78	\$1,780.87	1.54%
MBS	3137ALW47	FHR 3996 TB						
			2/15/2039	2,732,769	\$2,717,723.09	\$2,771,362.38	(\$2,610.95)	-1.13%
MBS	3137ASAG9	FHR 4077 BA						

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			5/15/2042	1,413,014	\$1,362,408.36	\$1,386,903.31	\$2,844.46	2.46%
MBS	3137AYQY0	FHR 4165 CA						
			5/15/2038	6,532,119	\$6,335,363.56	\$6,449,265.69	\$10,099.83	1.88%
MBS	3137B1FV9	FHR 4191 NB						
			4/15/2043	3,470,782	\$3,222,433.35	\$3,226,669.88	\$7,660.36	2.85%
MBS	3137B4L61	FHR 4253 TD						
			7/15/2040	7,272,331	\$6,995,092.55	\$7,317,666.62	\$9,818.09	1.61%
			7/15/2040	2,310,675	\$2,223,405.00	\$2,325,995.89	\$3,021.75	1.56%
MBS	3137B4PQ3	FHR 4246 PC						
			7/15/2043	3,699,976	\$3,632,708.82	\$3,750,740.08	\$7,422.68	2.37%
MBS	3137B7QN2	FHR 4298 PG						
			4/15/2043		\$10,675,784.24	\$4,146,747.57	(\$2,634.76)	-0.76%
MBS	3137BA6C1	FHR 4332 KE						
			9/15/2043	10,049,056	\$9,976,273.06	\$10,157,418.37	\$18,482.22	2.18%
MBS	3137BCHB7	FHR 4360 PA						
			5/15/2038	16,123,386	\$15,925,479.18	\$16,506,020.73	\$18,665.97	1.36%
MBS	3137BCSX7	FHR 4374 PQ						
			9/15/2041	7,922,628	\$7,632,442.25	\$8,013,215.03	\$15,287.42	2.29%
MBS	3137BCZ76	FHR 4379 BH						
			10/15/2038	39,611,028	\$39,016,100.03	\$40,269,310.83	\$44,512.31	1.33%
MBS	3137BD4V5	FHR 4378 AD						
			2/15/2044	4,356,390	\$4,313,178.35	\$4,399,814.74	\$7,944.46	2.17%
MBS	3137BDER3	FHR 4388 MC						
			7/15/2044	9,924,646	\$9,779,868.47	\$10,011,380.99	\$18,427.13	2.21%
MBS	3137BDZW9	FHR 4387 KC						
			2/15/1939		\$9,282,642.10	\$8,096,362.57	(\$4,841.53)	-0.72%
MBS	3137BEK45	FHR 4403 CA						
			10/15/2044	48,428,664	\$48,961,899.59	\$49,329,921.62	\$107,740.51	2.62%
MBS	3137BFB67	FHR 4413 HP						

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			3/15/2040		\$38,407,873.02	\$25,000,585.30	\$32,694.20	1.57%
MBS	3137BFFV8	FHR 4423 A						
			10/15/2039	13,327,835	\$13,335,687.36	\$13,780,482.43	\$11,782.22	1.03%
MBS	3137BG4H9	FHR 4425 EA						
			1/15/2045	21,802,813	\$20,725,922.00	\$21,445,799.05	\$51,863.13	2.90%
MBS	3137BG4N6	FHR 4425 HA						
			1/15/2045	44,553,820	\$42,905,784.41	\$43,978,006.60	\$73,963.88	2.02%
			1/15/2045	47,541,317	\$45,809,885.54	\$46,955,987.81	\$76,939.75	1.97%
MBS	3137BG7E3	FHR 4429 AP						
			1/15/2045	21,057,091	\$21,348,852.34	\$21,652,065.98	\$11,412.93	0.63%
MBS	3137BGGX1	FHR 4443 GC						
			9/15/2044	2,793,017	\$2,736,298.13	\$2,763,589.63	\$5,001.53	2.17%
MBS	3137BHTG2	FHR 4459 DA						
			10/15/2035		\$956,797.70	\$200,441.36	(\$1,450.31)	-8.68%
			10/15/2035		\$9,692,867.44	\$9,141,478.30	\$11,043.87	1.45%
MBS	3137BHU21	FHR 4459 NA						
			11/15/2024		\$9,130,504.28	\$1,302,474.38	(\$12,142.53)	-11.19%
MBS	3137BJ3Q4	FHR 4476 B						
			5/15/2045	9,799,139	\$9,880,861.83	\$9,896,541.99	\$18,177.33	2.20%
MBS	3137BJ6P3	FHR 4478 PC						
			5/15/2045	13,272,278	\$13,160,699.86	\$13,337,224.00	\$20,609.20	1.85%
MBS	3137BJDB6	FHR 4470 MC						
			7/15/2044	20,541,349	\$20,337,961.20	\$20,547,219.93	\$33,972.52	1.98%
MBS	3137BJVS9	FHR 4479 PQ						
			8/15/2045	16,892,232	\$16,813,413.37	\$17,260,392.82	\$3,195.04	0.22%
MBS	3137BKSP6	FHR 4491 AP						
			9/15/2040	31,233,397	\$31,140,604.69	\$31,366,125.20	\$62,478.67	2.39%
MBS	3137BKTH3	FHR 4491 P						
			7/15/2045	36,852,162	\$36,865,104.45	\$37,075,941.84	\$72,843.83	2.36%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BKX21	FHR 4506 A	1/15/2045	57,049,579	\$54,880,830.64	\$56,252,026.30	\$96,454.48	2.06%
MBS	3137BKXL9	FHR 4506 LA	10/15/2019	1,377,513	\$984,072.77	\$1,385,366.06	\$895.00	0.78%
MBS	3137BLN87	FHR 4522 A	12/15/2020		\$1,040,810.24	\$980,554.91	\$2,281.72	2.79%
MBS	3137BLNR5	FHR 4522 LA	3/15/2020		\$1,022,937.82	\$1,080,732.36	(\$851.80)	-0.95%
MBS	3137BM3M6	FHR 4530 HE	11/30/2045		\$180,766,680.40	\$6,044,591.25	\$7,404.62	1.47%
MBS	3137GAQK6	FHR 3740 KC	7/15/2037	1,299,113	\$1,254,515.61	\$1,329,479.38	(\$1,699.75)	-1.53%
MBS	31393CG80	FNR 2003-57 NA	6/25/2018	2,147,534	\$2,119,427.77	\$445,881.68	(\$2,983.23)	-8.03%
MBS	31393KYC3	FHR 2574 HP	2/15/2018		\$1,967,055.69	\$2,019,789.59	(\$1,446.20)	-0.86%
MBS	31394AWF9	FNR 2004-60 JE	4/25/2034	1,440,773	\$1,508,082.66	\$301,661.77	\$1,094.51	4.35%
MBS	31394D4X5	FNR 2005-47 HK	6/25/2020	6,997,188	\$6,898,252.74	\$7,264,527.79	(\$1,244.92)	-0.21%
MBS	31395D2S7	FNR 2006-54 OD	6/25/2035		\$2,281,273.64	\$2,218,027.99	(\$1,966.68)	-1.06%
MBS	31396CSM3	FHR 3048 PC	3/15/2035		\$534,635.50	\$146,525.57	(\$145.46)	-1.19%
MBS	31396VMM7	FNR 2007-35 DE	2/25/2036	5,005,502	\$4,926,976.98	\$5,175,584.46	\$8,539.40	1.98%
MBS	31396YG30	FNR 2008-29 BG	12/25/2035		\$4,325,757.20	\$1,801,572.17	(\$504.60)	-0.34%
MBS	31397GZL7	FHR 3317 PG						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			4/15/2036		\$2,102,986.73	\$1,985,729.61	\$2,299.69	1.39%
MBS	31397J5D2	FHR 3331 NV						
			6/15/2029		\$2,240,808.39	\$2,175,059.17	(\$1,685.55)	-0.93%
MBS	31397QDR6	FNR 2010-150 VU						
			11/25/2023	5,711,507	\$5,785,082.71	\$5,845,280.20	\$10,046.69	2.06%
MBS	31397QKZ0	FNR 2011-4 JP						
			6/25/2039	1,873,802	\$1,847,143.68	\$379,327.76	\$537.32	1.70%
MBS	31397SXE9	FNR 2011-40 DB						
			9/25/2039	13,273,094	\$12,840,790.43	\$13,662,868.96	\$17,500.26	1.54%
MBS	31397SZT4	FNR 2011-42 DG						
			11/25/2028		\$1,819,998.14	\$1,715,373.85	(\$1,270.71)	-0.89%
MBS	31397UFG9	FNR 2011-48 VJ						
			5/25/2040	3,263,952	\$3,307,973.44	\$3,349,475.11	\$8,066.09	2.89%
MBS	31397UXK0	FNR 2011-61 VB						
			4/25/2040		\$5,190,012.10	\$4,680,777.15	\$7,679.00	1.97%
MBS	31398F3S8	FNR 2009-88 CB						
			11/25/2039	5,836,114	\$5,815,686.22	\$6,152,230.67	\$4,699.35	0.92%
MBS	31398MVQ6	FNR 2010-19 VB						
			2/25/2021	2,375,421	\$2,141,986.89	\$2,409,329.73	\$4,029.95	2.01%
MBS	31398N5Q3	FNR 2010-133 A						
			5/25/1938		\$17,434,702.10	\$13,169,689.03	\$11,785.68	1.07%
MBS	31398NW75	FNR 2010-123 HA						
			3/25/2024		\$1,580,872.97	\$1,352,833.96	\$1,774.34	1.57%
MBS	31398PJC4	FNR 2010-35 WA						
			9/25/2024	874,915	\$866,310.37	\$906,244.22	(\$2,509.17)	-3.32%
MBS	31398PTT6	FNR 2010-42 AC						
			10/25/2024	1,669,386	\$1,640,064.66	\$1,735,061.31	\$1,517.77	1.05%
MBS	31398QQG5	FHR 3681 BA						
			5/15/2020		\$12,202,552.11	\$5,998,573.25	\$540.34	0.11%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31398RE76	FNR 2010-57 DP	8/25/2039	1,032,282	\$951,303.18	\$1,048,324.01	\$1,349.86	1.55%
MBS	31398SC43	FNR 2010-144 YA	11/25/2023		\$1,041,054.29	\$983,041.50	(\$987.00)	-1.20%
MBS	31398SV83	FNR 2010-154 MK	7/25/1939		\$8,060,584.68	\$6,176,017.96	\$7,258.31	1.41%
MBS	31398T2Q3	FNR 2010-104 BA	2/25/2024		\$859,781.26	\$716,546.25	\$523.72	0.88%
MBS	31398T4E8	FNR 2010-99 JU	8/25/2040	42,087,074	\$42,446,290.98	\$43,112,630.77	\$88,294.91	2.46%
MBS	31398TPN5	FNR 2010-89 PG	12/25/2039	15,156,125	\$15,232,999.75	\$15,588,630.22	\$18,657.81	1.44%
MBS	31398VLP9	FHR 3656 LV	5/15/2021		\$732,566.68	\$828,465.14	\$1,448.83	2.10%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	9,501,827	\$9,015,113.88	\$9,720,735.91	(\$388.68)	-0.05%
MBS	38376G2G4	GNR 2011-92 B	11/16/2044	2,372,634	\$2,208,791.15	\$2,416,363.67	\$2,135.45	1.06%
MBS	38376GP46	GNR 2011-49 A	7/16/2038	1,109,683	\$1,109,407.67	\$1,122,776.95	\$1,567.57	1.68%
MBS	38376GP53	GNR 2011-49 AB	7/16/2038	3,190,708	\$3,190,007.27	\$3,228,018.17	\$4,937.53	1.84%
			1/16/2034	9,190,576	\$8,948,777.10	\$9,233,801.84	\$13,012.59	1.69%
			1/16/2034	113,850	\$110,866.85	\$114,398.03	\$160.83	1.69%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	8,379,720	\$8,382,721.14	\$8,448,332.65	\$11,459.37	1.63%
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041		\$526,226.42	\$212,972.79	\$385.86	2.17%
MBS	38378BAA7	GNR 2011-165 A						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			10/16/2037		\$1,922,686.15	\$1,671,123.79	\$2,798.62	2.01%
MBS	38378BDE6	GNR 2012-19 AB						
			3/16/2034	9,077,954	\$8,906,655.16	\$9,105,187.38	\$9,135.72	1.20%
MBS	38378BRK7	GNR 2012-55 A						
			8/16/2033		\$1,025,216.40	\$377,997.40	\$420.22	1.33%
			8/16/2033	5,567,594	\$5,561,396.23	\$5,593,166.42	\$6,336.31	1.36%
MBS	38378BRT8	GNR 2012-44 A						
			4/16/2041	3,375,742	\$3,393,473.27	\$3,404,029.23	\$5,306.31	1.87%
MBS	38378BUJ6	GNR 2012-70 A						
			5/16/2042	2,117,549	\$1,994,336.99	\$2,130,661.89	\$1,793.70	1.01%
MBS	38379CDY9	GNR 2014-81 EH						
			12/20/2042		\$936,512.19	\$192,884.41	\$146.94	0.91%
MBS	38379HEC5	GNR 2014-178 LA						
			6/20/2043		\$3,936,042.26	\$3,043,932.59	\$8,315.78	3.28%
MBS	38379HUQ6	GNR 2014-188 QC						
			9/20/2044	7,163,221	\$6,841,360.23	\$7,221,797.84	\$8,222.33	1.37%
			MBS Totals:		\$1,405,676,044.48	\$1,147,499,871.75	\$1,809,701.41	1.89%

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	\$200,059.55	\$200,058.20	\$34.53	0.21%
MMkt	Federated-Raymond			1	\$200,793.25	\$200,792.42	\$29.71	0.18%
MMkt	Invesco-Simmons M			1	\$107,953,815.95	\$3,792,458.15	\$654.59	0.21%
		MMkt Totals:			\$108,354,668.75	\$4,193,308.76	\$718.83	0.21%

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	\$411,666.67	\$410.64	1.20%
Muni	04108NZ96	ARSDEV 1.618 10/01/	10/1/2018	1,250,000	\$1,250,000.00	\$416,666.67	\$561.81	1.62%
Muni	782816AC6	RUSWTR 2 07/01/18	7/1/2018	1,000,000	\$1,000,000.00	\$1,014,487.78	\$1,233.33	1.46%
Muni Totals:					\$3,485,000.00	\$1,842,821.11	\$2,205.78	1.44%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$3,935,562,835.25	\$2,441,260,437.23	\$2,486,646.06	1.22%