

# Consolidated ROI Report

Validated Through: 12/31/2015

| Asset Type | Cusip     | Description        | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds     | Total Period<br>Earnings | ROI   |
|------------|-----------|--------------------|---------------|-------------------------|-----------------|--------------------|--------------------------|-------|
| CP         | 00856BA83 | AGRMPP CP 01/08/16 | 1/8/2016      | 17,800,000              | \$17,800,000.00 | (\$190,793,288.49) | (\$111,447.79)           | 0.70% |
| CP         | 03739PZ25 | AOCPP CP 12/02/15  | 12/2/2015     | 4,994,000               | \$4,994,000.00  | (\$53,561,320.50)  | (\$22,334.27)            | 0.50% |
| CP         | 1513E3ZB8 | CENTEN 0 12/11/15  | 12/11/2015    | 20,000,000              | \$20,000,000.00 | (\$214,503,877.74) | (\$116,277.80)           | 0.65% |
| CP         | 1513E3ZP7 | CENTEN 0 12/23/15  | 12/23/2015    | 20,000,000              | \$20,000,000.00 | (\$214,523,555.59) | (\$107,333.31)           | 0.60% |
|            |           |                    | 12/23/2015    | 40,000,000              | \$40,000,000.00 | (\$429,097,200.00) | (\$214,666.67)           | 0.60% |
| CP         | 1518T2B52 | CNTRPT 0 02/05/16  | 2/2/2016      | 50,000,000              | \$50,000,000.00 | (\$535,843,032.42) | (\$301,329.60)           | 0.67% |
| CP         | 20260ABK5 | CMZBUS CP 02/19/16 | 2/19/2016     | 15,000,000              | \$15,000,000.00 | (\$160,704,833.33) | (\$100,625.00)           | 0.75% |
| CP         | 25156KA87 | DTEGR 0 01/08/16   | 1/8/2016      | 25,000,000              | \$25,000,000.00 | (\$268,120,902.74) | (\$111,805.57)           | 0.50% |
| CP         | 25156KAB0 | DTEGR CP 01/11/16  | 1/11/2016     | 25,000,000              | \$25,000,000.00 | (\$273,112,768.52) | (\$189,055.56)           | 0.83% |
| CP         | 25271TA47 | DO CP 01/04/16     | 1/4/2016      | 9,999,000               | \$9,999,000.00  | (\$113,942,054.66) | (\$99,740.03)            | 1.05% |
| CP         | 29250AA45 | ENCNUS CP 01/04/16 | 1/4/2016      | 46,645,000              | \$46,645,000.00 | (\$523,724,412.50) | (\$401,717.11)           | 0.92% |
| CP         | 29250BZ12 | ENCNUS CP 12/01/15 | 12/1/2015     | 9,000,000               | \$9,000,000.00  | (\$96,505,815.00)  | (\$52,325.00)            | 0.65% |
| CP         | 29250BZ38 | ENCNUS CP 12/03/15 | 12/3/2015     | 6,500,000               | \$6,500,000.00  | (\$69,735,271.67)  | (\$34,883.33)            | 0.60% |
| CP         | 29250BZP9 | ENCNUS 0 12/23/15  |               |                         |                 |                    |                          |       |

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|            |           |                    | 12/23/2015    | 25,000,000              | \$25,000,000.00 | (\$268,110,318.49) | (\$152,055.57)           | 0.68% |
| CP         | 29250BZU8 | ENCNUS CP 12/28/15 | 12/28/2015    | 14,000,000              | \$14,000,000.00 | (\$150,107,717.91) | (\$85,151.12)            | 0.68% |
| CP         | 29251UAN8 | ENBUS CP 01/22/16  | 1/22/2016     | 10,000,000              | \$10,000,000.00 | (\$107,189,924.07) | (\$66,188.89)            | 0.74% |
| CP         | 29251VZ74 | ENBUS CP 12/07/15  | 12/7/2015     | 6,308,000               | \$6,308,000.00  | (\$67,667,970.16)  | (\$36,674.03)            | 0.65% |
| CP         | 29251VZA7 | ENBUS CP 12/10/15  | 12/10/2015    | 50,000,000              | \$50,000,000.00 | (\$535,959,310.19) | (\$326,472.22)           | 0.73% |
| CP         | 29251VZE9 | ENBUS CP 12/14/15  | 12/14/2015    | 25,000,000              | \$25,000,000.00 | (\$268,231,590.24) | (\$145,347.27)           | 0.65% |
|            |           |                    | 12/14/2015    | 15,000,000              | \$15,000,000.00 | (\$160,941,861.08) | (\$87,208.39)            | 0.65% |
| CP         | 29251VZW9 | ENBUS CP 12/30/15  | 12/30/2015    | 15,000,000              | \$15,000,000.00 | (\$160,890,520.00) | (\$91,233.33)            | 0.68% |
| CP         | 29380BAN4 | EPDCP 0 01/22/16   | 1/22/2016     | 70,000,000              | \$70,000,000.00 | (\$750,505,196.99) | (\$388,188.91)           | 0.62% |
| CP         | 37790BZP9 | GLENPP CP 12/23/15 | 12/23/2015    | 48,000,000              | \$48,000,000.00 | (\$514,907,194.67) | (\$266,186.67)           | 0.62% |
| CP         | 42824EA62 | HPECPP CP 01/06/16 | 1/6/2016      | 5,000,000               | \$5,000,000.00  | (\$53,797,743.52)  | (\$30,505.56)            | 0.68% |
| CP         | 42824EA88 | HPECPP CP 01/08/16 | 1/8/2016      | 30,000,000              | \$30,000,000.00 | (\$321,699,466.67) | (\$161,000.00)           | 0.60% |
| CP         | 42824EAK1 | HPECPP CP 01/19/16 | 1/19/2016     | 50,000,000              | \$50,000,000.00 | (\$541,112,962.96) | (\$361,111.11)           | 0.80% |
| CP         | 42824EAN5 | HPECPP 0 01/22/16  | 1/22/2016     | 50,000,000              | \$50,000,000.00 | (\$552,739,422.22) | (\$424,222.22)           | 0.92% |
|            |           |                    | 1/22/2016     | 11,708,000              | \$11,708,000.00 | (\$125,517,162.06) | (\$74,352.30)            | 0.71% |
|            |           |                    | 1/22/2016     | 35,000,000              | \$35,000,000.00 | (\$375,199,170.32) | (\$219,138.91)           | 0.70% |
| CP         | 42824EAR6 | HPECPP CP 01/25/16 |               |                         |                 |                    |                          |       |

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|            |            |                    | 1/25/2016     | 2,000,000               | \$2,000,000.00     | (\$21,439,243.00)  | (\$13,058.89)            | 0.73% |
|            |            |                    | 1/25/2016     | 30,000,000              | \$30,000,000.00    | (\$321,562,527.22) | (\$179,783.33)           | 0.67% |
|            |            |                    | 1/25/2016     | 1,800,000               | \$1,800,000.00     | (\$19,295,206.00)  | (\$11,270.00)            | 0.70% |
| CP         | 43357MZIP8 | HITCRD CP 12/23/15 | 12/23/2015    | 14,200,000              | \$14,200,000.00    | (\$152,343,477.26) | (\$69,856.08)            | 0.55% |
| CP         | 55908AA87  | MAGELN 0 01/08/16  |               |                         |                    |                    |                          |       |
|            |            |                    | 1/8/2016      | 50,000,000              | \$50,000,000.00    | (\$536,193,803.66) | (\$272,805.58)           | 0.61% |
| CP         | 68268TA75  | OKSPP 0 01/07/16   |               |                         |                    |                    |                          |       |
|            |            |                    | 1/7/2016      | 10,000,000              | \$10,000,000.00    | (\$117,310,518.57) | (\$97,777.55)            | 1.00% |
| CP         | 68268UZ42  | OKSPP 0 12/04/15   |               |                         |                    |                    |                          |       |
|            |            |                    | 12/4/2015     | 15,500,000              | \$15,500,000.00    | (\$166,316,756.67) | (\$83,183.33)            | 0.60% |
| CP         | 68268UZB6  | OKSPP 0 12/11/15   |               |                         |                    |                    |                          |       |
|            |            |                    | 12/11/2015    | 25,000,000              | \$25,000,000.00    | (\$268,231,664.84) | (\$138,638.86)           | 0.62% |
| CP         | 72650WA43  | PAAPP CP 01/04/16  |               |                         |                    |                    |                          |       |
|            |            |                    | 1/4/2016      | 34,000,000              | \$34,000,000.00    | (\$381,721,678.61) | (\$334,191.67)           | 1.05% |
|            |            |                    | 1/4/2016      | 28,000,000              | \$28,000,000.00    | (\$319,051,040.00) | (\$319,200.00)           | 1.20% |
| CP         | 72650WAN1  | PAAPP 0 01/22/16   |               |                         |                    |                    |                          |       |
|            |            |                    | 1/22/2016     | 75,000,000              | \$75,000,000.00    | (\$804,040,708.33) | (\$436,041.67)           | 0.65% |
| CP         | 72650WAU5  | PAAPP 0 01/28/16   |               |                         |                    |                    |                          |       |
|            |            |                    | 1/28/2016     | 49,000,000              | \$49,000,000.00    | (\$571,047,361.11) | (\$619,305.56)           | 1.30% |
| CP         | 96950MZIP7 | WILPAR 0 12/23/15  |               |                         |                    |                    |                          |       |
|            |            |                    | 12/23/2015    | 50,000,000              | \$50,000,000.00    | (\$536,361,064.84) | (\$223,611.09)           | 0.50% |
|            |            | CP Totals:         |               |                         | \$1,134,454,000.00 | #####              | (\$7,577,301.15)         | 0.74% |

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| DDA        | 1st Security DDA 02 |             |               | 1                       | \$6,886.16       | \$1,606,043.51   | \$594.02                 | 0.44% |
| DDA        | Bank of America DD  |             |               | 1                       | \$378,775.28     | \$466,719.54     | \$26.85                  | 0.07% |
| DDA        | Bank of Ozarks DDA  |             |               | 1                       | \$140,561,872.97 | \$130,451,542.73 | \$80,415.33              | 0.74% |
| DDA        | Centennial DDA 965  |             |               | 1                       | \$136,523,287.56 | \$79,537,351.00  | \$45,761.22              | 0.69% |
| DDA        | Regions DDA 6470    |             |               | 1                       | \$796,273.50     | \$387,480.34     | \$22.29                  | 0.07% |
| DDA        | Simmons DDA 4368    |             |               | 1                       | \$60,659,626.09  | \$60,505,553.66  | \$29,838.36              | 0.59% |
| DDA        | US Bank DDA 0126    |             |               | 1                       | \$118,833.93     | \$123,298.97     | \$3.55                   | 0.03% |
|            |                     | DDA Totals: |               |                         | \$339,045,555.49 | \$273,077,989.74 | \$156,661.61             | 0.69% |

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| MBS        | 3136A0RU3 | FNR 2011-80 BA  | 11/25/2037    | 4,836,148               | \$4,146,033.95  | \$4,884,880.54  | \$1,028.11               | 0.25% |
| MBS        | 3136A1KJ3 | FNR 2011-99 DV  | 1/25/2026     | 15,671,616              | \$15,922,357.89 | \$16,225,489.89 | \$27,951.66              | 2.07% |
| MBS        | 3136A3AS0 | FNR 2011-145 JA | 12/25/2041    | 6,007,835               | \$6,259,173.08  | \$6,334,965.19  | \$16,770.41              | 3.18% |
| MBS        | 3136A4FC8 | FNR 2012-23 PC  | 3/25/2040     | 5,308,206               | \$5,189,175.47  | \$5,291,639.87  | \$9,689.90               | 2.20% |
| MBS        | 3136A4K40 | FNR 2012-17 QC  | 7/25/2039     | 2,995,988               | \$2,929,306.56  | \$3,050,839.41  | \$1,228.88               | 0.48% |
| MBS        | 3136A5EV4 | FNR 2012-29 AD  | 8/25/2038     | 6,022,378               | \$5,858,658.80  | \$5,958,828.86  | \$12,646.14              | 2.55% |
| MBS        | 3136A5GA8 | FNR 2012-29 PM  | 3/25/2042     | 4,132,815               | \$3,947,101.01  | \$4,055,374.71  | \$9,504.83               | 2.81% |
| MBS        | 3136A63F9 | FNR 2012-72 BC  | 4/25/2042     | 1,985,611               | \$1,853,800.50  | \$1,885,134.81  | \$4,526.34               | 2.88% |
| MBS        | 3136A6AW4 | FNR 2012-52 NB  | 12/25/2039    | 4,907,854               | \$5,033,441.21  | \$5,083,851.79  | \$12,053.34              | 2.85% |
| MBS        | 3136A7RU8 | FNR 2012-90 CB  | 4/25/2042     | 6,206,891               | \$6,009,784.95  | \$6,123,941.83  | \$14,106.63              | 2.76% |
| MBS        | 3136A8SG6 | FNR 2012-102 PA | 3/25/2041     | 6,087,664               | \$6,233,520.21  | \$6,413,792.07  | \$11,122.89              | 2.08% |
| MBS        | 3136AAJ30 | FNR 2012-137 JA | 9/25/2040     | 20,553,691              | \$20,238,119.33 | \$20,691,009.84 | \$38,496.38              | 2.23% |
| MBS        | 3136ACYK1 | FNR 2013-18 NA  | 12/25/2042    | 3,804,857               | \$3,671,227.45  | \$3,736,156.24  | \$8,517.41               | 2.74% |
| MBS        | 3136AG3J9 | FNR 2013-116 YB | 7/25/2043     | 12,366,300              | \$12,328,481.49 | \$12,603,967.99 | \$23,157.00              | 2.20% |
| MBS        | 3136AKNC3 | FNR 2014-39 AB  |               |                         |                 |                 |                          |       |

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|            |           |                | 9/25/1939     | 5,085,278               | \$5,093,062.09  | \$5,181,496.83  | \$8,227.37               | 1.91% |
| MBS        | 3136AKNF6 | FNR 2014-39 GA |               |                         |                 |                 |                          |       |
|            |           |                | 9/25/2039     | 27,560,681              | \$27,687,299.91 | \$28,118,876.39 | \$50,134.26              | 2.14% |
| MBS        | 3136ANG68 | FNR 2015-36 DA |               |                         |                 |                 |                          |       |
|            |           |                | 6/25/2045     | 10,081,814              | \$9,937,869.58  | \$10,041,325.59 | \$16,973.05              | 2.03% |
|            |           |                | 6/25/2045     | 9,191,865               | \$9,060,626.73  | \$9,154,950.40  | \$15,474.79              | 2.03% |
| MBS        | 3136ANT49 | FNR 2015-43 QB |               |                         |                 |                 |                          |       |
|            |           |                | 12/25/2044    | 14,128,504              | \$13,896,846.88 | \$14,090,975.21 | \$24,064.54              | 2.05% |
| MBS        | 3136ANXY8 | FNR 2015-27 MB |               |                         |                 |                 |                          |       |
|            |           |                | 10/25/2044    | 16,270,049              | \$15,958,765.46 | \$16,201,357.10 | \$31,749.64              | 2.35% |
| MBS        | 3136APF72 | FNR 2015-55 PD |               |                         |                 |                 |                          |       |
|            |           |                | 3/25/2043     | 72,033,524              | \$71,331,690.44 | \$71,675,096.69 | \$158,991.08             | 2.66% |
| MBS        | 3136APSQ6 | FNR 2015-68 DA |               |                         |                 |                 |                          |       |
|            |           |                | 9/25/2045     | 46,672,877              | \$45,643,266.17 | \$45,910,709.10 | \$94,960.73              | 2.48% |
| MBS        | 3136AQN4  | FNR 2015-80 CA |               |                         |                 |                 |                          |       |
|            |           |                | 4/25/2040     | 91,443,491              | \$92,516,463.96 | \$93,149,948.42 | \$197,176.55             | 2.54% |
| MBS        | 3137A3Y52 | FHR 3769 MB    |               |                         |                 |                 |                          |       |
|            |           |                | 10/15/2038    | 7,621,332               | \$7,526,182.55  | \$7,880,610.17  | \$10,989.68              | 1.67% |
| MBS        | 3137A6TM4 | FHR 3808 A     |               |                         |                 |                 |                          |       |
|            |           |                | 9/15/2028     | 3,040,718               | \$3,008,343.44  | \$3,135,120.46  | \$2,915.65               | 1.12% |
| MBS        | 3137ADDB0 | FHR 3888 AB    |               |                         |                 |                 |                          |       |
|            |           |                | 11/15/2040    | 1,498,698               | \$1,466,054.44  | \$1,495,449.95  | \$3,015.60               | 2.42% |
| MBS        | 3137AFBS0 | FHR 3926 GP    |               |                         |                 |                 |                          |       |
|            |           |                | 8/15/2025     |                         | \$2,757,949.25  | \$2,112,907.65  | \$1,109.93               | 0.63% |
| MBS        | 3137AJ3V4 | FHR 3954 PD    |               |                         |                 |                 |                          |       |
|            |           |                | 7/15/2041     | 2,033,080               | \$1,970,652.63  | \$2,000,896.76  | \$4,078.37               | 2.45% |
| MBS        | 3137AKM99 | FHR 3979 AD    |               |                         |                 |                 |                          |       |
|            |           |                | 8/15/2038     | 1,294,453               | \$1,277,097.66  | \$1,334,986.98  | \$1,439.98               | 1.29% |
| MBS        | 3137ALW47 | FHR 3996 TB    |               |                         |                 |                 |                          |       |

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|            |           |             | 2/15/2039     | 2,686,864               | \$2,656,830.91  | \$2,717,723.09  | (\$4,986.51)             | -2.20% |
| MBS        | 3137ASAG9 | FHR 4077 BA |               |                         |                 |                 |                          |        |
|            |           |             | 5/15/2042     | 1,388,030               | \$1,338,976.16  | \$1,362,408.36  | \$2,773.96               | 2.44%  |
| MBS        | 3137AYQY0 | FHR 4165 CA |               |                         |                 |                 |                          |        |
|            |           |             | 5/15/2038     | 6,414,921               | \$6,222,205.27  | \$6,335,363.56  | \$9,939.97               | 1.88%  |
| MBS        | 3137B1FV9 | FHR 4191 NB |               |                         |                 |                 |                          |        |
|            |           |             | 4/15/2043     | 3,462,500               | \$3,069,519.79  | \$3,222,433.35  | \$18,538.71              | 6.90%  |
| MBS        | 3137B4L61 | FHR 4253 TD |               |                         |                 |                 |                          |        |
|            |           |             | 7/15/2040     | 6,952,059               | \$6,594,302.16  | \$6,995,092.55  | \$8,743.34               | 1.50%  |
|            |           |             | 7/15/2040     | 2,208,913               | \$2,095,985.20  | \$2,223,405.00  | \$2,703.43               | 1.46%  |
| MBS        | 3137B4PQ3 | FHR 4246 PC |               |                         |                 |                 |                          |        |
|            |           |             | 7/15/2043     | 3,583,772               | \$3,615,667.31  | \$3,632,708.82  | \$8,465.93               | 2.80%  |
| MBS        | 3137B7QN2 | FHR 4298 PG |               |                         |                 |                 |                          |        |
|            |           |             | 4/15/2043     | 10,466,831              | \$10,354,247.34 | \$10,675,784.24 | \$18,878.38              | 2.12%  |
| MBS        | 3137BA6C1 | FHR 4332 KE |               |                         |                 |                 |                          |        |
|            |           |             | 9/15/2043     | 9,870,364               | \$9,720,895.27  | \$9,976,273.06  | \$17,281.18              | 2.08%  |
| MBS        | 3137BCHB7 | FHR 4360 PA |               |                         |                 |                 |                          |        |
|            |           |             | 5/15/2038     | 15,564,487              | \$15,616,585.08 | \$15,925,479.18 | \$28,900.55              | 2.18%  |
| MBS        | 3137BCSX7 | FHR 4374 PQ |               |                         |                 |                 |                          |        |
|            |           |             | 9/15/2041     | 7,549,675               | \$7,151,805.65  | \$7,632,442.25  | \$12,795.95              | 2.01%  |
| MBS        | 3137BCZ76 | FHR 4379 BH |               |                         |                 |                 |                          |        |
|            |           |             | 10/15/2038    | 38,395,828              | \$38,097,945.06 | \$39,016,100.03 | \$47,257.51              | 1.45%  |
| MBS        | 3137BD4V5 | FHR 4378 AD |               |                         |                 |                 |                          |        |
|            |           |             | 2/15/2044     | 4,270,885               | \$4,231,043.06  | \$4,313,178.35  | \$7,824.01               | 2.18%  |
| MBS        | 3137BDER3 | FHR 4388 MC |               |                         |                 |                 |                          |        |
|            |           |             | 7/15/2044     | 9,695,383               | \$9,628,636.77  | \$9,779,868.47  | \$18,608.36              | 2.28%  |
| MBS        | 3137BDMU7 | FHR 4389 AB |               |                         |                 |                 |                          |        |
|            |           |             | 12/15/2043    |                         | \$15,604,177.75 | \$11,759,136.24 | \$21,027.52              | 2.15%  |
| MBS        | 3137BDZW9 | FHR 4387 KC |               |                         |                 |                 |                          |        |

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|            |           |             | 2/15/1939     | 9,129,813               | \$9,095,179.18  | \$9,282,642.10  | \$7,504.68               | 0.97%  |
| MBS        | 3137BEK45 | FHR 4403 CA |               |                         |                 |                 |                          |        |
|            |           |             | 10/15/2044    | 48,073,973              | \$48,185,872.47 | \$48,961,899.59 | \$106,111.64             | 2.60%  |
| MBS        | 3137BFB67 | FHR 4413 HP |               |                         |                 |                 |                          |        |
|            |           |             | 3/15/2040     | 37,087,681              | \$37,831,208.59 | \$38,407,873.02 | \$79,276.90              | 2.48%  |
| MBS        | 3137BFFV8 | FHR 4423 A  |               |                         |                 |                 |                          |        |
|            |           |             | 10/15/2039    | 12,910,131              | \$13,101,466.54 | \$13,335,687.36 | \$17,889.76              | 1.61%  |
| MBS        | 3137BG4H9 | FHR 4425 EA |               |                         |                 |                 |                          |        |
|            |           |             | 1/15/2045     | 21,067,411              | \$20,107,120.16 | \$20,725,922.00 | \$49,171.43              | 2.85%  |
| MBS        | 3137BG4N6 | FHR 4425 HA |               |                         |                 |                 |                          |        |
|            |           |             | 1/15/2045     | 46,397,510              | \$44,643,681.65 | \$45,809,885.54 | \$76,895.80              | 2.01%  |
|            |           |             | 1/15/2045     | 43,481,890              | \$41,814,379.22 | \$42,905,784.41 | \$73,578.11              | 2.06%  |
| MBS        | 3137BG7E3 | FHR 4429 AP |               |                         |                 |                 |                          |        |
|            |           |             | 1/15/2045     | 20,803,881              | \$21,027,964.94 | \$21,348,852.34 | \$9,872.86               | 0.55%  |
| MBS        | 3137BGGX1 | FHR 4443 GC |               |                         |                 |                 |                          |        |
|            |           |             | 9/15/2044     | 2,765,379               | \$2,706,654.27  | \$2,736,298.13  | \$4,998.65               | 2.19%  |
| MBS        | 3137BHTG2 | FHR 4459 DA |               |                         |                 |                 |                          |        |
|            |           |             | 10/15/2035    | 909,979                 | \$904,823.51    | \$956,797.70    | \$1,177.14               | 1.48%  |
|            |           |             | 10/15/2035    | 9,200,614               | \$9,139,751.03  | \$9,692,867.44  | (\$15,714.27)            | -1.95% |
| MBS        | 3137BHU21 | FHR 4459 NA |               |                         |                 |                 |                          |        |
|            |           |             | 11/15/2024    | 8,902,815               | \$8,492,203.40  | \$9,130,504.28  | \$10,638.19              | 1.40%  |
| MBS        | 3137BJ3Q4 | FHR 4476 B  |               |                         |                 |                 |                          |        |
|            |           |             | 5/15/2045     | 9,785,696               | \$9,404,399.77  | \$9,880,861.83  | \$13,352.87              | 1.62%  |
| MBS        | 3137BJ6P3 | FHR 4478 PC |               |                         |                 |                 |                          |        |
|            |           |             | 5/15/2045     | 13,097,265              | \$12,638,360.30 | \$13,160,699.86 | \$18,685.24              | 1.70%  |
| MBS        | 3137BJDB6 | FHR 4470 MC |               |                         |                 |                 |                          |        |
|            |           |             | 7/15/2044     | 20,332,353              | \$20,122,106.18 | \$20,337,961.20 | \$33,626.61              | 1.98%  |
| MBS        | 3137BJSV6 | FHR 4486 PA |               |                         |                 |                 |                          |        |
|            |           |             | 3/15/2044     |                         | \$13,643,505.66 | \$10,108,701.10 | \$19,251.48              | 2.29%  |

| Asset Type | Cusip     | Description    | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value  | Invested Funds   | Total Period<br>Earnings | ROI    |
|------------|-----------|----------------|---------------|-------------------------|------------------|------------------|--------------------------|--------|
| MBS        | 3137BJVS9 | FHR 4479 PQ    | 8/15/2045     | 16,491,327              | \$16,371,774.45  | \$16,813,413.37  | \$1,917.76               | 0.14%  |
| MBS        | 3137BKSP6 | FHR 4491 AP    | 9/15/2040     | 31,010,467              | \$30,902,795.89  | \$31,140,604.69  | \$61,987.06              | 2.39%  |
| MBS        | 3137BKTH3 | FHR 4491 P     | 7/15/2045     | 36,645,256              | \$36,636,424.48  | \$36,865,104.45  | \$72,337.68              | 2.35%  |
| MBS        | 3137BKX21 | FHR 4506 A     | 1/15/2045     | 55,677,012              | \$53,483,998.74  | \$54,880,830.64  | \$94,887.88              | 2.07%  |
| MBS        | 3137BKXL9 | FHR 4506 LA    | 10/15/2019    | 979,917                 | \$417,356.64     | \$984,072.77     | \$297.71                 | 0.36%  |
| MBS        | 3137BLN87 | FHR 4522 A     | 12/15/2020    | 1,037,023               | \$958,726.14     | \$1,040,810.24   | \$2,365.45               | 2.73%  |
| MBS        | 3137BLNR5 | FHR 4522 LA    | 3/15/2020     | 1,016,510               | \$636,908.41     | \$1,022,937.82   | (\$496.28)               | -0.58% |
| MBS        | 3137BM3M6 | FHR 4530 HE    | 11/30/2045    | 178,535,463             | \$180,121,808.99 | \$180,766,680.40 | \$424,321.63             | 2.82%  |
| MBS        | 3137BM4C7 | FHR 4530 TG    | 11/15/2045    |                         | \$151,140,812.38 | \$151,797,699.02 | \$350,201.62             | 2.77%  |
| MBS        | 3137BMA55 | FHR 4539 JA    | 12/15/2045    | 88,500,000              | \$89,239,660.48  | \$47,745,750.00  | \$111,734.69             | 2.81%  |
| MBS        | 3137BMAH9 | FHR 4540 MG    | 12/15/2045    | 156,220,000             | \$158,020,878.12 | \$84,280,690.00  | \$202,877.70             | 2.89%  |
| MBS        | 3137BMAT3 | FHR 4538 AC    | 12/15/2045    | 57,774,000              | \$58,739,396.93  | \$31,448,314.00  | \$69,002.31              | 2.63%  |
| MBS        | 3137BMAZ9 | FHR 4538 DB    | 12/15/2045    | 51,745,000              | \$52,183,964.00  | \$28,157,904.17  | \$53,786.29              | 2.29%  |
| MBS        | 3137GAQK6 | FHR 3740 KC    | 7/15/2037     | 1,230,179               | \$1,163,772.39   | \$1,254,515.61   | \$114.59                 | 0.11%  |
| MBS        | 31393CG80 | FNR 2003-57 NA |               |                         |                  |                  |                          |        |

| Asset Type | Cusip     | Description     | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds  | Total Period<br>Earnings | ROI    |
|------------|-----------|-----------------|---------------|-------------------------|-----------------|-----------------|--------------------------|--------|
|            |           |                 | 6/25/2018     | 2,042,326               | \$2,005,319.62  | \$2,119,427.77  | \$1,105.67               | 0.63%  |
| MBS        | 31393KYC3 | FHR 2574 HP     |               |                         |                 |                 |                          |        |
|            |           |                 | 2/15/2018     | 1,898,658               | \$1,849,334.93  | \$1,967,055.69  | \$1,454.18               | 0.89%  |
| MBS        | 31394AWF9 | FNR 2004-60 JE  |               |                         |                 |                 |                          |        |
|            |           |                 | 4/25/2034     | 1,440,773               | \$1,447,018.19  | \$1,508,082.66  | \$2,643.39               | 2.10%  |
| MBS        | 31394D4X5 | FNR 2005-47 HK  |               |                         |                 |                 |                          |        |
|            |           |                 | 6/25/2020     | 6,658,397               | \$6,571,780.66  | \$6,898,252.74  | \$7,053.19               | 1.23%  |
| MBS        | 31394FTZ8 | FNR 2005-83 TK  |               |                         |                 |                 |                          |        |
|            |           |                 | 6/25/1934     |                         | \$1,890,848.63  | \$1,736,218.58  | \$1,906.93               | 1.32%  |
| MBS        | 31395D2S7 | FNR 2006-54 OD  |               |                         |                 |                 |                          |        |
|            |           |                 | 6/25/2035     | 2,237,307               | \$1,928,426.70  | \$2,281,273.64  | \$1,750.50               | 0.92%  |
| MBS        | 31396CSM3 | FHR 3048 PC     |               |                         |                 |                 |                          |        |
|            |           |                 | 3/15/2035     | 509,567                 | \$496,265.69    | \$534,635.50    | \$225.30                 | 0.51%  |
| MBS        | 31396VMM7 | FNR 2007-35 DE  |               |                         |                 |                 |                          |        |
|            |           |                 | 2/25/2036     | 4,769,211               | \$4,646,199.87  | \$4,926,976.98  | \$7,122.33               | 1.73%  |
| MBS        | 31396YG30 | FNR 2008-29 BG  |               |                         |                 |                 |                          |        |
|            |           |                 | 12/25/2035    | 4,188,683               | \$4,102,626.53  | \$4,325,757.20  | \$3,749.49               | 1.04%  |
| MBS        | 31397GZL7 | FHR 3317 PG     |               |                         |                 |                 |                          |        |
|            |           |                 | 4/15/2036     | 2,044,698               | \$1,956,554.65  | \$2,102,986.73  | (\$1,558.19)             | -0.89% |
| MBS        | 31397J5D2 | FHR 3331 NV     |               |                         |                 |                 |                          |        |
|            |           |                 | 6/15/2029     | 2,183,764               | \$2,071,329.24  | \$2,240,808.39  | \$2,561.16               | 1.37%  |
| MBS        | 31397QDR6 | FNR 2010-150 VU |               |                         |                 |                 |                          |        |
|            |           |                 | 11/25/2023    | 5,660,301               | \$5,724,739.72  | \$5,785,082.71  | \$9,901.28               | 2.05%  |
| MBS        | 31397QKZ0 | FNR 2011-4 JP   |               |                         |                 |                 |                          |        |
|            |           |                 | 6/25/2039     | 1,825,019               | \$1,398,366.56  | \$1,847,143.68  | \$87.39                  | 0.06%  |
| MBS        | 31397SXE9 | FNR 2011-40 DB  |               |                         |                 |                 |                          |        |
|            |           |                 | 9/25/2039     | 12,477,758              | \$12,462,189.68 | \$12,840,790.43 | \$28,868.39              | 2.70%  |
| MBS        | 31397SZT4 | FNR 2011-42 DG  |               |                         |                 |                 |                          |        |
|            |           |                 | 11/25/2028    | 1,773,149               | \$1,734,044.86  | \$1,819,998.14  | (\$1,106.79)             | -0.73% |

| Asset Type | Cusip     | Description     | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds  | Total Period<br>Earnings | ROI    |
|------------|-----------|-----------------|---------------|-------------------------|-----------------|-----------------|--------------------------|--------|
| MBS        | 31397UFG9 | FNR 2011-48 VJ  | 5/25/2040     | 3,227,984               | \$3,247,687.52  | \$3,307,973.44  | \$8,278.86               | 3.00%  |
| MBS        | 31397UXK0 | FNR 2011-61 VB  | 4/25/2040     | 4,941,438               | \$5,172,217.98  | \$5,190,012.10  | \$2,795.21               | 0.65%  |
| MBS        | 31398F3S8 | FNR 2009-88 CB  | 11/25/2039    | 5,516,755               | \$5,684,983.65  | \$5,815,686.22  | \$14,365.19              | 2.96%  |
| MBS        | 31398KZB9 | FHR 3598 MA     | 11/15/1938    |                         | \$1,025,223.15  | \$846,117.61    | \$1,566.84               | 2.22%  |
| MBS        | 31398MVQ6 | FNR 2010-19 VB  | 2/25/2021     | 2,113,945               | \$1,854,781.21  | \$2,141,986.89  | \$3,072.43               | 1.72%  |
| MBS        | 31398N5Q3 | FNR 2010-133 A  | 5/25/1938     | 16,420,841              | \$16,479,095.97 | \$17,434,702.10 | (\$1,489.58)             | -0.10% |
| MBS        | 31398NW75 | FNR 2010-123 HA | 3/25/2024     | 1,555,914               | \$1,522,875.53  | \$1,580,872.97  | \$1,649.38               | 1.25%  |
| MBS        | 31398NWX8 | FNR 2010-111 AE | 4/25/2038     |                         | \$8,688,673.04  | \$7,312,998.83  | (\$1,086.48)             | -0.18% |
| MBS        | 31398PJC4 | FNR 2010-35 WA  | 9/25/2024     | 840,406                 | \$830,450.13    | \$866,310.37    | \$1,219.71               | 1.69%  |
| MBS        | 31398PTT6 | FNR 2010-42 AC  | 10/25/2024    | 1,578,436               | \$1,551,615.09  | \$1,640,064.66  | \$1,116.22               | 0.82%  |
| MBS        | 31398QQG5 | FHR 3681 BA     | 5/15/2020     | 12,066,204              | \$11,427,989.72 | \$12,202,552.11 | \$8,006.75               | 0.79%  |
| MBS        | 31398RE76 | FNR 2010-57 DP  | 8/25/2039     | 937,352                 | \$891,093.66    | \$951,303.18    | \$1,544.25               | 1.95%  |
| MBS        | 31398SC43 | FNR 2010-144 YA | 11/25/2023    | 1,020,737               | \$993,890.18    | \$1,041,054.29  | (\$681.14)               | -0.79% |
| MBS        | 31398SV83 | FNR 2010-154 MK | 7/25/1939     | 7,903,330               | \$7,515,506.18  | \$8,060,584.68  | \$6,469.31               | 0.96%  |
| MBS        | 31398T2Q3 | FNR 2010-104 BA |               |                         |                 |                 |                          |        |

| Asset Type | Cusip     | Description     | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds  | Total Period<br>Earnings | ROI    |
|------------|-----------|-----------------|---------------|-------------------------|-----------------|-----------------|--------------------------|--------|
|            |           |                 | 2/25/2024     | 851,953                 | \$693,465.05    | \$859,781.26    | \$368.21                 | 0.51%  |
| MBS        | 31398T4E8 | FNR 2010-99 JU  | 8/25/2040     | 41,437,657              | \$40,463,853.04 | \$42,446,290.98 | \$55,097.93              | 1.56%  |
| MBS        | 31398TPN5 | FNR 2010-89 PG  | 12/25/2039    | 14,819,727              | \$14,719,538.05 | \$15,232,999.75 | \$13,639.23              | 1.07%  |
| MBS        | 31398VLP9 | FHR 3656 LV     | 5/15/2021     | 726,050                 | \$546,828.52    | \$732,566.68    | \$276.96                 | 0.45%  |
| MBS        | 38374Y3M3 | GNR 2010-87 AD  | 9/20/2035     |                         | \$445,614.07    | \$271,223.82    | (\$232.28)               | -1.03% |
| MBS        | 38374YYK3 | GNR 2010-95 PC  | 12/20/2036    | 8,832,225               | \$8,167,899.30  | \$9,015,113.88  | (\$3,808.84)             | -0.51% |
| MBS        | 38376G2G4 | GNR 2011-92 B   | 11/16/2044    | 2,169,253               | \$2,200,890.26  | \$2,208,791.15  | \$4,793.08               | 2.60%  |
| MBS        | 38376GP46 | GNR 2011-49 A   | 7/16/2038     | 3,154,274               | \$3,174,778.12  | \$3,190,007.27  | \$5,265.42               | 1.98%  |
| MBS        | 38376GP53 | GNR 2011-49 AB  | 7/16/2038     | 1,097,011               | \$1,103,907.46  | \$1,109,407.67  | \$1,627.51               | 1.76%  |
|            |           |                 | 1/16/2034     | 8,913,983               | \$8,834,618.02  | \$8,948,777.10  | \$13,336.99              | 1.79%  |
|            |           |                 | 1/16/2034     | 110,424                 | \$109,452.54    | \$110,866.85    | \$165.08                 | 1.79%  |
| MBS        | 38376GU73 | GNR 2011-78 AB  | 2/16/2039     | 8,319,757               | \$7,310,625.73  | \$8,382,721.14  | \$4,465.99               | 0.64%  |
| MBS        | 38377MSG2 | GNR 2010-144 PA | 9/16/1940     |                         | \$679,520.50    | \$508,306.73    | \$758.41                 | 1.79%  |
| MBS        | 38377YPG9 | GNR 2011-138 PN | 6/20/2041     | 518,497                 | \$504,241.83    | \$526,226.42    | \$850.89                 | 1.94%  |
| MBS        | 38378BAA7 | GNR 2011-165 A  | 10/16/2037    | 1,902,343               | \$1,868,075.13  | \$1,922,686.15  | \$2,415.87               | 1.51%  |
| MBS        | 38378BDE6 | GNR 2012-19 AB  | 3/16/2034     | 8,881,255               | \$8,862,663.49  | \$8,906,655.16  | \$9,372.18               | 1.26%  |

| Asset Type | Cusip     | Description     | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value    | Invested Funds     | Total Period<br>Earnings | ROI   |
|------------|-----------|-----------------|---------------|-------------------------|--------------------|--------------------|--------------------------|-------|
| MBS        | 38378BRK7 | GNR 2012-55 A   | 8/16/2033     | 5,537,393               | \$5,529,537.27     | \$5,561,396.23     | \$6,299.93               | 1.36% |
|            |           |                 | 8/16/2033     | 1,021,479               | \$1,019,353.33     | \$1,025,216.40     | \$1,176.08               | 1.38% |
| MBS        | 38378BRT8 | GNR 2012-44 A   | 4/16/2041     | 3,365,984               | \$3,382,943.79     | \$3,393,473.27     | \$5,344.60               | 1.89% |
| MBS        | 38378BUJ6 | GNR 2012-70 A   | 5/16/2042     | 1,982,486               | \$1,987,851.49     | \$1,994,336.99     | \$2,400.44               | 1.44% |
| MBS        | 38379CDY9 | GNR 2014-81 EH  | 12/20/2042    | 928,991                 | \$888,564.40       | \$936,512.19       | \$1,412.16               | 1.81% |
| MBS        | 38379HEC5 | GNR 2014-178 LA | 6/20/2043     | 3,928,820               | \$2,899,317.24     | \$3,936,042.26     | \$9,412.27               | 2.87% |
| MBS        | 38379HUQ6 | GNR 2014-188 QC | 9/20/2044     | 6,789,484               | \$6,260,461.17     | \$6,841,360.23     | \$5,832.45               | 1.02% |
|            |           | MBS Totals:     |               |                         | \$1,926,453,259.08 | \$1,783,762,012.24 | \$3,235,368.37           | 2.18% |

| Asset Type | Cusip             | Description | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds | Total Period<br>Earnings | ROI   |
|------------|-------------------|-------------|---------------|-------------------------|-----------------|----------------|--------------------------|-------|
| MMkt       | BAML Fed MMkt 84  |             |               | 1                       | \$50,062.00     | \$131,730.00   | \$22.74                  | 0.21% |
| MMkt       | Federated-Raymond |             |               | 1                       | \$50,795.29     | \$132,487.85   | \$19.60                  | 0.18% |
| MMkt       | Invesco-Simmons M |             |               | 1                       | \$53,940.00     | \$535,700.78   | \$92.46                  | 0.21% |
|            |                   |             | MMkt Totals:  |                         | \$154,797.29    | \$799,918.64   | \$134.80                 | 0.20% |

| Asset Type   | Cusip     | Description         | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value | Invested Funds | Total Period<br>Earnings | ROI   |
|--------------|-----------|---------------------|---------------|-------------------------|-----------------|----------------|--------------------------|-------|
| Muni         | 04108NZ88 | ARSDEV 1.197 10/01/ | 10/1/2017     | 1,235,000               | \$1,235,000.00  | \$1,235,000.00 | \$1,231.91               | 1.20% |
| Muni         | 04108NZ96 | ARSDEV 1.618 10/01/ | 10/1/2018     | 1,250,000               | \$1,250,000.00  | \$1,250,000.00 | \$1,685.42               | 1.62% |
| Muni         | 782816AC6 | RUSWTR 2 07/01/18   | 7/1/2018      | 1,000,000               | \$1,000,000.00  | \$1,014,054.44 | \$1,233.33               | 1.46% |
| Muni         | 83712TDA6 | SCSHSG 2.95 01/01/4 | 1/1/2041      | 1,110,000               | \$1,110,000.00  | \$0.00         | \$0.00                   |       |
| Muni Totals: |           |                     |               |                         | \$4,595,000.00  | \$3,499,054.44 | \$4,150.66               | 1.42% |

| Asset Type | Cusip | Description | Maturity Date | Org Face/<br>Mat Amount | Curr Book Value    | Invested Funds | Total Period<br>Earnings | ROI   |
|------------|-------|-------------|---------------|-------------------------|--------------------|----------------|--------------------------|-------|
|            |       |             |               | Report Totals:          | \$3,404,702,611.86 | #####          | (\$4,180,985.70)         | 0.49% |