

Consolidated ROI Report

Validated Through: 1/31/2016

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	\$4,147,680.18	\$2,422.78	0.70%
CP	12705WA51	CABOTC CP 01/05/16	1/5/2016	59,000,000	\$59,000,000.00	\$1,966,626.24	\$1,212.78	0.74%
CP	13638WAF9	CANNAT CP 01/15/16	1/15/2016	56,000,000	\$56,000,000.00	\$1,866,632.96	\$1,011.11	0.65%
CP	13638WAT9	CANNAT CP 01/27/16	1/27/2016	39,000,000	\$39,000,000.00	\$1,299,969.31	\$920.83	0.85%
CP	1518T2B52	CNTRPT 0 02/05/16	2/2/2016	50,000,000	\$50,000,000.00	\$51,587,372.69	\$29,009.99	0.67%
CP	16953EAF9	CSCLHK CP 01/15/16	1/15/2016	10,000,000	\$10,000,000.00	\$333,326.85	\$194.44	0.70%
CP	16953JAF8	CHIPOW CP 01/15/16	1/15/2016	42,250,000	\$42,250,000.00	\$1,408,305.95	\$821.53	0.70%
CP	20260ABK5	CMZBUS CP 02/19/16	2/19/2016	15,000,000	\$15,000,000.00	\$15,471,583.33	\$9,687.50	0.75%
CP	25156KA87	DTEGR 0 01/08/16	1/8/2016	25,000,000	\$25,000,000.00	\$5,828,715.28	\$2,430.56	0.50%
CP	25156KAB0	DTEGR CP 01/11/16	1/11/2016	25,000,000	\$25,000,000.00	\$8,326,608.80	\$5,763.89	0.83%
CP	25271TA47	DO CP 01/04/16	1/4/2016	9,999,000	\$9,999,000.00	\$999,491.71	\$874.91	1.05%
CP	29250AA45	ENCNUS CP 01/04/16	1/4/2016	46,645,000	\$46,645,000.00	\$4,662,235.13	\$3,576.12	0.92%
CP	29251UAK4	ENBUS CP 01/19/16	1/19/2016	25,000,000	\$25,000,000.00	\$12,495,052.08	\$9,895.83	0.95%

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CP	29251UAN8	ENBUS CP 01/22/16	1/22/2016	10,000,000	\$10,000,000.00	\$6,990,647.22	\$4,316.67	0.74%
CP	29251UB15	ENBUS CP 02/01/16	2/1/2016	3,000,000	\$3,000,000.00	\$599,900.00	\$500.00	1.00%
CP	29251UB56	ENBUS CP 02/05/16	2/5/2016	20,000,000	\$20,000,000.00	\$16,651,898.15	\$15,277.78	1.10%
CP	29251UBC1	ENBUS 0 02/12/16	2/12/2016	20,000,000	\$20,000,000.00	\$7,328,538.15	\$6,538.89	1.07%
CP	29251UBK3	ENBUS 0 02/19/16	2/19/2016	50,000,000	\$50,000,000.00	\$21,646,143.52	\$19,861.11	1.10%
			2/19/2016	25,000,000	\$25,000,000.00	\$20,805,960.65	\$19,097.22	1.10%
CP	29251UBS6	ENBUS CP 02/26/16	2/26/2016	10,000,000	\$10,000,000.00	\$1,665,069.44	\$1,597.22	1.15%
CP	29251UC22	ENBUS CP 03/02/16	3/2/2016	10,700,000	\$10,700,000.00	\$1,425,117.15	\$1,367.22	1.15%
CP	29251UD13	ENBUS CP 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$22,435,837.50	\$22,125.00	1.18%
			4/1/2016	25,000,000	\$25,000,000.00	\$2,494,750.00	\$2,500.00	1.20%
			4/1/2016	45,000,000	\$45,000,000.00	\$4,490,550.00	\$4,500.00	1.20%
CP	29380BAN4	EPDCP 0 01/22/16	1/22/2016	70,000,000	\$70,000,000.00	\$48,945,991.11	\$25,316.67	0.62%
CP	30067LAF7	EXCPAR CP 01/15/16	1/15/2016	10,000,000	\$10,000,000.00	\$333,326.85	\$194.44	0.70%
CP	3016E2CJ0	EXEGEN CP 03/18/16	3/18/2016	30,000,000	\$30,000,000.00	\$10,982,583.33	\$9,166.67	1.00%
CP	42824EA62	HPECPP CP 01/06/16	1/6/2016	5,000,000	\$5,000,000.00	\$832,782.41	\$472.22	0.68%
CP	42824EA88	HPECPP CP 01/08/16	1/8/2016	30,000,000	\$30,000,000.00	\$6,993,466.67	\$3,500.00	0.60%

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CP	42824EAK1	HPECPP CP 01/19/16	1/19/2016	50,000,000	\$50,000,000.00	\$29,969,333.33	\$20,000.00	0.80%
CP	42824EAN5	HPECPP 0 01/22/16	1/22/2016	35,000,000	\$35,000,000.00	\$24,469,511.11	\$14,291.67	0.70%
			1/22/2016	11,708,000	\$11,708,000.00	\$8,185,901.87	\$4,849.06	0.71%
			1/22/2016	50,000,000	\$50,000,000.00	\$34,962,433.33	\$26,833.33	0.92%
CP	42824EAR6	HPECPP CP 01/25/16	1/25/2016	1,800,000	\$1,800,000.00	\$1,438,152.00	\$840.00	0.70%
			1/25/2016	30,000,000	\$30,000,000.00	\$23,967,393.33	\$13,400.00	0.67%
			1/25/2016	2,000,000	\$2,000,000.00	\$1,597,956.00	\$973.33	0.73%
CP	43357LBK7	HITCRD CP 02/19/16	2/19/2016	20,000,000	\$20,000,000.00	\$7,993,800.00	\$6,200.00	0.93%
CP	55908AA87	MAGELN 0 01/08/16	1/8/2016	50,000,000	\$50,000,000.00	\$11,656,387.04	\$5,930.56	0.61%
CP	61979JAS6	MOTIVA CP 01/26/16	1/26/2016	8,750,000	\$8,750,000.00	\$1,749,766.67	\$1,166.67	0.80%
			1/26/2016	25,000,000	\$25,000,000.00	\$4,166,203.70	\$2,777.78	0.80%
CP	61979JCE5	MOTIVA CP 03/14/16	3/14/2016	25,000,000	\$25,000,000.00	\$3,329,031.48	\$2,805.56	1.01%
CP	68268TA75	OKSPP 0 01/07/16	1/7/2016	10,000,000	\$10,000,000.00	\$1,999,611.11	\$1,666.66	1.00%
CP	68268TAV2	OKSPP 0 01/29/16	1/29/2016	20,000,000	\$20,000,000.00	\$11,327,981.48	\$9,444.44	1.00%
CP	68268TB33	OKSPP 0 02/03/16	2/3/2016	7,500,000	\$7,500,000.00	\$1,249,722.91	\$1,187.51	1.14%
CP	68268TB41	OKSPP 0 02/04/16	2/4/2016	25,000,000	\$25,000,000.00	\$3,332,587.96	\$3,194.45	1.15%
CP	68268TB82	OKSPP 0 02/08/16	2/8/2016	10,000,000	\$10,000,000.00	\$4,330,564.81	\$4,152.78	1.15%

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CP	68268TBK5	OKSPP 0 02/19/16	2/19/2016	30,000,000	\$30,000,000.00	\$10,988,923.61	\$11,458.33	1.25%
			2/19/2016	50,000,000	\$50,000,000.00	\$16,650,462.96	\$17,361.11	1.25%
			2/19/2016	20,000,000	\$20,000,000.00	\$8,658,084.26	\$8,305.56	1.15%
CP	68268TD15	OKSPP 0 04/01/16	4/1/2016	50,000,000	\$50,000,000.00	\$9,974,516.67	\$11,583.33	1.39%
CP	68268TDF4	OKSPP 0 04/15/16	4/15/2016	50,000,000	\$50,000,000.00	\$9,969,111.11	\$11,583.33	1.39%
CP	7244P0B24	PBIPP CP 02/02/16	2/2/2016	1,378,000	\$1,378,000.00	\$275,546.41	\$229.67	1.00%
CP	7244P0BJ7	PBIPP CP 02/18/16	2/18/2016	20,000,000	\$20,000,000.00	\$7,327,344.44	\$6,416.67	1.05%
CP	72650WA43	PAAPP CP 01/04/16	1/4/2016	34,000,000	\$34,000,000.00	\$3,398,115.83	\$2,975.00	1.05%
			1/4/2016	28,000,000	\$28,000,000.00	\$2,798,693.33	\$2,800.00	1.20%
CP	72650WA84	PAAPP 0 01/08/16	1/8/2016	43,779,000	\$43,779,000.00	\$4,377,553.42	\$3,465.84	0.95%
			1/8/2016	6,000,000	\$6,000,000.00	\$199,995.56	\$133.33	0.80%
CP	72650WAC5	PAAPP CP 01/12/16	1/12/2016	13,498,000	\$13,498,000.00	\$3,148,951.54	\$2,493.38	0.95%
			1/12/2016	38,673,000	\$38,673,000.00	\$7,733,375.36	\$6,123.22	0.95%
CP	72650WAF8	PAAPP 0 01/15/16	1/15/2016	64,000,000	\$64,000,000.00	\$14,930,574.82	\$11,822.22	0.95%
			1/15/2016	48,186,000	\$48,186,000.00	\$1,606,162.08	\$1,137.72	0.85%
CP	72650WAK7	PAAPP CP 01/19/16	1/19/2016	40,000,000	\$40,000,000.00	\$9,331,609.26	\$7,388.89	0.95%
CP	72650WAL5	PAAPP CP 01/20/16	1/20/2016	28,000,000	\$28,000,000.00	\$933,311.30	\$661.11	0.85%
CP	72650WAN1	PAAPP 0 01/22/16						

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CP	72650WAS0	PAAPP CP 01/26/16	1/22/2016	75,000,000	\$75,000,000.00	\$52,437,437.50	\$28,437.50	0.65%
			1/26/2016	50,000,000	\$50,000,000.00	\$11,664,511.57	\$9,236.11	0.95%
CP	72650WAT8	PAAPP 0 01/27/16	1/26/2016	75,000,000	\$75,000,000.00	\$17,496,767.36	\$13,854.17	0.95%
			1/27/2016	76,603,000	\$76,603,000.00	\$2,553,373.04	\$1,808.68	0.85%
CP	72650WAU5	PAAPP 0 01/28/16	1/28/2016	30,000,000	\$30,000,000.00	\$7,998,311.11	\$6,333.33	0.95%
			1/28/2016	62,761,000	\$62,761,000.00	\$14,641,528.22	\$11,593.35	0.95%
			1/28/2016	37,000,000	\$37,000,000.00	\$1,233,304.21	\$873.61	0.85%
			1/28/2016	28,750,000	\$28,750,000.00	\$958,310.71	\$678.82	0.85%
			1/28/2016	49,000,000	\$49,000,000.00	\$44,052,225.00	\$47,775.00	1.30%
			1/29/2016	85,000,000	\$85,000,000.00	\$19,829,669.68	\$15,701.39	0.95%
CP	72650WB59	PAAPP 0 02/05/16	1/29/2016	54,000,000	\$54,000,000.00	\$32,383,800.00	\$27,000.00	1.00%
			2/5/2016	50,000,000	\$50,000,000.00	\$39,967,333.34	\$35,000.00	1.05%
CP	72651VAB8	PMCPP CP 01/11/16	1/11/2016	66,000,000	\$66,000,000.00	\$6,599,560.00	\$4,400.00	0.80%
			1/8/2016	5,000,000	\$5,000,000.00	\$166,663.66	\$90.28	0.65%
CP	8426E2A82	SOFDPP CP 01/08/16	1/15/2016	19,000,000	\$19,000,000.00	\$633,321.90	\$343.06	0.65%
			2/2/2016	20,000,000	\$20,000,000.00	\$7,331,194.44	\$5,347.22	0.88%
CP	84757AAF3	SPECEN 0 01/15/16	1/27/2016	38,196,000	\$38,196,000.00	\$8,911,065.62	\$5,718.79	0.77%
			1/27/2016	50,000,000	\$50,000,000.00	\$9,998,683.33	\$6,583.33	0.79%
CP	91842LAT1	VWCRED CP 01/27/16						
CP	91842LAV6	VWCRED 0 01/29/16	1/27/2016	38,196,000	\$38,196,000.00	\$8,911,065.62	\$5,718.79	0.77%
			1/27/2016	50,000,000	\$50,000,000.00	\$9,998,683.33	\$6,583.33	0.79%

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			1/29/2016	50,000,000	\$50,000,000.00	\$13,330,992.59	\$8,777.78	0.79%
			CP Totals:		\$2,677,976,000.00	\$865,232,886.04	\$659,358.31	0.91%

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	\$7,480.57	\$7,194.95	\$2.66	0.44%
DDA	Bank of America DD			1	\$781,717.35	\$2,226,434.53	\$128.10	0.07%
DDA	Bank of Ozarks DDA			1	\$296,902,630.36	\$184,241,054.83	\$103,611.11	0.67%
DDA	BOO/SWEEP/ICS			1	\$282,874.63	\$113,149.85	\$49.29	0.52%
DDA	Centennial DDA 965			1	\$98,552,743.72	\$92,211,195.00	\$44,307.82	0.58%
DDA	ICS-Centennial DDA			1	\$35,000,000.00	\$21,000,000.00	\$12,082.19	0.69%
DDA	Regions DDA 6470			1	\$6,302,787.99	\$2,656,357.86	\$152.83	0.07%
DDA	Simmons DDA 4368			1	\$70,358,566.10	\$60,189,480.83	\$27,166.19	0.54%
DDA	US Bank DDA 0126			1	\$118,834.94	\$122,795.16	\$3.53	0.03%
DDA Totals:					\$508,307,635.66	\$362,767,663.02	\$187,503.72	0.62%

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MBS	3136A0RU3	FNR 2011-80 BA	11/25/2037	4,112,394	\$3,422,715.67	\$4,146,033.95	\$2,824.12	0.82%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026	15,405,831	\$14,986,447.84	\$15,922,357.89	\$10,258.67	0.77%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	5,937,801	\$6,179,953.65	\$6,259,173.08	\$16,170.46	3.10%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,204,899	\$5,064,526.63	\$5,189,175.47	\$9,561.99	2.21%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	2,879,468	\$2,842,165.68	\$2,929,306.56	\$1,767.31	0.72%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038	5,919,599	\$5,636,604.06	\$5,858,658.80	\$13,876.66	2.84%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042	4,021,925	\$3,855,813.36	\$3,947,101.01	\$9,298.26	2.83%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	1,952,232	\$1,824,050.91	\$1,853,800.50	\$4,921.70	3.19%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039	4,859,704	\$4,933,682.42	\$5,033,441.21	\$10,224.87	2.44%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	6,088,972	\$5,943,593.36	\$6,009,784.95	\$13,149.04	2.63%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	5,919,098	\$6,068,205.22	\$6,233,520.21	\$11,159.33	2.15%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	20,105,124	\$19,881,016.56	\$20,238,119.33	\$38,243.92	2.27%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,737,752	\$3,610,068.17	\$3,671,227.45	\$8,392.79	2.74%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	12,098,572	\$11,673,215.67	\$12,328,481.49	\$15,001.76	1.46%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	5,001,329	\$5,003,813.61	\$5,093,062.09	\$8,209.96	1.93%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	27,147,872	\$27,251,440.65	\$27,687,299.91	\$49,767.80	2.16%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	9,978,188	\$9,850,543.02	\$9,937,869.58	\$16,680.05	2.01%
			6/25/2045	9,097,386	\$8,981,008.72	\$9,060,626.73	\$15,207.66	2.01%
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	13,933,859	\$13,704,203.82	\$13,896,846.88	\$23,736.17	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	16,022,825	\$15,710,538.85	\$15,958,765.46	\$31,152.80	2.34%
MBS	3136APF72	FNR 2015-55 PD						
			3/25/2043	71,681,196	\$70,442,396.20	\$71,331,690.44	\$160,805.85	2.71%
MBS	3136APSQ6	FNR 2015-68 DA						
			9/25/2045	46,388,262	\$45,362,151.66	\$45,643,266.17	\$95,486.12	2.51%
MBS	3136AQJ43	FNR 2015-94 MA						
			1/25/2046		\$84,268,848.86	\$76,138,239.26	\$180,045.35	2.84%
MBS	3136AQN44	FNR 2015-80 CA						
			4/25/2040	90,841,439	\$92,061,894.26	\$92,516,463.96	\$194,902.40	2.53%
MBS	3136ARBM9	FNR 2016-2 EZ						
			2/25/2046		\$33,405,053.25	\$2,302,308.40	\$13,594.61	7.09%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	7,284,495	\$7,172,273.99	\$7,526,182.55	\$10,336.91	1.65%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	2,921,161	\$2,882,099.31	\$3,008,343.44	\$2,628.63	1.05%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040	1,469,096	\$1,438,821.93	\$1,466,054.44	\$3,042.20	2.49%
MBS	3137AFBS0	FHR 3926 GP						
			8/15/2025	2,622,749	\$2,619,649.23	\$2,757,949.25	\$2,751.53	1.20%
MBS	3137AJ3V4	FHR 3954 PD						

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			7/15/2041	2,002,146	\$1,940,753.35	\$1,970,652.63	\$3,970.99	2.42%
MBS	3137AK7K1	FHR 3982 AB						
			6/15/2036		\$1,471,996.81	\$102,727.93	(\$1,400.48)	-16.36%
MBS	3137AKM99	FHR 3979 AD						
			8/15/2038	1,238,899	\$1,269,658.79	\$1,277,097.66	\$2,815.97	2.65%
MBS	3137ALW47	FHR 3996 TB						
			2/15/2039	2,635,997	\$2,621,702.10	\$2,656,830.91	(\$2,760.87)	-1.25%
MBS	3137ASAG9	FHR 4077 BA						
			5/15/2042	1,364,137	\$1,312,653.93	\$1,338,976.16	\$2,781.80	2.49%
MBS	3137AYQY0	FHR 4165 CA						
			5/15/2038	6,298,505	\$6,109,685.46	\$6,222,205.27	\$9,680.63	1.87%
MBS	3137B1FV9	FHR 4191 NB						
			4/15/2043	3,294,655	\$2,972,005.23	\$3,069,519.79	\$14,004.45	5.47%
MBS	3137B4L61	FHR 4253 TD						
			7/15/2040	2,082,471	\$2,049,897.98	\$2,095,985.20	\$3,011.75	1.72%
			7/15/2040	6,554,112	\$6,449,368.39	\$6,594,302.16	\$9,594.20	1.75%
MBS	3137B4PQ3	FHR 4246 PC						
			7/15/2043	3,567,224	\$3,548,357.35	\$3,615,667.31	\$7,739.90	2.57%
MBS	3137B7QN2	FHR 4298 PG						
			4/15/2043	10,152,583	\$10,326,269.95	\$10,354,247.34	\$23,843.67	2.76%
MBS	3137BA6C1	FHR 4332 KE						
			9/15/2043	9,618,268	\$9,509,803.09	\$9,720,895.27	\$17,188.77	2.12%
MBS	3137BCHB7	FHR 4360 PA						
			5/15/2038	15,265,603	\$15,244,379.51	\$15,616,585.08	\$26,180.40	2.01%
MBS	3137BCSX7	FHR 4374 PQ						
			9/15/2041	7,078,263	\$7,064,591.26	\$7,151,805.65	\$15,662.88	2.63%
MBS	3137BCZ76	FHR 4379 BH						
			10/15/2038	37,510,407	\$37,650,994.84	\$38,097,945.06	\$53,336.58	1.68%
MBS	3137BD4V5	FHR 4378 AD						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			2/15/2044	4,189,824	\$4,141,115.88	\$4,231,043.06	\$7,587.39	2.15%
MBS	3137BDER3	FHR 4388 MC						
			7/15/2044	9,545,742	\$9,339,645.03	\$9,628,636.77	\$17,123.57	2.13%
MBS	3137BDMU7	FHR 4389 AB						
			12/15/2043	15,355,673	\$15,340,116.87	\$15,604,177.75	\$32,831.90	2.52%
MBS	3137BDZW9	FHR 4387 KC						
			2/15/1939	8,955,768	\$8,828,037.77	\$9,095,179.18	\$7,860.96	1.04%
MBS	3137BEK45	FHR 4403 CA						
			10/15/2044	47,312,019	\$46,983,882.39	\$48,185,872.47	\$96,481.90	2.40%
MBS	3137BFB67	FHR 4413 HP						
			3/15/2040	36,539,912	\$37,335,235.70	\$37,831,208.59	\$76,405.39	2.42%
MBS	3137BFFV8	FHR 4423 A						
			10/15/2039	12,695,675	\$13,048,794.50	\$13,101,466.54	\$23,132.76	2.12%
MBS	3137BG4H9	FHR 4425 EA						
			1/15/2045	20,434,550	\$19,639,523.19	\$20,107,120.16	\$45,836.24	2.74%
MBS	3137BG4N6	FHR 4425 HA						
			1/15/2045	45,231,740	\$43,985,055.06	\$44,643,681.65	\$69,473.13	1.87%
			1/15/2045	42,389,377	\$41,197,638.70	\$41,814,379.22	\$65,605.42	1.88%
MBS	3137BG7E3	FHR 4429 AP						
			1/15/2045	20,533,799	\$20,689,837.28	\$21,027,964.94	\$8,341.57	0.48%
MBS	3137BGGX1	FHR 4443 GC						
			9/15/2044	2,735,345	\$2,659,782.15	\$2,706,654.27	\$5,042.18	2.24%
MBS	3137BHTG2	FHR 4459 DA						
			10/15/2035	860,999	\$856,243.84	\$904,823.51	\$1,174.42	1.56%
			10/15/2035	8,705,381	\$8,642,431.26	\$9,139,751.03	\$5,733.69	0.75%
MBS	3137BHU21	FHR 4459 NA						
			11/15/2024	8,283,552	\$7,884,461.51	\$8,492,203.40	\$8,977.09	1.27%
MBS	3137BJ3Q4	FHR 4476 B						
			5/15/2045	9,316,268	\$9,222,866.60	\$9,404,399.77	\$14,937.29	1.91%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BJ6P3	FHR 4478 PC	5/15/2045	12,578,069	\$12,333,742.98	\$12,638,360.30	\$18,899.44	1.79%
MBS	3137BJDB6	FHR 4470 MC	7/15/2044	20,116,758	\$19,899,786.53	\$20,122,106.18	\$33,269.95	1.98%
MBS	3137BJSV6	FHR 4486 PA	3/15/2044	13,343,578	\$13,525,702.74	\$13,643,505.66	\$27,611.74	2.43%
MBS	3137BJVS9	FHR 4479 PQ	8/15/2045	16,095,870	\$16,256,418.79	\$16,371,774.45	\$3,048.40	0.22%
MBS	3137BKSP6	FHR 4491 AP	9/15/2040	30,775,276	\$30,652,846.94	\$30,902,795.89	\$61,472.45	2.39%
MBS	3137BKTH3	FHR 4491 P	7/15/2045	36,420,583	\$36,390,042.73	\$36,636,424.48	\$71,799.21	2.35%
MBS	3137BKX21	FHR 4506 A	1/15/2045	54,278,087	\$52,694,013.36	\$53,483,998.74	\$83,734.27	1.88%
MBS	3137BKXL9	FHR 4506 LA	10/15/2019	416,169	\$0.00	\$417,356.64	\$199.76	0.57%
MBS	3137BLN87	FHR 4522 A	12/15/2020	956,030	\$865,387.95	\$958,726.14	\$2,199.41	2.75%
MBS	3137BLNR5	FHR 4522 LA	3/15/2020	634,366	\$350,831.80	\$636,908.41	\$419.35	0.79%
MBS	3137BM3M6	FHR 4530 HE	11/30/2045	177,912,609	\$179,417,265.23	\$180,121,808.99	\$422,135.71	2.81%
MBS	3137BM4C7	FHR 4530 TG	11/15/2045	148,782,755	\$150,433,738.58	\$151,140,812.38	\$347,950.09	2.76%
MBS	3137BMA55	FHR 4539 JA	12/15/2045	88,222,645	\$88,923,670.68	\$89,239,660.48	\$211,306.04	2.84%
MBS	3137BMAH9	FHR 4540 MG	12/15/2045	156,220,000	\$158,010,723.82	\$158,020,878.12	\$380,395.70	2.89%
MBS	3137BMAT3	FHR 4538 AC						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			12/15/2045	57,555,838	\$58,483,663.14	\$58,739,396.93	\$132,278.68	2.70%
MBS	3137BMAZ9	FHR 4538 DB						
			12/15/2045	51,148,101	\$51,552,650.21	\$52,183,964.00	\$109,741.44	2.52%
MBS	3137BMNL6	FHR 4546 TH						
			12/15/2045		\$50,213,836.98	\$3,358,333.33	\$5,414.93	1.93%
MBS	3137GAQK6	FHR 3740 KC						
			7/15/2037	1,143,422	\$1,059,713.35	\$1,163,772.39	\$1,662.25	1.71%
MBS	31393CG80	FNR 2003-57 NA						
			6/25/2018	1,935,622	\$1,899,664.71	\$2,005,319.62	\$2,177.84	1.30%
MBS	31393KYC3	FHR 2574 HP						
			2/15/2018	1,787,395	\$1,739,553.25	\$1,849,334.93	\$1,559.82	1.01%
MBS	31394AWF9	FNR 2004-60 JE						
			4/25/2034	1,383,668	\$1,398,657.11	\$1,447,018.19	\$2,018.73	1.67%
MBS	31394D4X5	FNR 2005-47 HK						
			6/25/2020	6,349,841	\$6,220,168.52	\$6,571,780.66	\$5,635.86	1.03%
MBS	31394FTZ8	FNR 2005-83 TK						
			6/25/1934	1,867,966	\$1,701,471.53	\$1,890,848.63	\$3,672.84	2.33%
MBS	31395D2S7	FNR 2006-54 OD						
			6/25/2035	1,893,896	\$1,736,582.37	\$1,928,426.70	\$3,378.26	2.10%
MBS	31395FAX2	FHR 2836 L						
			4/15/2034		\$1,114,440.95	\$149,791.49	\$136.35	1.09%
MBS	31395MQ51	FHR 2935 DC						
			2/15/2020		\$1,542,337.50	\$885,865.04	\$1,782.76	2.41%
MBS	31396CSM3	FHR 3048 PC						
			3/15/2035	473,308	\$491,030.85	\$496,265.69	\$1,602.07	3.87%
MBS	31396VMM7	FNR 2007-35 DE						
			2/25/2036	4,501,184	\$4,413,937.01	\$4,646,199.87	\$8,310.57	2.15%
MBS	31396YG30	FNR 2008-29 BG						
			12/25/2035	3,978,208	\$3,912,819.25	\$4,102,626.53	\$3,652.61	1.07%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31397GZL7	FHR 3317 PG	4/15/2036	1,908,344	\$1,871,362.85	\$1,956,554.65	\$5,390.43	3.31%
MBS	31397J5D2	FHR 3331 NV	6/15/2029	2,020,823	\$1,930,780.87	\$2,071,329.24	\$3,232.64	1.87%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	5,608,925	\$5,664,736.25	\$5,724,739.72	\$10,240.73	2.15%
MBS	31397QKZ0	FNR 2011-4 JP	6/25/2039	1,382,238	\$1,329,926.86	\$1,398,366.56	\$2,641.29	2.27%
MBS	31397SXE9	FNR 2011-40 DB	9/25/2039	12,111,882	\$11,664,019.48	\$12,462,189.68	\$15,420.43	1.48%
MBS	31397SZT4	FNR 2011-42 DG	11/25/2028	1,693,474	\$1,669,271.10	\$1,734,044.86	\$2,327.74	1.61%
MBS	31397UFG9	FNR 2011-48 VJ	5/25/2040	3,172,869	\$2,989,577.01	\$3,247,687.52	\$3,864.08	1.43%
MBS	31397UXK0	FNR 2011-61 VB	4/25/2040	4,941,438	\$5,149,205.70	\$5,172,217.98	(\$2,422.95)	-0.56%
MBS	31398F3S8	FNR 2009-88 CB	11/25/2039	5,392,375	\$5,658,905.75	\$5,684,983.65	\$19,233.85	4.06%
MBS	31398KZB9	FHR 3598 MA	11/15/1938	1,013,502	\$968,005.20	\$1,025,223.15	\$2,377.16	2.78%
MBS	31398MVQ6	FNR 2010-19 VB	2/25/2021	1,832,475	\$1,598,146.20	\$1,854,781.21	\$2,817.90	1.82%
MBS	31398N5Q3	FNR 2010-133 A	5/25/1938	15,541,987	\$15,637,196.49	\$16,479,095.97	\$1,571.92	0.11%
MBS	31398NW75	FNR 2010-123 HA	3/25/2024	1,499,508	\$1,445,157.61	\$1,522,875.53	\$645.91	0.51%
MBS	31398NWX8	FNR 2010-111 AE	4/25/2038	8,307,238	\$8,438,530.41	\$8,688,673.04	\$11,791.05	1.63%
MBS	31398PJC4	FNR 2010-35 WA						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31398PTT6	FNR 2010-42 AC	9/25/2024	806,128	\$798,028.60	\$830,450.13	\$1,238.89	1.79%
			10/25/2024	1,494,132	\$1,502,604.12	\$1,551,615.09	\$2,354.27	1.82%
MBS	31398QQG5	FHR 3681 BA	5/15/2020	11,306,259	\$10,872,614.13	\$11,427,989.72	\$9,959.65	1.05%
MBS	31398RE76	FNR 2010-57 DP	8/25/2039	878,723	\$826,518.78	\$891,093.66	\$1,353.70	1.82%
MBS	31398SC43	FNR 2010-144 YA	11/25/2023	976,806	\$942,000.91	\$993,890.18	\$511.53	0.62%
MBS	31398SV83	FNR 2010-154 MK	7/25/1939	7,371,540	\$7,345,673.73	\$7,515,506.18	\$12,045.90	1.92%
MBS	31398T2Q3	FNR 2010-104 BA	2/25/2024	687,753	\$613,763.72	\$693,465.05	\$738.62	1.28%
MBS	31398T4E8	FNR 2010-99 JU	8/25/2040	39,503,715	\$39,703,828.59	\$40,463,853.04	\$78,719.49	2.33%
MBS	31398TPN5	FNR 2010-89 PG	12/25/2039	14,329,675	\$14,287,330.99	\$14,719,538.05	\$15,163.07	1.24%
MBS	31398VLP9	FHR 3656 LV	5/15/2021	543,060	\$437,738.03	\$546,828.52	\$967.20	2.12%
MBS	31398VVQ6	FHR 3659 VB	1/15/2037		\$13,379,971.95	\$1,784,812.50	\$1,003.20	0.67%
MBS	38374Y3M3	GNR 2010-87 AD	9/20/2035	445,231	\$160,005.00	\$445,614.07	\$644.88	1.74%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	8,021,940	\$7,517,794.11	\$8,167,899.30	\$408.19	0.06%
MBS	38376G2G4	GNR 2011-92 B	11/16/2044	2,162,344	\$2,192,950.13	\$2,200,890.26	\$4,758.94	2.59%
MBS	38376GP46	GNR 2011-49 A	7/16/2038	1,092,123	\$1,098,406.05	\$1,103,907.46	\$1,633.22	1.78%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			7/16/2038	3,140,219	\$3,158,496.10	\$3,174,778.12	\$4,232.43	1.60%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034	109,102	\$108,035.76	\$109,452.54	\$164.09	1.80%
			1/16/2034	8,807,286	\$8,720,271.60	\$8,834,618.02	\$13,269.49	1.80%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	7,260,182	\$5,558,940.14	\$7,310,625.73	(\$670.59)	-0.11%
MBS	38377MSG2	GNR 2010-144 PA	9/16/1940	662,889	\$666,317.81	\$679,520.50	\$1,140.63	2.01%
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041	496,957	\$477,324.57	\$504,241.83	\$723.68	1.72%
MBS	38378BAA7	GNR 2011-165 A	10/16/2037	1,848,795	\$1,862,223.93	\$1,868,075.13	\$2,774.90	1.78%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034	8,838,622	\$8,239,931.45	\$8,862,663.49	\$7,843.26	1.06%
MBS	38378BRK7	GNR 2012-55 A	8/16/2033	5,507,098	\$5,497,598.19	\$5,529,537.27	\$6,272.30	1.36%
			8/16/2033	1,015,891	\$1,013,475.39	\$1,019,353.33	\$1,170.88	1.38%
MBS	38378BRT8	GNR 2012-44 A	4/16/2041	3,356,197	\$3,372,404.11	\$3,382,943.79	\$5,346.15	1.90%
MBS	38378BUJ6	GNR 2012-70 A	5/16/2042	1,976,462	\$1,746,737.43	\$1,987,851.49	\$1,099.85	0.66%
MBS	38379CDY9	GNR 2014-81 EH	12/20/2042	881,567	\$868,122.56	\$888,564.40	\$1,499.55	2.03%
MBS	38379HEC5	GNR 2014-178 LA	6/20/2043	2,894,142	\$1,669,502.84	\$2,899,317.24	\$6,162.68	2.55%
MBS	38379HUQ6	GNR 2014-188 QC	9/20/2044	6,216,897	\$6,021,269.32	\$6,260,461.17	\$7,088.47	1.36%
			MBS Totals:		\$2,079,322,982.98	\$2,011,175,337.04	\$3,861,611.66	2.30%

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	\$50,065.17	\$51,731.05	\$0.43	0.01%
MMkt	Federated-Raymond			1	\$50,798.59	\$52,488.80	\$7.33	0.17%
MMkt	Invesco-Simmons M			1	\$53,959.17	\$55,741.19	\$8.70	0.19%
MMkt Totals:					\$154,822.93	\$159,961.04	\$16.46	0.12%

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	\$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	\$1,013,621.11	\$1,233.33	1.46%
Muni	83712TDA6	SCSHSG 2.95 01/01/4	1/1/2041	1,110,000	\$1,110,000.00	\$516,060.51	\$1,279.87	2.98%
Muni Totals:					\$4,595,000.00	\$4,014,681.62	\$5,430.53	1.62%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$5,270,356,441.57	\$3,243,350,528.76	\$4,713,920.68	1.74%