

Consolidated ROI Report

Validated Through: 2/29/2016

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	13638WBV3	CANNAT CP 02/29/16	2/29/2016	6,427,000	\$6,427,000.00	\$1,285,228.61	\$856.93	0.80%
CP	1513E2B59	CENTEN 0 02/05/16	2/5/2016	38,000,000	\$38,000,000.00	\$1,266,627.96	\$1,161.11	1.10%
CP	1513E2B91	CENTEN 0 02/09/16	2/9/2016	35,200,000	\$35,200,000.00	\$1,173,299.11	\$1,026.67	1.05%
CP	1513E2BC4	CENTEN 0 02/12/16	2/12/2016	30,000,000	\$30,000,000.00	\$999,970.83	\$875.00	1.05%
CP	1513E2BQ3	CENTEN 0 02/24/16	2/24/2016	17,500,000	\$17,500,000.00	\$4,082,420.26	\$3,913.19	1.15%
CP	1513E2BR1	CENTEN 0 02/25/16	2/25/2016	27,000,000	\$27,000,000.00	\$2,699,763.75	\$2,362.50	1.05%
CP	1513E2BV2	CENTEN 0 02/29/16	2/29/2016	50,000,000	\$50,000,000.00	\$21,656,495.37	\$23,472.22	1.30%
			2/29/2016	38,500,000	\$38,500,000.00	\$5,132,751.56	\$4,363.33	1.02%
			2/29/2016	27,000,000	\$27,000,000.00	\$3,599,600.00	\$3,000.00	1.00%
CP	1513E2C74	CENTEN CP 03/07/16	3/7/2016	50,000,000	\$50,000,000.00	\$1,666,277.78	\$1,666.67	1.20%
CP	1518T2B52	CNTRPT 0 02/05/16	2/2/2016	50,000,000	\$50,000,000.00	\$1,664,108.80	\$935.81	0.67%
CP	16537LBC4	BSNCHB 0 02/12/16	2/12/2016	33,000,000	\$33,000,000.00	\$1,099,984.72	\$458.33	0.50%
CP	16953JBR1	CHIPOW CP 02/25/16	2/25/2016	22,892,000	\$22,892,000.00	\$763,051.83	\$445.12	0.70%
CP	20260ABK5	CMZBUS CP 02/19/16	2/19/2016	15,000,000	\$15,000,000.00	\$8,983,500.00	\$5,625.00	0.75%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	24409TBR3	DERPRK 0 02/25/16	2/25/2016	25,000,000	\$25,000,000.00	\$5,832,028.93	\$5,590.28	1.15%
CP	24409TBV4	DERPRK 0 02/29/16	2/29/2016	50,000,000	\$50,000,000.00	\$9,998,083.33	\$9,583.33	1.15%
			2/29/2016	25,000,000	\$25,000,000.00	\$9,163,445.60	\$8,784.72	1.15%
CP	26876ABS1	ENIFIN CP 02/26/16	2/26/2016	50,000,000	\$50,000,000.00	\$11,664,965.28	\$7,291.67	0.75%
CP	29251UB15	ENBUS CP 02/01/16	2/1/2016	3,000,000	\$3,000,000.00	\$0.00	\$0.00	
CP	29251UB56	ENBUS CP 02/05/16	2/5/2016	20,000,000	\$20,000,000.00	\$2,664,303.70	\$2,444.44	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	\$29,971,583.33	\$27,500.00	1.10%
			2/19/2016	25,000,000	\$25,000,000.00	\$14,980,291.67	\$13,750.00	1.10%
CP	29251UBS6	ENBUS CP 02/26/16	2/26/2016	10,000,000	\$10,000,000.00	\$8,325,347.22	\$7,986.11	1.15%
CP	29251UC22	ENBUS CP 03/02/16	3/2/2016	10,700,000	\$10,700,000.00	\$10,332,099.32	\$9,912.36	1.15%
CP	29251UC48	ENBUS CP 03/04/16	3/4/2016	10,000,000	\$10,000,000.00	\$1,333,048.15	\$1,222.22	1.10%
CP	29251UCJ5	ENBUS CP 03/18/16	3/18/2016	18,000,000	\$18,000,000.00	\$2,398,348.00	\$2,360.00	1.18%
			3/18/2016	15,000,000	\$15,000,000.00	\$6,493,337.50	\$6,662.50	1.23%
CP	29251UCQ9	ENBUS CP 03/24/16	3/24/2016	25,000,000	\$25,000,000.00	\$3,330,258.33	\$3,416.67	1.23%
CP	29251UD13	ENBUS CP 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$24,115,916.67	\$24,166.67	1.20%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			4/1/2016	25,000,000	\$25,000,000.00	\$24,097,751.39	\$23,763.89	1.18%
			4/1/2016	45,000,000	\$45,000,000.00	\$43,408,650.00	\$43,500.00	1.20%
CP	29251UD54	ENBUS CP 04/05/16						
			4/5/2016	2,000,000	\$2,000,000.00	\$266,305.56	\$277.78	1.25%
CP	29251UDF2	ENBUS CP 04/15/16						
			4/15/2016	10,000,000	\$10,000,000.00	\$1,996,316.67	\$2,166.67	1.30%
CP	29380BC44	EPDCP 0 03/04/16						
			3/4/2016	100,000,000	\$100,000,000.00	\$93,244,925.93	\$85,555.55	1.10%
CP	3016E2BV4	EXEGEN CP 02/29/16						
			2/29/2016	2,000,000	\$2,000,000.00	\$333,300.93	\$194.44	0.70%
CP	3016E2CJ0	EXEGEN CP 03/18/16						
			3/18/2016	30,000,000	\$30,000,000.00	\$28,954,083.33	\$24,166.67	1.00%
CP	43357LBK7	HITCRD CP 02/19/16						
			2/19/2016	20,000,000	\$20,000,000.00	\$11,990,700.00	\$9,300.00	0.93%
CP	54866GBC7	LOW 0 02/12/16						
			2/12/2016	23,000,000	\$23,000,000.00	\$766,656.02	\$319.44	0.50%
CP	61979JBH9	MOTIVA CP 02/17/16						
			2/17/2016	15,000,000	\$15,000,000.00	\$499,987.50	\$375.00	0.90%
CP	61979JBQ9	MOTIVA CP 02/24/16						
			2/24/2016	10,400,000	\$10,400,000.00	\$346,658.48	\$245.56	0.85%
			2/24/2016	25,000,000	\$25,000,000.00	\$5,832,119.68	\$5,201.39	1.07%
CP	61979JBR7	MOTIVA CP 02/25/16						
			2/25/2016	10,500,000	\$10,500,000.00	\$349,991.74	\$247.92	0.85%
CP	61979JC47	MOTIVA CP 03/04/16						
			3/4/2016	25,000,000	\$25,000,000.00	\$3,332,685.19	\$2,777.78	1.00%
CP	61979JCB1	MOTIVA CP 03/11/16						
			3/11/2016	4,200,000	\$4,200,000.00	\$1,818,639.55	\$1,774.50	1.17%
CP	61979JCE5	MOTIVA CP 03/14/16						
			3/14/2016	25,000,000	\$25,000,000.00	\$24,135,478.24	\$20,340.28	1.01%

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CP	61979JCU9	MOTIVA CP 03/28/16	3/28/2016	50,000,000	\$50,000,000.00	\$19,974,000.00	\$20,000.00	1.20%
CP	61979JDD6	MOTIVA CP 04/13/16	4/13/2016	25,000,000	\$25,000,000.00	\$9,981,361.11	\$10,166.67	1.22%
CP	68268TB33	OKSPP 0 02/03/16	2/3/2016	7,500,000	\$7,500,000.00	\$499,889.17	\$475.01	1.14%
CP	68268TB41	OKSPP 0 02/04/16	2/4/2016	25,000,000	\$25,000,000.00	\$2,499,440.97	\$2,395.83	1.15%
CP	68268TB82	OKSPP 0 02/08/16	2/8/2016	10,000,000	\$10,000,000.00	\$2,331,842.59	\$2,236.11	1.15%
CP	68268TBG4	OKSPP 0 02/16/16	2/16/2016	20,000,000	\$20,000,000.00	\$4,665,532.41	\$4,861.11	1.25%
CP	68268TBJ8	OKSPP 0 02/18/16	2/18/2016	15,000,000	\$15,000,000.00	\$3,499,183.33	\$3,500.00	1.20%
CP	68268TBK5	OKSPP 0 02/19/16	2/19/2016	20,000,000	\$20,000,000.00	\$11,988,116.66	\$11,500.00	1.15%
			2/19/2016	30,000,000	\$30,000,000.00	\$17,981,875.00	\$18,750.00	1.25%
			2/19/2016	50,000,000	\$50,000,000.00	\$29,970,833.33	\$31,250.00	1.25%
CP	68268TBN9	OKSPP 0 02/22/16	2/22/2016	2,500,000	\$2,500,000.00	\$416,587.39	\$475.69	1.37%
CP	68268TBP4	OKSPP 0 02/23/16	2/23/2016	10,000,000	\$10,000,000.00	\$1,999,543.33	\$2,283.33	1.37%
CP	68268TBQ2	OKSPP 0 02/24/16	2/24/2016	10,000,000	\$10,000,000.00	\$1,666,363.43	\$1,819.44	1.31%
			2/24/2016	7,000,000	\$7,000,000.00	\$1,166,446.30	\$1,322.23	1.36%
CP	68268TBS8	OKSPP CP 02/26/16	2/26/2016	14,625,000	\$14,625,000.00	\$4,873,212.50	\$5,362.50	1.32%
CP	68268TBV1	OKSPP 0 02/29/16	2/29/2016	50,000,000	\$50,000,000.00	\$21,656,495.37	\$23,472.22	1.30%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	68268TC16	OKSPP CP 03/01/16	3/1/2016	10,000,000	\$10,000,000.00	\$1,333,185.19	\$1,111.11	1.00%
			3/1/2016	5,000,000	\$5,000,000.00	\$666,600.00	\$500.00	0.90%
CP	68268TC32	OKSPP CP 03/03/16	3/3/2016	19,910,000	\$19,910,000.00	\$9,285,758.53	\$10,452.75	1.35%
CP	68268TC81	OKSPP CP 03/08/16	3/8/2016	10,000,000	\$10,000,000.00	\$1,332,783.33	\$1,500.00	1.35%
CP	68268TCB4	OKSPP 0 03/11/16	3/11/2016	20,000,000	\$20,000,000.00	\$7,993,400.00	\$9,000.00	1.35%
			3/11/2016	18,000,000	\$18,000,000.00	\$7,193,972.00	\$8,220.00	1.37%
CP	68268TCJ7	OKSPP CP 03/18/16	3/18/2016	25,000,000	\$25,000,000.00	\$3,330,708.33	\$3,750.00	1.35%
CP	68268TD15	OKSPP 0 04/01/16	4/1/2016	50,000,000	\$50,000,000.00	\$48,210,163.89	\$55,986.11	1.39%
CP	68268TDE7	OKSPP 0 04/14/16	4/14/2016	20,000,000	\$20,000,000.00	\$9,311,680.00	\$11,200.00	1.44%
CP	68268TDF4	OKSPP 0 04/15/16	4/15/2016	50,000,000	\$50,000,000.00	\$48,184,037.04	\$55,986.11	1.39%
CP	7244P0B24	PBIPP CP 02/02/16	2/2/2016	1,378,000	\$1,378,000.00	\$45,924.40	\$38.28	1.00%
CP	7244P0BJ7	PBIPP CP 02/18/16	2/18/2016	20,000,000	\$20,000,000.00	\$11,324,077.78	\$9,916.67	1.05%
CP	72650WB59	PAAPP 0 02/05/16	2/5/2016	50,000,000	\$50,000,000.00	\$6,661,222.22	\$5,833.33	1.05%
CP	72650WBS9	PAAPP 0 02/26/16	2/26/2016	76,800,000	\$76,800,000.00	\$2,559,941.69	\$1,749.33	0.82%
CP	84755LBC7	SPCTRA 0 02/12/16	2/12/2016	21,000,000	\$21,000,000.00	\$699,987.36	\$379.17	0.65%
CP	84755LBR4	SPCTRA CP 02/25/16						

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			2/25/2016	54,200,000	\$54,200,000.00	\$1,806,634.05	\$978.61	0.65%
			2/25/2016	12,000,000	\$12,000,000.00	\$399,992.78	\$216.67	0.65%
CP	84757AB47	SPECEN CP 02/04/16						
			2/2/2016	20,000,000	\$20,000,000.00	\$666,472.22	\$486.11	0.88%
CP	91842LBV5	VWCRED CP 02/29/16						
			2/29/2016	6,638,000	\$6,638,000.00	\$1,327,434.05	\$829.75	0.75%
		CP Totals:			\$2,030,870,000.00	\$742,883,623.71	\$725,582.73	1.17%

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	\$7,483.24	\$7,232.91	\$2.68	0.44%
DDA	Bank of America DD			1	\$7,033,454.25	\$3,664,534.74	\$210.84	0.07%
DDA	Bank of Ozarks DDA			1	\$207,006,923.83	\$255,405,261.88	\$157,441.60	0.74%
DDA	Centennial DDA 965			1	\$60,595,250.45	\$73,028,391.70	\$42,016.33	0.69%
DDA	ICS-Centennial DDA			1	\$35,012,082.86	\$33,840,985.81	\$19,470.16	0.69%
DDA	Regions DDA 6470			1	\$33,855.56	\$3,273,337.03	\$188.33	0.07%
DDA	Simmons DDA 4368			1	\$29,592,922.52	\$13,811,350.33	\$6,811.08	0.59%
DDA	US Bank DDA 0126			1	\$100,815.98	\$120,571.69	\$3.47	0.03%
DDA Totals:					\$339,382,788.69	\$383,151,666.08	\$226,144.48	0.71%

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MBS	3136A0RU3	FNR 2011-80 BA	11/25/2037	3,399,960	\$2,847,420.62	\$3,422,715.67	\$4,625.49	1.62%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026	14,523,853	\$14,015,071.90	\$14,986,447.84	\$14,550.74	1.17%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	5,864,678	\$5,875,770.84	\$6,179,953.65	\$5,460.01	1.06%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,079,363	\$4,994,109.50	\$5,064,526.63	\$9,174.17	2.17%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	2,796,558	\$2,772,368.43	\$2,842,165.68	\$2,019.40	0.85%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038	5,693,534	\$5,620,601.23	\$5,636,604.06	\$11,307.70	2.41%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042	3,928,042	\$3,762,088.64	\$3,855,813.36	\$9,184.62	2.86%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	1,920,001	\$1,799,158.72	\$1,824,050.91	\$4,558.21	3.00%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039	4,763,895	\$4,892,375.59	\$4,933,682.42	\$11,971.35	2.91%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	6,019,780	\$5,875,391.67	\$5,943,593.36	\$12,949.64	2.61%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	5,764,820	\$5,887,772.73	\$6,068,205.22	\$10,885.65	2.15%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	19,751,663	\$19,433,759.69	\$19,881,016.56	\$36,973.20	2.23%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,674,429	\$3,574,572.96	\$3,610,068.17	\$7,919.29	2.63%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	11,458,551	\$11,416,123.94	\$11,673,215.67	\$21,167.89	2.18%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	4,916,374	\$4,911,486.36	\$5,003,813.61	\$8,111.14	1.95%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	26,730,114	\$26,800,327.21	\$27,251,440.65	\$49,167.63	2.17%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	9,017,723	\$8,838,386.34	\$8,981,008.72	\$15,303.66	2.04%
			6/25/2045	9,890,812	\$9,694,112.05	\$9,850,543.02	\$16,785.35	2.04%
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	13,740,703	\$13,513,033.33	\$13,704,203.82	\$23,410.32	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	15,770,150	\$15,457,168.50	\$15,710,538.85	\$30,483.81	2.33%
MBS	3136APF72	FNR 2015-55 PD						
			3/25/2043	70,780,432	\$0.00	\$39,919,630.69	\$4,010.89	0.12%
				0	\$0.00	\$0.00	\$716,189.83	
MBS	3136APSQ6	FNR 2015-68 DA						
			9/25/2045	46,088,975	\$45,067,025.39	\$45,362,151.66	\$95,496.26	2.53%
MBS	3136AQJ43	FNR 2015-94 MA						
			1/25/2046	83,348,848	\$83,911,213.32	\$84,268,848.86	\$199,377.82	2.84%
MBS	3136AQN4	FNR 2015-80 CA						
			4/25/2040	90,419,070	\$91,521,502.95	\$92,061,894.26	\$192,561.44	2.51%
MBS	3136ARBM9	FNR 2016-2 EZ						
			2/25/2046	33,657,258	\$32,134,633.69	\$33,405,053.25	\$82,972.68	2.98%
MBS	3137A32Q1	FHR 3763 QA						
			4/15/2034		\$21,017,681.61	\$4,426,363.79	(\$19,227.17)	-5.21%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	6,947,567	\$6,894,495.68	\$7,172,273.99	\$12,451.91	2.08%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	2,802,026	\$2,746,346.12	\$2,882,099.31	\$2,155.73	0.90%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040	1,441,576	\$1,412,210.24	\$1,438,821.93	\$2,992.97	2.50%

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MBS	3137AFBS0	FHR 3926 GP	8/15/2025	2,494,812	\$2,550,958.76	\$2,619,649.23	\$5,702.06	2.61%
MBS	3137AJ3V4	FHR 3954 PD	7/15/2041	1,971,613	\$1,918,156.76	\$1,940,753.35	\$3,605.73	2.23%
MBS	3137AK7K1	FHR 3982 AB	6/15/2036	1,437,712	\$1,457,385.43	\$1,471,996.81	\$2,645.45	2.16%
MBS	3137AKM99	FHR 3979 AD	8/15/2038	1,232,258	\$1,262,574.02	\$1,269,658.79	\$2,813.07	2.66%
MBS	3137ALW47	FHR 3996 TB	2/15/2039	2,608,571	\$2,537,325.55	\$2,621,702.10	(\$133.68)	-0.06%
MBS	3137ASAG9	FHR 4077 BA	5/15/2042	1,337,306	\$1,283,271.76	\$1,312,653.93	\$2,748.69	2.51%
MBS	3137AYQY0	FHR 4165 CA	5/15/2038	6,182,866	\$5,997,815.57	\$6,109,685.46	\$9,438.43	1.85%
MBS	3137B1FV9	FHR 4191 NB	4/15/2043	3,186,567	\$2,968,975.92	\$2,972,005.23	\$6,947.52	2.81%
MBS	3137B4L61	FHR 4253 TD	7/15/2040	2,036,843	\$1,987,519.40	\$2,049,897.98	\$2,835.25	1.66%
MBS	3137B4PQ3	FHR 4246 PC	7/15/2040	6,410,508	\$6,253,142.33	\$6,449,368.39	\$9,019.90	1.68%
MBS	3137B7QN2	FHR 4298 PG	7/15/2043	3,501,093	\$3,461,239.54	\$3,548,357.35	\$7,305.86	2.47%
MBS	3137BA6C1	FHR 4332 KE	4/15/2043	10,126,144	\$10,248,767.90	\$10,326,269.95	\$22,827.71	2.65%
MBS	3137BCHB7	FHR 4360 PA	9/15/2043	9,410,025	\$9,327,476.53	\$9,509,803.09	\$16,869.21	2.13%
MBS	3137BCSX7	FHR 4374 PQ	5/15/2038	14,905,381	\$14,668,823.87	\$15,244,379.51	\$21,542.29	1.70%
			9/15/2041	6,996,030	\$6,720,532.58	\$7,064,591.26	\$13,782.24	2.34%

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	37,088,267	\$37,353,556.35	\$37,650,994.84	\$57,471.47	1.83%
MBS	3137BD4V5	FHR 4378 AD	2/15/2044	4,101,038	\$4,056,133.43	\$4,141,115.88	\$7,442.88	2.16%
MBS	3137BDER3	FHR 4388 MC	7/15/2044	9,259,513	\$9,105,277.92	\$9,339,645.03	\$17,011.34	2.19%
MBS	3137BDMU7	FHR 4389 AB	12/15/2043	15,097,169	\$15,026,566.89	\$15,340,116.87	\$31,452.53	2.46%
MBS	3137BDZW9	FHR 4387 KC	2/15/1939	8,701,289	\$8,708,353.83	\$8,828,037.77	\$9,753.65	1.33%
MBS	3137BEK45	FHR 4403 CA	10/15/2044	46,131,828	\$46,396,729.02	\$46,983,882.39	\$104,905.16	2.68%
MBS	3137BFB67	FHR 4413 HP	3/15/2040	36,074,109	\$36,301,812.89	\$37,335,235.70	\$59,788.12	1.92%
MBS	3137BFFV8	FHR 4423 A	10/15/2039	12,656,899	\$12,756,571.82	\$13,048,794.50	\$16,126.12	1.48%
MBS	3137BG4H9	FHR 4425 EA	1/15/2045	19,955,174	\$0.00	\$9,820,915.67	\$2,308.15	0.28%
MBS	3137BG4N6	FHR 4425 HA		0	\$0.00	\$0.00	\$230,196.24	
			1/15/2045	44,579,026	\$0.00	\$21,989,039.22	(\$6,976.62)	-0.38%
			1/15/2045	41,777,680	\$0.00	\$20,595,323.95	(\$6,990.80)	-0.41%
				0	\$0.00	\$0.00	\$412,958.44	
				0	\$0.00	\$0.00	\$415,201.62	
MBS	3137BG7E3	FHR 4429 AP	1/15/2045	20,247,220	\$20,334,965.92	\$20,689,837.28	\$6,857.79	0.40%
MBS	3137BGGX1	FHR 4443 GC	9/15/2044	2,687,990	\$2,598,304.40	\$2,659,782.15	\$5,153.20	2.32%
MBS	3137BHTG2	FHR 4459 DA						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			10/15/2035	8,242,227	\$8,228,061.51	\$8,642,431.26	\$13,351.89	1.85%
			10/15/2035	815,191	\$815,144.19	\$856,243.84	\$1,203.81	1.69%
MBS	3137BHU21	FHR 4459 NA						
			11/15/2024	7,694,445	\$7,288,131.89	\$7,884,461.51	\$6,011.27	0.91%
MBS	3137BJ3Q4	FHR 4476 B						
			5/15/2045	9,139,206	\$8,876,742.19	\$9,222,866.60	\$13,084.02	1.70%
MBS	3137BJ6P3	FHR 4478 PC						
			5/15/2045	12,275,516	\$12,197,852.42	\$12,333,742.98	\$19,213.48	1.87%
MBS	3137BJDB6	FHR 4470 MC						
			7/15/2044	19,894,697	\$19,671,139.74	\$19,899,786.53	\$32,902.74	1.98%
MBS	3137BJSV6	FHR 4486 PA						
			3/15/2044	13,231,522	\$13,489,737.89	\$13,525,702.74	\$29,145.96	2.59%
MBS	3137BJVS9	FHR 4479 PQ						
			8/15/2045	16,024,412	\$15,690,920.77	\$16,256,418.79	(\$3,404.54)	-0.25%
MBS	3137BKSP6	FHR 4491 AP						
			9/15/2040	30,527,970	\$30,390,915.59	\$30,652,846.94	\$60,935.15	2.39%
MBS	3137BKTH3	FHR 4491 P						
			7/15/2045	36,178,278	\$36,126,120.72	\$36,390,042.73	\$71,228.78	2.35%
MBS	3137BKX21	FHR 4506 A						
				0	\$0.00	\$0.00	\$587,283.18	
			1/15/2045	53,494,831	\$0.00	\$26,342,325.88	(\$9,361.60)	-0.43%
MBS	3137BLN87	FHR 4522 A						
			12/15/2020	863,679	\$694,186.07	\$865,387.95	\$2,133.86	2.96%
MBS	3137BLNR5	FHR 4522 LA						
			3/15/2020	349,984	\$0.00	\$350,831.80	\$319.06	1.09%
MBS	3137BM3M6	FHR 4530 HE						
			11/30/2045	177,230,711	\$178,653,402.31	\$179,417,265.23	\$419,820.46	2.81%
MBS	3137BM4C7	FHR 4530 TG						
			11/15/2045	148,099,688	\$149,676,870.19	\$150,433,738.58	\$345,593.84	2.76%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BMA55	FHR 4539 JA	12/15/2045	87,915,905	\$88,578,139.02	\$88,923,670.68	\$210,245.70	2.84%
MBS	3137BMAH9	FHR 4540 MG	12/15/2045	156,220,000	\$158,000,569.52	\$158,010,723.82	\$380,395.70	2.89%
MBS	3137BMAT3	FHR 4538 AC	12/15/2045	57,311,715	\$55,281,855.71	\$58,483,663.14	\$73,012.73	1.50%
MBS	3137BMAZ9	FHR 4538 DB	12/15/2045	50,534,916	\$50,905,378.30	\$51,552,650.21	\$108,031.03	2.51%
MBS	3137BMNL6	FHR 4546 TH	12/15/2045	49,840,367	\$49,969,636.82	\$50,213,836.98	\$97,094.44	2.32%
MBS	3137BN3B8	FHR 4550 TA	1/15/2045		\$126,047,732.75	\$8,465,502.00	\$12,840.69	1.82%
MBS	3137GAQK6	FHR 3740 KC	7/15/2037	1,041,512	\$1,009,938.34	\$1,059,713.35	\$2,282.06	2.58%
MBS	31393CG80	FNR 2003-57 NA	6/25/2018	1,835,854	\$1,795,898.26	\$1,899,664.71	\$2,138.67	1.35%
MBS	31393KYC3	FHR 2574 HP	2/15/2018	1,683,501	\$1,624,902.13	\$1,739,553.25	\$1,218.27	0.84%
MBS	31394AWF9	FNR 2004-60 JE	4/25/2034	1,339,630	\$1,370,388.54	\$1,398,657.11	\$2,016.28	1.73%
MBS	31394D4X5	FNR 2005-47 HK	6/25/2020	6,016,405	\$5,913,857.78	\$6,220,168.52	\$6,323.83	1.22%
MBS	31394FTZ8	FNR 2005-83 TK	6/25/1934	1,682,700	\$1,461,877.12	\$1,701,471.53	\$2,801.98	1.98%
MBS	31395D2S7	FNR 2006-54 OD	6/25/2035	1,708,143	\$1,623,335.47	\$1,736,582.37	\$2,602.90	1.80%
MBS	31395FAX2	FHR 2836 L	4/15/2034	1,072,936	\$1,079,458.80	\$1,114,440.95	\$2,220.16	2.39%
MBS	31395MQ51	FHR 2935 DC						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			2/15/2020	1,490,899	\$1,366,762.45	\$1,542,337.50	(\$1,795.59)	-1.40%
MBS	31396CSM3	FHR 3048 PC						
			3/15/2035	468,640	\$478,697.97	\$491,030.85	\$1,272.56	3.11%
MBS	31396VMM7	FNR 2007-35 DE						
			2/25/2036	4,279,365	\$4,186,617.49	\$4,413,937.01	\$7,707.52	2.10%
MBS	31396YG30	FNR 2008-29 BG						
			12/25/2035	3,800,329	\$3,708,484.94	\$3,912,819.25	\$5,508.49	1.69%
MBS	31397GZL7	FHR 3317 PG						
			4/15/2036	1,825,713	\$1,770,185.06	\$1,871,362.85	\$2,948.14	1.89%
MBS	31397J5D2	FHR 3331 NV						
			6/15/2029	1,885,462	\$1,794,569.29	\$1,930,780.87	\$2,968.26	1.84%
MBS	31397QDR6	FNR 2010-150 VU						
			11/25/2023	5,557,377	\$5,601,257.49	\$5,664,736.25	\$10,070.12	2.13%
MBS	31397QKZ0	FNR 2011-4 JP						
			6/25/2039	1,315,764	\$1,210,687.66	\$1,329,926.86	\$2,425.97	2.19%
MBS	31397SXE9	FNR 2011-40 DB						
			9/25/2039	11,338,664	\$11,086,629.42	\$11,664,019.48	\$16,760.05	1.72%
MBS	31397SZT4	FNR 2011-42 DG						
			11/25/2028	1,631,312	\$1,597,969.76	\$1,669,271.10	\$2,360.95	1.70%
MBS	31397UFG9	FNR 2011-48 VJ						
			5/25/2040	2,924,115	\$2,728,274.59	\$2,989,577.01	\$2,297.74	0.92%
MBS	31397UXK0	FNR 2011-61 VB						
			4/25/2040	4,941,438	\$5,138,892.92	\$5,149,205.70	\$10,276.55	2.39%
MBS	31398F3S8	FNR 2009-88 CB						
			11/25/2039	5,367,285	\$5,628,749.15	\$5,658,905.75	\$18,812.92	3.99%
MBS	31398KZB9	FHR 3598 MA						
			11/15/1938	957,708	\$871,925.85	\$968,005.20	\$1,875.27	2.32%
MBS	31398MVQ6	FNR 2010-19 VB						
			2/25/2021	1,580,658	\$1,344,531.83	\$1,598,146.20	\$1,506.40	1.13%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31398N5Q3	FNR 2010-133 A	5/25/1938	14,769,749	\$15,080,577.20	\$15,637,196.49	\$15,033.52	1.15%
MBS	31398NW75	FNR 2010-123 HA	3/25/2024	1,424,268	\$1,387,659.28	\$1,445,157.61	\$786.95	0.65%
MBS	31398NWX8	FNR 2010-111 AE	4/25/2038	8,083,379	\$8,023,751.71	\$8,438,530.41	\$4,986.48	0.71%
MBS	31398PJC4	FNR 2010-35 WA	9/25/2024	775,154	\$759,498.13	\$798,028.60	\$992.79	1.49%
MBS	31398PK65	FNR 2010-48 AP	6/25/2039		\$1,628,476.56	\$753,528.51	\$1,172.77	1.87%
MBS	31398PTT6	FNR 2010-42 AC	10/25/2024	1,447,747	\$1,451,245.30	\$1,502,604.12	\$2,155.50	1.72%
MBS	31398PVW6	FNR 2010-44 PA	9/25/2039		\$921,004.78	\$413,435.18	\$913.71	2.65%
MBS	31398QQG5	FHR 3681 BA	5/15/2020	10,762,123	\$9,962,731.55	\$10,872,614.13	\$6,049.40	0.67%
MBS	31398RE76	FNR 2010-57 DP	8/25/2039	815,724	\$693,196.81	\$826,518.78	\$387.10	0.56%
MBS	31398SC43	FNR 2010-144 YA	11/25/2023	926,847	\$898,166.05	\$942,000.91	\$1,235.30	1.57%
MBS	31398SV83	FNR 2010-154 MK	7/25/1939	7,208,091	\$7,261,232.31	\$7,345,673.73	\$13,258.31	2.17%
MBS	31398T2Q3	FNR 2010-104 BA	2/25/2024	609,319	\$518,267.31	\$613,763.72	\$528.93	1.03%
MBS	31398T4E8	FNR 2010-99 JU	8/25/2040	38,763,731	\$39,273,726.08	\$39,703,828.59	\$84,366.86	2.55%
MBS	31398TPN5	FNR 2010-89 PG	12/25/2039	13,918,129	\$13,912,899.25	\$14,287,330.99	\$16,664.28	1.40%
MBS	31398VLP9	FHR 3656 LV						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			5/15/2021	435,265	\$287,011.91	\$437,738.03	\$607.20	1.66%
MBS	31398VVQ6	FHR 3659 VB	1/15/2037	12,825,000	\$12,934,592.42	\$13,379,971.95	(\$4,823.51)	-0.43%
MBS	38374Y3M3	GNR 2010-87 AD	9/20/2035	159,905	\$0.00	\$160,005.00	\$233.23	1.75%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	7,401,509	\$6,863,674.24	\$7,517,794.11	\$1,808.79	0.29%
MBS	38376G2G4	GNR 2011-92 B	11/16/2044	2,155,411	\$2,184,991.71	\$2,192,950.13	\$4,745.74	2.60%
MBS	38376GP46	GNR 2011-49 A	7/16/2038	1,087,219	\$1,092,881.57	\$1,098,406.05	\$1,617.12	1.77%
			7/16/2038	3,126,116	\$3,142,132.22	\$3,158,496.10	\$4,170.60	1.58%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034	8,700,220	\$8,605,834.16	\$8,720,271.60	\$13,298.98	1.83%
			1/16/2034	107,776	\$106,617.57	\$108,035.76	\$164.18	1.82%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	5,523,990	\$5,500,101.26	\$5,558,940.14	\$7,489.88	1.62%
MBS	38377MSG2	GNR 2010-144 PA	9/16/1940	650,203	\$642,883.35	\$666,317.81	\$872.00	1.57%
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041	470,559	\$466,320.19	\$477,324.57	\$893.49	2.25%
MBS	38378BAA7	GNR 2011-165 A	10/16/2037	1,843,549	\$1,856,356.50	\$1,862,223.93	\$2,765.82	1.78%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034	8,218,727	\$7,407,292.99	\$8,239,931.45	\$6,756.45	0.98%
MBS	38378BRK7	GNR 2012-55 A	8/16/2033	5,476,706	\$5,465,558.99	\$5,497,598.19	\$6,224.64	1.36%
			8/16/2033	1,010,285	\$1,007,582.56	\$1,013,475.39	\$1,165.67	1.38%
MBS	38378BRT8	GNR 2012-44 A						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			4/16/2041	3,346,380	\$3,361,813.87	\$3,372,404.11	\$5,307.49	1.89%
MBS	38378BUJ6	GNR 2012-70 A						
			5/16/2042	1,737,101	\$1,740,628.60	\$1,746,737.43	\$2,103.32	1.44%
MBS	38379CDY9	GNR 2014-81 EH						
			12/20/2042	861,462	\$843,277.54	\$868,122.56	\$1,452.92	2.01%
MBS	38379HEC5	GNR 2014-178 LA						
			6/20/2043	1,666,606	\$1,664,302.50	\$1,669,502.84	\$4,768.98	3.43%
MBS	38379HUQ6	GNR 2014-188 QC						
			9/20/2044	5,983,569	\$5,677,857.33	\$6,021,269.32	\$6,189.58	1.23%
		MBS Totals:			\$1,969,569,021.36	\$1,984,090,421.36	\$5,879,626.27	3.56%

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	\$50,070.78	\$48,400.07	\$8.35	0.21%
MMkt	Federated-Raymond			1	\$50,805.15	\$49,109.68	\$7.27	0.18%
MMkt	Invesco-Simmons M			1	\$53,965.47	\$52,164.73	\$9.00	0.21%
MMkt Totals:					\$154,841.40	\$149,674.48	\$24.62	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	\$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	\$1,013,187.78	\$1,233.33	1.46%
Muni	83712TDA6	SCSHSG 2.95 01/01/4	1/1/2041	1,105,000	\$1,105,000.00	\$1,100,862.67	\$2,730.22	2.98%
				0	\$0.00	\$0.00		
		Muni Totals:			\$4,590,000.00	\$4,599,050.45	\$6,880.89	1.80%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
Report Totals:					\$4,344,566,651.45	\$3,114,874,436.09	\$6,838,258.98	2.63%