

Consolidated ROI Report

Validated Through: 3/31/2016

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	1513E2C74	CENTEN CP 03/07/16	3/7/2016	50,000,000	\$50,000,000.00	\$9,997,666.67	\$10,000.00	1.20%
CP	1513E2CA7	CENTEN 0 03/10/16	3/10/2016	14,000,000	\$14,000,000.00	\$466,653.70	\$388.89	1.00%
CP	1513E2CB5	CENTEN 0 03/11/16	3/11/2016	10,000,000	\$10,000,000.00	\$2,665,955.55	\$2,666.67	1.20%
			3/11/2016	35,000,000	\$35,000,000.00	\$9,330,844.45	\$9,333.33	1.20%
			3/11/2016	79,000,000	\$79,000,000.00	\$10,531,987.41	\$10,094.44	1.15%
CP	1513E2CJ8	CENTEN CP 03/18/16	3/18/2016	5,499,000	\$5,499,000.00	\$183,294.65	\$160.39	1.05%
CP	1513E2CM1	CENTEN 0 03/21/16	3/21/2016	24,000,000	\$24,000,000.00	\$2,399,790.00	\$2,100.00	1.05%
CP	1513E2CP4	CENTEN CP 03/23/16	3/23/2016	17,500,000	\$17,500,000.00	\$583,317.13	\$486.11	1.00%
			3/23/2016	8,000,000	\$8,000,000.00	\$266,658.89	\$233.33	1.05%
CP	1513E2CQ2	CENTEN 0 03/24/16	3/24/2016	30,000,000	\$30,000,000.00	\$12,993,897.22	\$14,083.33	1.30%
CP	1513E2CU3	CENTEN 0 03/28/16	3/28/2016	41,000,000	\$41,000,000.00	\$19,124,404.45	\$19,133.33	1.20%
			3/28/2016	18,000,000	\$18,000,000.00	\$2,399,733.33	\$2,000.00	1.00%
CP	1513E2CV1	CENTEN 0 03/29/16	3/29/2016	36,500,000	\$36,500,000.00	\$1,216,632.87	\$1,013.89	1.00%
CP	1513E2CX7	CENTEN 0 03/31/16	3/31/2016	45,000,000	\$45,000,000.00	\$10,497,856.25	\$9,187.50	1.05%
			3/31/2016	38,500,000	\$38,500,000.00	\$2,566,524.07	\$2,138.89	1.00%
CP	1513E2D16	CENTEN 0 04/01/16						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			4/1/2016	30,000,000	\$30,000,000.00	\$20,982,850.00	\$24,500.00	1.40%
CP	1513E2DS7	CENTEN 0 04/26/16	4/1/2016	11,000,000	\$11,000,000.00	\$8,060,504.63	\$8,402.78	1.25%
			4/26/2016	10,000,000	\$10,000,000.00	\$2,996,600.00	\$3,000.00	1.20%
CP	16952MCJ2	CIMCHK CP 03/18/16	3/18/2016	100,000,000	\$100,000,000.00	\$26,661,629.63	\$18,888.89	0.85%
CP	16953JCA7	CHIPOW CP 03/10/16	3/10/2016	8,000,000	\$8,000,000.00	\$266,661.48	\$155.56	0.70%
CP	19214ACA5	COFBOC 0 03/10/16	3/10/2016	8,986,000	\$8,986,000.00	\$299,526.68	\$199.69	0.80%
CP	24409TCB7	DERPRK 0 03/11/16	3/11/2016	20,000,000	\$20,000,000.00	\$2,666,325.93	\$2,555.56	1.15%
CP	24409TCN1	DERPRK 0 03/22/16	3/22/2016	2,000,000	\$2,000,000.00	\$466,560.50	\$455.00	1.17%
CP	24409TCQ4	DERPRK 0 03/24/16	3/24/2016	50,000,000	\$50,000,000.00	\$21,656,651.85	\$23,111.11	1.28%
CP	24409TCU5	DERPRK 0 03/28/16	3/28/2016	50,000,000	\$50,000,000.00	\$23,321,718.52	\$24,888.89	1.28%
CP	24409TCV3	DERPRK 0 03/29/16	3/29/2016	25,000,000	\$25,000,000.00	\$6,664,962.96	\$6,388.89	1.15%
			3/29/2016	50,000,000	\$50,000,000.00	\$23,321,809.23	\$24,694.50	1.27%
			3/29/2016	25,000,000	\$25,000,000.00	\$5,831,994.91	\$5,736.11	1.18%
CP	24409TD18	DERPRK 0 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$3,332,888.89	\$3,333.33	1.20%
CP	24409TD83	DERPRK 0 04/08/16	4/8/2016	50,000,000	\$50,000,000.00	\$4,998,402.78	\$4,791.67	1.15%
CP	24409TDN0	DERPRK 0 04/22/16	4/22/2016	50,000,000	\$50,000,000.00	\$16,646,574.07	\$19,444.45	1.40%
			4/22/2016	25,000,000	\$25,000,000.00	\$8,323,287.04	\$9,722.22	1.40%

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CP	24409TDS9	DERPRK 0 04/26/16	4/26/2016	45,000,000	\$45,000,000.00	\$13,482,150.00	\$15,750.00	1.40%
			4/26/2016	25,000,000	\$25,000,000.00	\$6,658,233.33	\$7,666.67	1.38%
CP	29251UC22	ENBUS CP 03/02/16	3/2/2016	10,700,000	\$10,700,000.00	\$356,279.29	\$341.81	1.15%
CP	29251UC48	ENBUS CP 03/04/16	3/4/2016	10,000,000	\$10,000,000.00	\$999,786.11	\$916.67	1.10%
CP	29251UCJ5	ENBUS CP 03/18/16	3/18/2016	15,000,000	\$15,000,000.00	\$8,491,287.50	\$8,712.50	1.23%
			3/18/2016	18,000,000	\$18,000,000.00	\$10,192,979.00	\$10,030.00	1.18%
CP	29251UCQ9	ENBUS CP 03/24/16	3/24/2016	25,000,000	\$25,000,000.00	\$19,148,985.42	\$19,645.83	1.23%
CP	29251UCW6	ENBUS 0 03/30/16	3/30/2016	40,000,000	\$40,000,000.00	\$17,326,448.15	\$15,888.89	1.10%
CP	29251UD13	ENBUS CP 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$25,759,665.27	\$25,402.78	1.18%
			4/1/2016	45,000,000	\$45,000,000.00	\$46,402,350.00	\$46,500.00	1.20%
			4/1/2016	25,000,000	\$25,000,000.00	\$25,779,083.33	\$25,833.33	1.20%
CP	29251UD54	ENBUS CP 04/05/16	4/5/2016	2,000,000	\$2,000,000.00	\$2,063,868.06	\$2,152.78	1.25%
CP	29251UDF2	ENBUS CP 04/15/16	4/15/2016	10,000,000	\$10,000,000.00	\$10,314,302.78	\$11,194.44	1.30%
CP	29251UDN5	ENBUS CP 04/22/16	4/22/2016	4,000,000	\$4,000,000.00	\$1,198,770.00	\$1,230.00	1.23%
CP	29251UDR6	ENBUS CP 04/25/16	4/25/2016	20,000,000	\$20,000,000.00	\$2,664,115.56	\$2,733.33	1.23%
CP	29251UDS4	ENBUS 0 04/26/16	4/26/2016	70,000,000	\$70,000,000.00	\$20,975,605.00	\$21,525.00	1.23%
CP	2925A2C99	EEP CP 03/09/16						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	29380BC44	EPDCP 0 03/04/16	3/9/2016	15,000,000	\$15,000,000.00	\$999,936.11	\$958.33	1.15%
			3/4/2016	100,000,000	\$100,000,000.00	\$9,990,527.78	\$9,166.67	1.10%
CP	3016E2CJ0	EXEGEN CP 03/18/16	3/18/2016	30,000,000	\$30,000,000.00	\$16,973,083.33	\$14,166.67	1.00%
CP	3024X2CX2	FTI CP 03/31/16	3/31/2016	12,821,000	\$12,821,000.00	\$4,272,598.25	\$3,205.25	0.90%
CP	61979JC47	MOTIVA CP 03/04/16	3/4/2016	25,000,000	\$25,000,000.00	\$2,499,513.89	\$2,083.33	1.00%
CP	61979JCB1	MOTIVA CP 03/11/16	3/11/2016	4,200,000	\$4,200,000.00	\$1,398,953.50	\$1,365.00	1.17%
CP	61979JCE5	MOTIVA CP 03/14/16	3/14/2016	25,000,000	\$25,000,000.00	\$10,819,352.31	\$9,118.06	1.01%
CP	61979JCP0	MOTIVA CP 03/23/16	3/23/2016	36,441,000	\$36,441,000.00	\$15,784,428.26	\$15,396.32	1.17%
CP	61979JCU9	MOTIVA CP 03/28/16	3/28/2016	50,000,000	\$50,000,000.00	\$44,941,500.00	\$45,000.00	1.20%
CP	61979JCV7	MOTIVA CP 03/29/16	3/29/2016	18,752,000	\$18,752,000.00	\$8,122,638.89	\$7,448.71	1.10%
CP	61979JDD6	MOTIVA CP 04/13/16	4/13/2016	25,000,000	\$25,000,000.00	\$25,785,182.87	\$26,263.89	1.22%
CP	61979JDS3	MOTIVA 0 04/26/16	4/26/2016	29,850,000	\$29,850,000.00	\$8,943,244.07	\$10,372.88	1.39%
CP	63707QCV6	NATOIL 0 03/29/16	3/29/2016	50,000,000	\$50,000,000.00	\$21,659,625.00	\$16,250.00	0.90%
			3/29/2016	30,000,000	\$30,000,000.00	\$12,995,775.00	\$9,750.00	0.90%
CP	68268TC16	OKSPP CP 03/01/16	3/1/2016	5,000,000	\$5,000,000.00	\$0.00	\$0.00	

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			3/1/2016	10,000,000	\$10,000,000.00	\$0.00	\$0.00	
CP	68268TC32	OKSPP CP 03/03/16						
			3/3/2016	19,910,000	\$19,910,000.00	\$1,326,536.93	\$1,493.25	1.35%
CP	68268TC81	OKSPP CP 03/08/16						
			3/8/2016	10,000,000	\$10,000,000.00	\$2,332,370.83	\$2,625.00	1.35%
CP	68268TC99	OKSPP CP 03/09/16						
			3/9/2016	10,000,000	\$10,000,000.00	\$1,999,666.67	\$1,666.67	1.00%
CP	68268TCB4	OKSPP 0 03/11/16						
			3/11/2016	20,000,000	\$20,000,000.00	\$6,661,166.67	\$7,500.00	1.35%
			3/11/2016	18,000,000	\$18,000,000.00	\$5,994,976.67	\$6,850.00	1.37%
CP	68268TCJ7	OKSPP CP 03/18/16						
			3/18/2016	25,000,000	\$25,000,000.00	\$14,155,510.42	\$15,937.50	1.35%
CP	68268TCU2	OKSPP CP 03/28/16						
			3/28/2016	5,000,000	\$5,000,000.00	\$2,831,527.08	\$3,187.50	1.35%
CP	68268TD15	OKSPP 0 04/01/16						
			4/1/2016	50,000,000	\$50,000,000.00	\$51,535,002.77	\$59,847.22	1.39%
CP	68268TD80	OKSPP 0 04/08/16						
			4/8/2016	15,000,000	\$15,000,000.00	\$3,998,000.00	\$4,000.00	1.20%
CP	68268TDE7	OKSPP 0 04/14/16						
			4/14/2016	20,000,000	\$20,000,000.00	\$20,618,720.00	\$24,800.00	1.44%
CP	68268TDF4	OKSPP 0 04/15/16						
			4/15/2016	50,000,000	\$50,000,000.00	\$51,507,074.08	\$59,847.22	1.39%
CP	81900PCP8	SHAGAN CP 03/23/16						
			3/23/2016	12,500,000	\$12,500,000.00	\$2,499,625.00	\$1,875.00	0.90%
		CP Totals:			\$2,129,159,000.00	\$831,674,765.07	\$847,674.76	1.22%

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	\$7,486.09	\$7,734.68	\$2.86	0.44%
DDA	Bank of America DD			1	\$1,978,260.85	\$8,658,598.13	\$577.34	0.08%
DDA	Bank of Ozarks DDA			1	\$400,176,592.62	\$230,886,703.02	\$142,327.42	0.74%
DDA	Centennial DDA 965			1	\$31,637,160.46	\$57,144,429.14	\$32,877.62	0.69%
DDA	ICS-Centennial DDA			1	\$35,031,559.50	\$36,192,785.94	\$20,823.25	0.69%
DDA	Regions DDA 6470			1	\$140,934.08	\$6,932,962.81	\$398.88	0.07%
DDA	Simmons DDA 4368			1	\$16,994,331.17	\$15,172,307.21	\$7,482.23	0.59%
DDA	US Bank DDA 0126			1	\$140,819.08	\$105,512.02	\$3.04	0.03%
DDA Totals:					\$486,107,143.85	\$355,101,032.94	\$204,492.64	0.69%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3136A0RU3	FNR 2011-80 BA	11/25/2037	2,831,372	\$2,078,584.09	\$2,847,420.62	\$2,995.96	1.26%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026	13,598,443	\$13,100,122.25	\$14,015,071.90	\$16,869.32	1.44%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	5,577,028	\$5,601,831.87	\$5,875,770.84	\$6,673.02	1.36%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,008,237	\$4,903,407.93	\$4,994,109.50	\$9,111.09	2.19%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	2,730,568	\$2,667,469.52	\$2,772,368.43	\$1,516.88	0.66%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038	5,675,712	\$5,534,606.04	\$5,620,601.23	\$12,031.03	2.57%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042	3,831,680	\$3,614,839.77	\$3,762,088.64	\$10,017.16	3.20%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	1,892,951	\$1,765,785.91	\$1,799,158.72	\$4,864.06	3.24%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039	4,724,511	\$4,730,907.58	\$4,892,375.59	\$7,754.27	1.90%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	5,948,661	\$5,750,233.56	\$5,875,391.67	\$13,396.22	2.74%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	5,595,120	\$5,721,394.64	\$5,887,772.73	\$11,564.59	2.36%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	19,308,582	\$19,114,848.70	\$19,433,759.69	\$36,926.57	2.28%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,637,139	\$3,448,794.43	\$3,574,572.96	\$9,676.79	3.25%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	11,208,938	\$11,060,912.54	\$11,416,123.94	\$19,837.41	2.09%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	4,828,227	\$4,765,396.27	\$4,911,486.36	\$7,181.22	1.75%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	26,296,659	\$26,084,155.13	\$26,800,327.21	\$43,908.64	1.97%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	8,874,826	\$8,699,133.46	\$8,838,386.34	\$15,102.37	2.05%
			6/25/2045	9,734,080	\$9,541,376.82	\$9,694,112.05	\$16,564.57	2.05%
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	13,549,023	\$13,323,322.70	\$13,513,033.33	\$23,086.96	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	15,512,579	\$15,199,528.03	\$15,457,168.50	\$30,206.27	2.35%
MBS	3136APSQ6	FNR 2015-68 DA						
			9/25/2045	45,775,167	\$44,758,024.48	\$45,067,025.39	\$95,457.25	2.54%
MBS	3136AQJ43	FNR 2015-94 MA						
			1/25/2046	83,000,207	\$83,525,843.39	\$83,911,213.32	\$198,249.56	2.84%
MBS	3136AQN4	FNR 2015-80 CA						
			4/25/2040	89,912,165	\$90,343,268.85	\$91,521,502.95	\$180,513.42	2.37%
MBS	3136ARBM9	FNR 2016-2 EZ						
			2/25/2046	32,373,985	\$31,570,311.38	\$32,134,633.69	\$74,853.01	2.80%
MBS	3137A32Q1	FHR 3763 QA						
			4/15/2034	20,465,490	\$20,076,458.91	\$21,017,681.61	\$23,871.31	1.36%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	6,683,390	\$6,553,018.43	\$6,894,495.68	\$10,077.59	1.75%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	2,673,457	\$2,593,701.73	\$2,746,346.12	\$1,604.34	0.70%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040	1,414,675	\$1,368,055.85	\$1,412,210.24	\$2,982.57	2.53%
MBS	3137AFBS0	FHR 3926 GP						
			8/15/2025	2,432,893	\$2,419,279.44	\$2,550,958.76	\$2,742.40	1.29%
MBS	3137AJ3V4	FHR 3954 PD						

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			7/15/2041	1,948,697	\$1,880,557.89	\$1,918,156.76	\$3,753.29	2.35%
MBS	3137AK7K1	FHR 3982 AB						
			6/15/2036		\$2,773,249.03	\$2,036,891.76	\$2,453.76	1.45%
			6/15/2036	1,424,649	\$1,388,600.00	\$1,457,385.43	\$1,986.20	1.64%
MBS	3137AKM99	FHR 3979 AD						
			8/15/2038	1,225,954	\$1,242,313.36	\$1,262,574.02	\$2,424.40	2.30%
MBS	3137ALW47	FHR 3996 TB						
			2/15/2039	2,529,219	\$2,503,909.72	\$2,537,325.55	\$4,762.41	2.25%
MBS	3137ASAG9	FHR 4077 BA						
			5/15/2042	1,307,404	\$1,245,580.26	\$1,283,271.76	\$2,845.15	2.66%
MBS	3137AYQY0	FHR 4165 CA						
			5/15/2038	6,067,998	\$5,886,570.45	\$5,997,815.57	\$9,176.63	1.84%
MBS	3137B1FV9	FHR 4191 NB						
			4/15/2043	3,179,910	\$2,877,156.77	\$2,968,975.92	\$13,132.77	5.31%
MBS	3137B4L61	FHR 4253 TD						
			7/15/2040	6,215,946	\$5,783,382.78	\$6,253,142.33	\$7,005.49	1.34%
			7/15/2040	1,975,024	\$1,838,208.31	\$1,987,519.40	\$2,173.89	1.31%
MBS	3137B4PQ3	FHR 4246 PC						
			7/15/2043	3,415,422	\$3,279,580.64	\$3,461,239.54	\$5,862.40	2.03%
MBS	3137B7QN2	FHR 4298 PG						
			4/15/2043	10,051,129	\$9,637,765.95	\$10,248,767.90	\$12,418.12	1.45%
MBS	3137BA6C1	FHR 4332 KE						
			9/15/2043	9,230,434	\$8,883,666.63	\$9,327,476.53	\$13,684.62	1.76%
MBS	3137BCHB7	FHR 4360 PA						
			5/15/2038	14,345,547	\$14,001,622.56	\$14,668,823.87	\$15,153.45	1.24%
MBS	3137BCSX7	FHR 4374 PQ						
			9/15/2041	6,658,594	\$6,262,688.40	\$6,720,532.58	\$12,273.56	2.19%
MBS	3137BCZ76	FHR 4379 BH						
			10/15/2038	36,810,624	\$35,606,850.01	\$37,353,556.35	\$38,340.02	1.23%

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MBS	3137BD4V5	FHR 4378 AD	2/15/2044	4,017,156	\$3,854,303.90	\$4,056,133.43	\$6,164.95	1.82%
MBS	3137BDER3	FHR 4388 MC	7/15/2044	9,027,425	\$8,762,239.44	\$9,105,277.92	\$15,661.61	2.06%
MBS	3137BDMU7	FHR 4389 AB	12/15/2043	14,789,910	\$14,317,408.69	\$15,026,566.89	\$24,543.77	1.96%
MBS	3137BDZW9	FHR 4387 KC	2/15/1939	8,591,792	\$8,160,345.89	\$8,708,353.83	\$8,380.75	1.15%
MBS	3137BEK45	FHR 4403 CA	10/15/2044	45,555,099	\$44,419,303.50	\$46,396,729.02	\$78,659.84	2.03%
MBS	3137BFB67	FHR 4413 HP	3/15/2040	35,086,114	\$34,475,763.61	\$36,301,812.89	\$31,872.63	1.05%
MBS	3137BFFV8	FHR 4423 A	10/15/2039	12,385,466	\$12,474,475.07	\$12,756,571.82	\$16,080.24	1.51%
MBS	3137BG7E3	FHR 4429 AP	1/15/2045	19,944,545	\$19,963,745.85	\$20,334,965.92	\$5,294.97	0.31%
MBS	3137BGGX1	FHR 4443 GC	9/15/2044	2,625,839	\$2,455,048.88	\$2,598,304.40	\$5,979.74	2.76%
MBS	3137BHTG2	FHR 4459 DA	10/15/2035	7,852,283	\$7,851,067.52	\$8,228,061.51	\$14,114.41	2.06%
			10/15/2035	776,624	\$777,448.89	\$815,144.19	\$986.96	1.45%
MBS	3137BHU21	FHR 4459 NA	11/15/2024	7,117,752	\$6,698,802.13	\$7,288,131.89	\$2,737.88	0.45%
MBS	3137BJ3Q4	FHR 4476 B	5/15/2045	8,799,038	\$8,335,402.64	\$8,876,742.19	\$10,839.81	1.47%
MBS	3137BJ6P3	FHR 4478 PC	5/15/2045	12,140,871	\$11,459,348.43	\$12,197,852.42	\$16,217.28	1.60%
MBS	3137BJDB6	FHR 4470 MC	7/15/2044	19,666,305	\$19,436,306.98	\$19,671,139.74	\$32,525.19	1.98%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BJSV6	FHR 4486 PA	3/15/2044	13,199,490	\$13,194,327.17	\$13,489,737.89	\$23,559.51	2.10%
MBS	3137BJVS9	FHR 4479 PQ	8/15/2045	15,509,056	\$15,074,968.81	\$15,690,920.77	(\$3,152.29)	-0.24%
MBS	3137BKSP6	FHR 4491 AP	9/15/2040	30,268,704	\$29,771,527.68	\$30,390,915.59	\$59,003.73	2.33%
MBS	3137BKTH3	FHR 4491 P	7/15/2045	35,918,499	\$35,844,836.52	\$36,126,120.72	\$70,626.76	2.35%
MBS	3137BLN87	FHR 4522 A	12/15/2020	693,222	\$465,995.06	\$694,186.07	\$1,742.92	3.01%
MBS	3137BLZE1	FHR 4526 AJ	7/15/2023		\$3,874,259.99	\$2,094,881.11	\$2,657.13	1.52%
MBS	3137BM3M6	FHR 4530 HE	11/30/2045	176,490,104	\$172,190,950.49	\$178,653,402.31	\$349,527.26	2.35%
MBS	3137BM4C7	FHR 4530 TG	11/15/2045	147,367,475	\$144,443,098.85	\$149,676,870.19	\$275,202.85	2.21%
MBS	3137BMA55	FHR 4539 JA	12/15/2045	87,579,918	\$85,615,154.10	\$88,578,139.02	\$180,118.15	2.44%
MBS	3137BMAH9	FHR 4540 MG	12/15/2045	156,220,000	\$157,990,415.22	\$158,000,569.52	\$380,395.70	2.89%
MBS	3137BMAT3	FHR 4538 AC	12/15/2045	54,180,174	\$53,578,837.15	\$55,281,855.71	\$95,592.82	2.08%
MBS	3137BMAZ9	FHR 4538 DB	12/15/2045	49,905,950	\$50,242,685.60	\$50,905,378.30	\$106,296.91	2.51%
MBS	3137BMGH3	FHR 4535 AC	8/15/2021		\$2,872,034.60	\$1,639,563.62	\$2,147.52	1.57%
MBS	3137BMNL6	FHR 4546 TH	12/15/2045	49,602,906	\$49,716,863.23	\$49,969,636.82	\$96,584.80	2.32%
MBS	3137BMSS6	FHR 4548 GC						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			7/15/2021		\$2,685,158.82	\$1,608,799.35	\$1,587.99	1.18%
MBS	3137BMWE2	FHR 4549 TA						
			9/15/2019		\$907,983.89	\$577,838.76	\$447.17	0.93%
MBS	3137BN3B8	FHR 4550 TA						
			1/15/2045	125,890,454	\$125,074,022.78	\$126,047,732.75	\$207,354.82	1.97%
MBS	3137GAQK6	FHR 3740 KC						
			7/15/2037	992,927	\$886,279.86	\$1,009,938.34	\$908.01	1.08%
MBS	31393CG80	FNR 2003-57 NA						
			6/25/2018	1,737,598	\$1,676,869.08	\$1,795,898.26	\$1,499.50	1.00%
MBS	31393KYC3	FHR 2574 HP						
			2/15/2018	1,574,646	\$1,502,053.94	\$1,624,902.13	\$771.24	0.57%
MBS	31394AWF9	FNR 2004-60 JE						
			4/25/2034	1,315,485	\$1,294,963.92	\$1,370,388.54	\$1,090.53	0.95%
MBS	31394D4X5	FNR 2005-47 HK						
			6/25/2020	5,726,332	\$5,602,604.20	\$5,913,857.78	\$5,730.15	1.16%
MBS	31394FTZ8	FNR 2005-83 TK						
			6/25/1934	1,447,315	\$1,235,870.93	\$1,461,877.12	\$2,452.43	2.01%
MBS	31395D2S7	FNR 2006-54 OD						
			6/25/2035	1,600,834	\$1,493,781.62	\$1,623,335.47	\$2,291.89	1.69%
MBS	31395FAX2	FHR 2836 L						
			4/15/2034	1,039,757	\$1,072,385.02	\$1,079,458.80	\$3,141.21	3.49%
MBS	31395MQ51	FHR 2935 DC						
			2/15/2020	1,322,711	\$1,280,797.47	\$1,366,762.45	\$418.78	0.37%
MBS	31396ABX1	FHR 3033 CI						
			1/15/2035		\$2,199,522.87	\$704,749.40	(\$1,501.55)	-2.56%
MBS	31396CSM3	FHR 3048 PC						
			3/15/2035	457,183	\$434,557.87	\$478,697.97	(\$160.57)	-0.40%
MBS	31396VMM7	FNR 2007-35 DE						
			2/25/2036	4,062,169	\$3,932,380.44	\$4,186,617.49	\$6,246.25	1.79%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31396YG30	FNR 2008-29 BG	12/25/2035	3,605,371	\$3,476,351.59	\$3,708,484.94	\$4,377.70	1.42%
MBS	31397GZL7	FHR 3317 PG	4/15/2036	1,729,194	\$1,665,427.37	\$1,770,185.06	\$2,203.78	1.49%
MBS	31397J5D2	FHR 3331 NV	6/15/2029	1,754,138	\$1,599,070.35	\$1,794,569.29	\$1,390.36	0.93%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	5,502,353	\$5,119,143.28	\$5,601,257.49	\$2,795.41	0.60%
MBS	31397QKB3	FNR 2011-8 VG	12/25/2023		\$5,122,402.82	\$2,757,753.20	\$7,787.41	3.39%
MBS	31397QKZ0	FNR 2011-4 JP	6/25/2039	1,198,485	\$1,041,572.18	\$1,210,687.66	\$1,753.21	1.74%
MBS	31397SXE9	FNR 2011-40 DB	9/25/2039	10,782,310	\$10,483,370.85	\$11,086,629.42	\$14,610.31	1.58%
MBS	31397SZT4	FNR 2011-42 DG	11/25/2028	1,562,408	\$1,518,418.21	\$1,597,969.76	\$2,045.96	1.54%
MBS	31397UFG9	FNR 2011-48 VJ	5/25/2040	2,672,699	\$2,456,718.30	\$2,728,274.59	\$1,660.80	0.73%
MBS	31397UXK0	FNR 2011-61 VB	4/25/2040	4,941,438	\$5,129,869.86	\$5,138,892.92	\$11,566.26	2.70%
MBS	31398F3S8	FNR 2009-88 CB	11/25/2039	5,338,443	\$5,355,698.02	\$5,628,749.15	\$5,960.46	1.27%
MBS	31398KZB9	FHR 3598 MA	11/15/1938	863,345	\$752,290.50	\$871,925.85	\$1,460.33	2.01%
MBS	31398MVQ6	FNR 2010-19 VB	2/25/2021	1,332,123	\$1,059,212.62	\$1,344,531.83	\$2,130.65	1.90%
MBS	31398N5Q3	FNR 2010-133 A	5/25/1938	14,265,791	\$14,615,239.76	\$15,080,577.20	\$18,892.18	1.50%
MBS	31398NW75	FNR 2010-123 HA						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			3/25/2024	1,368,950	\$1,329,908.04	\$1,387,659.28	\$777.79	0.67%
MBS	31398NWX8	FNR 2010-111 AE	4/25/2038	7,700,663	\$7,523,214.39	\$8,023,751.71	\$1,393.16	0.21%
MBS	31398PJC4	FNR 2010-35 WA	9/25/2024	738,215	\$726,569.48	\$759,498.13	\$1,076.85	1.70%
MBS	31398PK65	FNR 2010-48 AP	6/25/2039	1,610,221	\$1,399,240.01	\$1,628,476.56	\$2,757.16	2.03%
MBS	31398PTT6	FNR 2010-42 AC	10/25/2024	1,399,059	\$1,392,308.71	\$1,451,245.30	\$1,780.29	1.47%
MBS	31398PVW6	FNR 2010-44 PA	9/25/2039	908,680	\$765,431.60	\$921,004.78	\$1,005.12	1.31%
MBS	31398QQG5	FHR 3681 BA	5/15/2020	9,866,370	\$9,177,985.44	\$9,962,731.55	\$6,406.34	0.77%
MBS	31398RE76	FNR 2010-57 DP	8/25/2039	684,734	\$647,532.30	\$693,196.81	\$1,148.19	1.99%
MBS	31398SC43	FNR 2010-144 YA	11/25/2023	884,094	\$868,014.13	\$898,166.05	\$1,456.83	1.95%
MBS	31398SV83	FNR 2010-154 MK	7/25/1939	7,128,411	\$6,845,350.98	\$7,261,232.31	\$7,177.71	1.19%
MBS	31398T2Q3	FNR 2010-104 BA	2/25/2024	515,071	\$394,362.42	\$518,267.31	\$393.97	0.91%
MBS	31398T4E8	FNR 2010-99 JU	8/25/2040	38,346,171	\$38,253,539.41	\$39,273,726.08	\$69,327.44	2.12%
MBS	31398TPN5	FNR 2010-89 PG	12/25/2039	13,561,829	\$13,359,508.29	\$13,912,899.25	\$11,853.86	1.02%
MBS	31398VLP9	FHR 3656 LV	5/15/2021	285,746	\$154,413.11	\$287,011.91	\$414.01	1.73%
MBS	31398VTN6	FHR 3659 BC	11/15/2034		\$1,792,056.09	\$960,634.73	(\$43.01)	-0.05%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31398VVQ6	FHR 3659 VB	1/15/2037	12,437,881	\$12,234,393.63	\$12,934,592.42	\$6,277.71	0.58%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	6,773,336	\$6,122,861.06	\$6,863,674.24	\$1,556.63	0.27%
MBS	38376G2G4	GNR 2011-92 B	11/16/2044	2,148,454	\$2,177,014.90	\$2,184,991.71	\$4,732.50	2.60%
MBS	38376GP46	GNR 2011-49 A	7/16/2038	3,111,964	\$3,125,718.15	\$3,142,132.22	\$4,140.42	1.58%
			7/16/2038	1,082,297	\$1,087,334.17	\$1,092,881.57	\$1,601.16	1.76%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034	106,445	\$105,200.03	\$106,617.57	\$166.32	1.87%
			1/16/2034	8,592,785	\$8,491,877.95	\$8,605,834.16	\$13,901.37	1.94%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	5,468,939	\$5,441,187.30	\$5,500,101.26	\$7,489.10	1.63%
MBS	38377MSG2	GNR 2010-144 PA	9/16/1940	627,522	\$623,514.39	\$642,883.35	\$924.76	1.73%
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041	459,837	\$444,011.70	\$466,320.19	\$716.81	1.84%
MBS	38378BAA7	GNR 2011-165 A	10/16/2037	1,838,286	\$1,850,459.42	\$1,856,356.50	\$2,743.32	1.77%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034	7,389,263	\$7,259,745.51	\$7,407,292.99	\$7,485.72	1.21%
MBS	38378BRK7	GNR 2012-55 A	8/16/2033	5,446,219	\$5,433,405.05	\$5,465,558.99	\$6,162.81	1.35%
			8/16/2033	1,004,661	\$1,001,674.75	\$1,007,582.56	\$1,160.46	1.38%
MBS	38378BRT8	GNR 2012-44 A	4/16/2041	3,336,534	\$3,164,303.75	\$3,361,813.87	\$3,924.85	1.40%
MBS	38378BUJ6	GNR 2012-70 A	5/16/2042	1,731,396	\$1,734,505.73	\$1,740,628.60	\$2,097.45	1.45%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	38379CDY9	GNR 2014-81 EH	12/20/2042	836,959	\$800,157.46	\$843,277.54	\$1,308.60	1.86%
MBS	38379HEC5	GNR 2014-178 LA	6/20/2043	1,661,497	\$387,124.76	\$1,664,302.50	\$2,674.07	1.93%
MBS	38379HUQ6	GNR 2014-188 QC	9/20/2044	5,646,433	\$5,367,651.02	\$5,677,857.33	\$6,058.74	1.28%
MBS Totals:					\$1,935,478,875.90	\$1,981,950,133.29	\$3,440,407.05	2.08%

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	\$50,078.13	\$51,745.20	\$8.93	0.21%
MMkt	Federated-Raymond			1	\$50,812.53	\$52,504.07	\$7.77	0.18%
MMkt	Invesco-Simmons M			1	\$53,974.34	\$55,770.82	\$9.63	0.21%
MMkt Totals:					\$154,865.00	\$160,020.09	\$26.33	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	\$1,012,754.44	\$1,233.33	1.46%
Muni	83712TDA6	SCSHSG 2.95 01/01/4	1/1/2041	1,095,000	\$1,095,000.00	\$1,090,913.76	\$2,705.52	2.98%
				0	\$0.00	\$0.00		
		Muni Totals:			\$4,580,000.00	\$4,588,668.20	\$6,856.18	1.79%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$4,555,479,884.75	\$3,173,474,619.60	\$4,499,456.95	1.70%