

Consolidated ROI Report

Validated Through: 4/30/2016

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	12623KDF1	CNPCHK CP 04/15/16	4/15/2016	69,626,000	\$69,626,000.00	\$2,320,827.34	\$1,179.77	0.61%
CP	1513E2D16	CENTEN 0 04/01/16	4/1/2016	11,000,000	\$11,000,000.00	\$0.00	\$0.00	
			4/1/2016	30,000,000	\$30,000,000.00	\$0.00	\$0.00	
CP	1513E2D40	CENTEN CP 04/04/16	4/4/2016	14,800,000	\$14,800,000.00	\$1,479,876.67	\$1,233.33	1.00%
CP	1513E2D81	CENTEN 0 04/08/16	4/8/2016	14,800,000	\$14,800,000.00	\$493,319.63	\$411.11	1.00%
CP	1513E2DC2	CENTEN CP 04/12/16	4/12/2016	14,800,000	\$14,800,000.00	\$493,319.63	\$411.11	1.00%
CP	1513E2DD0	CENTEN 0 04/13/16	4/13/2016	18,800,000	\$18,800,000.00	\$626,649.26	\$522.22	1.00%
CP	1513E2DF5	CENTEN 0 04/15/16	4/15/2016	20,000,000	\$20,000,000.00	\$9,329,159.26	\$8,944.44	1.15%
			4/15/2016	5,500,000	\$5,500,000.00	\$183,328.24	\$152.78	1.00%
			4/15/2016	9,000,000	\$9,000,000.00	\$299,991.67	\$250.00	1.00%
CP	1513E2DJ7	CENTEN CP 04/18/16	4/18/2016	5,000,000	\$5,000,000.00	\$499,958.33	\$416.67	1.00%
			4/18/2016	10,500,000	\$10,500,000.00	\$1,049,916.88	\$831.25	0.95%
CP	1513E2DK4	CENTEN 0 04/19/16	4/19/2016	8,000,000	\$8,000,000.00	\$266,659.26	\$222.22	1.00%
CP	1513E2DL2	CENTEN 0 04/20/16	4/20/2016	8,000,000	\$8,000,000.00	\$266,659.63	\$211.11	0.95%
CP	1513E2DN8	CENTEN CP 04/22/16	4/22/2016	20,500,000	\$20,500,000.00	\$683,316.25	\$512.50	0.90%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	1513E2DS7	CENTEN 0 04/26/16						
			4/26/2016	10,000,000	\$10,000,000.00	\$8,323,888.89	\$8,333.33	1.20%
			4/26/2016	30,000,000	\$30,000,000.00	\$24,977,430.56	\$27,083.33	1.30%
CP	1513E2DV0	CENTEN 0 04/29/16						
			4/29/2016	30,000,000	\$30,000,000.00	\$27,968,422.23	\$33,833.33	1.45%
CP	1513E2E23	CENTEN CP 05/02/16						
			5/2/2016	14,500,000	\$14,500,000.00	\$966,586.11	\$805.55	1.00%
CP	1513E2ED9	CENTEN 0 05/13/16						
			5/13/2016	10,000,000	\$10,000,000.00	\$5,660,960.65	\$5,902.78	1.25%
CP	1513E2ER8	CENTEN 0 05/25/16						
			5/25/2016	30,000,000	\$30,000,000.00	\$4,994,965.28	\$5,208.33	1.25%
			5/25/2016	40,000,000	\$40,000,000.00	\$2,664,451.85	\$2,555.56	1.15%
CP	1513E2ET4	CENTEN 0 05/27/16						
			5/27/2016	8,500,000	\$8,500,000.00	\$3,112,662.62	\$3,246.53	1.25%
			5/27/2016	9,500,000	\$9,500,000.00	\$3,794,986.11	\$3,958.33	1.25%
CP	1513E2FA4	CENTEN 0 06/10/16						
			6/10/2016	15,000,000	\$15,000,000.00	\$7,983,200.00	\$9,000.00	1.35%
CP	1513E2FT3	CENTEN 0 06/27/16						
			6/27/2016	25,000,000	\$25,000,000.00	\$1,663,006.48	\$1,861.11	1.34%
CP	16952MDR3	CIMCHK 0 04/25/16						
			4/25/2016	55,000,000	\$55,000,000.00	\$23,824,726.85	\$19,861.11	1.00%
CP	16952MDV4	CIMCHK 0 04/29/16						
			4/29/2016	70,000,000	\$70,000,000.00	\$37,316,740.74	\$31,111.11	1.00%
			4/29/2016	10,000,000	\$10,000,000.00	\$4,997,916.67	\$4,166.67	1.00%
CP	16952ME27	CIMCHK CP 05/02/16						
			5/2/2016	8,100,000	\$8,100,000.00	\$3,508,635.00	\$2,925.00	1.00%
CP	16953EDS8	CSCLHK CP 04/26/16						
			4/26/2016	10,000,000	\$10,000,000.00	\$4,331,768.52	\$3,611.11	1.00%
CP	16953JDF5	CHIPOW CP 04/15/16						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	16953JE64	CHIPOW CP 05/06/16	4/15/2016	47,222,000	\$47,222,000.00	\$1,574,036.06	\$918.21	0.70%
			5/6/2016	50,000,000	\$50,000,000.00	\$14,994,750.00	\$11,250.00	0.90%
CP	19214ADS5	COFBOC CP 04/26/16	4/26/2016	83,075,000	\$83,075,000.00	\$13,844,391.06	\$8,653.65	0.75%
CP	24409TD18	DERPRK 0 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$0.00	\$0.00	
CP	24409TD83	DERPRK 0 04/08/16	4/8/2016	50,000,000	\$50,000,000.00	\$11,662,939.82	\$11,180.55	1.15%
CP	24409TDD2	DERPRK 0 04/13/16	4/13/2016	7,650,000	\$7,650,000.00	\$1,784,600.86	\$1,710.62	1.15%
CP	24409TDN0	DERPRK 0 04/22/16	4/22/2016	25,000,000	\$25,000,000.00	\$17,478,902.78	\$20,416.67	1.40%
			4/22/2016	50,000,000	\$50,000,000.00	\$34,957,805.55	\$40,833.33	1.40%
CP	24409TDS9	DERPRK 0 04/26/16	4/26/2016	25,000,000	\$25,000,000.00	\$20,806,979.17	\$23,958.33	1.38%
			4/26/2016	45,000,000	\$45,000,000.00	\$37,450,416.67	\$43,750.00	1.40%
CP	24409TDV2	DERPRK 0 04/29/16	4/29/2016	17,500,000	\$17,500,000.00	\$4,082,459.95	\$3,743.06	1.10%
			4/29/2016	25,000,000	\$25,000,000.00	\$23,308,833.33	\$26,250.00	1.35%
CP	24409TE58	DERPRK 0 05/05/16	5/5/2016	20,000,000	\$20,000,000.00	\$2,665,985.19	\$2,555.55	1.15%
CP	24409TER0	DERPRK 0 05/25/16	5/25/2016	55,000,000	\$55,000,000.00	\$29,291,614.82	\$31,288.89	1.28%
CP	24409TFQ1	DERPRK 0 06/24/16	6/24/2016	60,000,000	\$60,000,000.00	\$17,957,475.00	\$20,250.00	1.35%
			6/24/2016	70,000,000	\$70,000,000.00	\$11,640,854.17	\$13,125.00	1.35%
CP	24409TFT5	DERPRK 0 06/27/16	6/27/2016	60,000,000	\$60,000,000.00	\$21,943,900.00	\$24,750.00	1.35%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	29251UD13	ENBUS CP 04/01/16	4/1/2016	25,000,000	\$25,000,000.00	\$0.00	\$0.00	
			4/1/2016	45,000,000	\$45,000,000.00	\$0.00	\$0.00	
			4/1/2016	25,000,000	\$25,000,000.00	\$0.00	\$0.00	
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	30,000,000	\$30,000,000.00	\$13,993,847.78	\$13,183.33	1.13%
			4/15/2016	10,000,000	\$10,000,000.00	\$4,658,072.22	\$5,055.56	1.30%
CP	29251UDN5	ENBUS CP 04/22/16	4/22/2016	4,000,000	\$4,000,000.00	\$2,797,130.00	\$2,870.00	1.23%
			4/25/2016	20,000,000	\$20,000,000.00	\$15,984,693.33	\$16,400.00	1.23%
CP	29251UDS4	ENBUS 0 04/26/16	4/26/2016	15,000,000	\$15,000,000.00	\$12,489,496.53	\$12,604.17	1.21%
			4/26/2016	70,000,000	\$70,000,000.00	\$58,265,569.44	\$59,791.67	1.23%
			5/13/2016	5,888,000	\$5,888,000.00	\$2,549,783.41	\$2,019.91	0.95%
CP	29251UEP9	ENBUS 0 05/23/16	5/13/2016	40,000,000	\$40,000,000.00	\$25,307,591.85	\$24,911.11	1.18%
			5/23/2016	17,000,000	\$17,000,000.00	\$6,226,933.78	\$5,817.78	1.12%
CP	29251UER5	ENBUS 0 05/25/16	5/25/2016	50,000,000	\$50,000,000.00	\$19,979,400.00	\$17,166.67	1.03%
			5/25/2016	10,000,000	\$10,000,000.00	\$3,662,638.43	\$3,452.78	1.13%
			5/27/2016	40,000,000	\$40,000,000.00	\$5,328,311.11	\$5,022.22	1.13%
CP	29251UET1	ENBUS 0 05/27/16	5/27/2016	10,000,000	\$10,000,000.00	\$3,995,651.11	\$3,433.33	1.03%
			4/29/2016	7,700,000	\$7,700,000.00	\$2,822,539.66	\$2,164.56	0.92%
CP	43357LDV1	HITCRD CP 04/29/16	4/29/2016	7,700,000	\$7,700,000.00	\$2,822,539.66	\$2,164.56	0.92%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	57163TDT3	MAR CP 04/27/16	4/27/2016	40,000,000	\$40,000,000.00	\$1,333,311.85	\$644.44	0.58%
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	61979JDS3	MOTIVA 0 04/26/16	4/26/2016	29,850,000	\$29,850,000.00	\$24,842,344.65	\$28,813.54	1.39%
			4/26/2016	25,000,000	\$25,000,000.00	\$20,805,983.75	\$24,131.99	1.39%
CP	61979JDV6	MOTIVA 0 04/29/16	4/29/2016	10,000,000	\$10,000,000.00	\$8,325,983.83	\$8,819.40	1.27%
CP	61979JE52	MOTIVA 0 05/05/16	5/5/2016	25,000,000	\$25,000,000.00	\$8,329,444.44	\$8,333.34	1.20%
CP	61979JE60	MOTIVA 0 05/06/16	5/6/2016	25,000,000	\$25,000,000.00	\$19,978,894.45	\$21,833.33	1.31%
CP	61979JED5	MOTIVA CP 05/13/16	5/13/2016	60,000,000	\$60,000,000.00	\$53,921,610.00	\$60,300.00	1.34%
CP	61979JEG8	MOTIVA 0 05/16/16	5/16/2016	35,000,000	\$35,000,000.00	\$12,821,284.26	\$13,902.78	1.30%
CP	61979JER4	MOTIVA 0 05/25/16	5/25/2016	20,000,000	\$20,000,000.00	\$3,995,600.00	\$4,400.00	1.32%
			5/25/2016	10,000,000	\$10,000,000.00	\$2,996,315.00	\$3,350.00	1.34%
CP	61979JET0	MOTIVA 0 05/27/16	5/27/2016	20,000,000	\$20,000,000.00	\$6,657,733.33	\$7,444.44	1.34%
CP	61979JFA0	MOTIVA 0 06/10/16	6/10/2016	21,500,000	\$21,500,000.00	\$4,292,472.61	\$4,909.17	1.37%
CP	68268TD15	OKSPP 0 04/01/16	4/1/2016	50,000,000	\$50,000,000.00	\$0.00	\$0.00	
CP	68268TD80	OKSPP 0 04/08/16	4/8/2016	15,000,000	\$15,000,000.00	\$3,498,250.00	\$3,500.00	1.20%
CP	68268TDC1	OKSPP CP 04/12/16						

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			4/12/2016	3,000,000	\$3,000,000.00	\$600,000.00	\$0.00	0.00%
CP	68268TDE7	OKSPP 0 04/14/16						
			4/14/2016	20,000,000	\$20,000,000.00	\$8,646,560.00	\$10,400.00	1.44%
CP	68268TDF4	OKSPP 0 04/15/16						
			4/15/2016	50,000,000	\$50,000,000.00	\$23,261,259.26	\$27,027.78	1.39%
CP	68268TDM9	OKSPP CP 04/21/16						
			4/21/2016	1,500,000	\$1,500,000.00	\$349,928.54	\$306.25	1.05%
CP	68268TDS6	OKSPP 0 04/26/16						
			4/26/2016	30,000,000	\$30,000,000.00	\$11,995,920.00	\$10,200.00	1.02%
CP	68268TDV9	OKSPP CP 04/29/16						
			4/29/2016	20,000,000	\$20,000,000.00	\$9,329,522.22	\$8,166.67	1.05%
			4/29/2016	10,000,000	\$10,000,000.00	\$3,332,361.11	\$2,916.67	1.05%
CP	68268TE63	OKSPP 0 05/06/16						
			5/6/2016	15,000,000	\$15,000,000.00	\$4,997,812.50	\$4,375.00	1.05%
CP	68268TEA4	OKSPP 0 05/10/16						
			5/10/2016	20,000,000	\$20,000,000.00	\$3,998,250.00	\$3,500.00	1.05%
			5/10/2016	10,000,000	\$10,000,000.00	\$1,666,018.52	\$1,388.89	1.00%
CP	68268TED8	OKSPP 0 05/13/16						
			5/13/2016	20,000,000	\$20,000,000.00	\$1,332,788.89	\$1,166.67	1.05%
CP	81900PDU6	SHAGAN CP 04/28/16						
			4/28/2016	11,300,000	\$11,300,000.00	\$5,647,645.83	\$4,708.33	1.00%
CP	81900PEA9	SHAGAN 0 05/10/16						
			5/10/2016	20,000,000	\$20,000,000.00	\$1,999,333.33	\$1,666.67	1.00%
CP	81900PED3	SHAGAN 0 05/13/16						
			5/13/2016	80,000,000	\$80,000,000.00	\$7,996,666.67	\$6,666.67	1.00%
CP	82831MDT8	SILVPP 0 04/27/16						
			4/27/2016	90,000,000	\$90,000,000.00	\$2,999,951.67	\$1,450.00	0.58%
CP	91842LDT8	VWCRED CP 04/27/16						
			4/27/2016	50,000,000	\$50,000,000.00	\$9,998,716.67	\$6,416.67	0.77%

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CP Totals:					\$2,640,111,000.00	\$907,790,563.72	\$928,471.76	1.23%

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	\$7,488.94	\$7,486.47	\$2.77	0.44%
DDA	Bank of America DD			1	\$3,502,795.95	\$3,427,481.11	\$197.20	0.07%
DDA	Bank of Ozarks DDA			1	\$273,323,479.08	\$204,967,740.36	\$126,349.98	0.74%
DDA	Centennial DDA 965			1	\$95,669,956.26	\$95,175,959.76	\$54,758.77	0.69%
DDA	ICS-Centennial DDA			1	\$35,052,391.12	\$35,035,031.44	\$20,157.14	0.69%
DDA	Regions DDA 6470			1	\$135,641.26	\$2,551,116.91	\$146.78	0.07%
DDA	Simmons DDA 4368			1	\$62,549,873.56	\$18,559,875.83	\$9,152.24	0.59%
DDA	US Bank DDA 0126			1	\$102,772.03	\$102,769.57	\$2.96	0.03%
DDA Totals:					\$470,344,398.20	\$359,827,461.46	\$210,767.83	0.70%

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MBS	3136A0RU3	FNR 2011-80 BA	11/25/2037	2,068,978	\$1,379,341.75	\$2,078,584.09	\$2,268.27	1.31%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026	12,723,284	\$12,247,090.57	\$13,100,122.25	\$16,730.16	1.53%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	5,317,330	\$5,323,213.34	\$5,601,831.87	\$5,931.99	1.27%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	4,916,771	\$4,799,493.40	\$4,903,407.93	\$8,990.50	2.20%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	2,629,841	\$2,564,727.72	\$2,667,469.52	\$1,626.59	0.73%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038	5,587,146	\$5,518,355.58	\$5,534,606.04	\$11,244.55	2.44%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042	3,680,800	\$3,474,520.27	\$3,614,839.77	\$9,638.67	3.20%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	1,857,080	\$1,726,742.06	\$1,765,785.91	\$4,931.86	3.35%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039	4,569,069	\$4,650,547.48	\$4,730,907.58	\$10,100.22	2.56%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	5,820,021	\$5,647,809.52	\$5,750,233.56	\$12,632.05	2.64%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	5,438,159	\$5,593,773.41	\$5,721,394.64	\$13,332.27	2.80%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	18,992,971	\$18,459,878.14	\$19,114,848.70	\$34,189.60	2.15%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,507,746	\$3,379,957.14	\$3,448,794.43	\$8,581.62	2.99%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	10,861,911	\$10,013,813.42	\$11,060,912.54	\$6,509.88	0.71%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	4,687,026	\$4,504,473.39	\$4,765,396.27	\$5,048.93	1.27%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	25,602,319	\$24,801,834.44	\$26,084,155.13	\$31,952.55	1.47%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	9,581,004	\$9,476,486.85	\$9,541,376.82	\$16,002.13	2.01%
			6/25/2045	8,735,263	\$8,639,971.51	\$8,699,133.46	\$14,589.58	2.01%
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	13,358,807	\$13,135,059.23	\$13,323,322.70	\$22,766.09	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	15,250,587	\$14,937,765.23	\$15,199,528.03	\$29,815.10	2.35%
MBS	3136APSQ6	FNR 2015-68 DA						
				0	\$0.00	\$0.00	\$334,892.64	
			9/25/2045	45,447,001	\$0.00	\$16,413,291.97	\$5,499.09	0.40%
MBS	3136AQJ43	FNR 2015-94 MA						
			1/25/2046	82,624,088	\$83,112,951.27	\$83,525,843.39	\$197,059.94	2.83%
MBS	3136AQN4	FNR 2015-80 CA						
			4/25/2040	88,778,198	\$89,066,178.18	\$90,343,268.85	\$178,228.60	2.37%
MBS	3136ARBM9	FNR 2016-2 EZ						
			2/25/2046	31,802,256	\$30,574,277.88	\$31,570,311.38	\$76,674.68	2.91%
MBS	3137A32Q1	FHR 3763 QA						
			4/15/2034	19,568,614	\$19,267,370.78	\$20,076,458.91	\$25,889.36	1.55%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	6,356,898	\$6,154,074.36	\$6,553,018.43	\$7,784.04	1.43%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	2,528,120	\$2,437,430.18	\$2,593,701.73	\$1,391.82	0.64%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040	1,370,190	\$1,324,373.68	\$1,368,055.85	\$2,901.14	2.54%
MBS	3137AFBS0	FHR 3926 GP						
			8/15/2025	2,310,636	\$2,304,423.08	\$2,419,279.44	\$3,216.52	1.60%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137AJ3V4	FHR 3954 PD	7/15/2041	1,910,592	\$1,844,287.11	\$1,880,557.89	\$3,786.45	2.42%
MBS	3137AK7K1	FHR 3982 AB	6/15/2036	1,358,033	\$1,203,604.46	\$1,388,600.00	(\$648.11)	-0.56%
			6/15/2036	2,716,065	\$2,403,841.63	\$2,773,249.03	(\$712.54)	-0.31%
MBS	3137AKM99	FHR 3979 AD	8/15/2038	1,206,844	\$1,159,533.60	\$1,242,313.36	\$629.95	0.61%
MBS	3137ALW47	FHR 3996 TB	2/15/2039	2,495,783	\$2,452,922.61	\$2,503,909.72	\$4,660.33	2.23%
MBS	3137ASAG9	FHR 4077 BA	5/15/2042	1,269,047	\$1,226,518.71	\$1,245,580.26	\$2,455.94	2.37%
MBS	3137AYQY0	FHR 4165 CA	5/15/2038	5,953,897	\$0.00	\$2,158,582.07	\$471.55	0.26%
				0	\$0.00	\$0.00	\$37,499.10	
MBS	3137B1FV9	FHR 4191 NB	4/15/2043	3,078,270	\$2,782,491.48	\$2,877,156.77	\$13,005.32	5.42%
MBS	3137B4L61	FHR 4253 TD	7/15/2040	1,826,831	\$1,682,049.73	\$1,838,208.31	\$1,924.22	1.26%
			7/15/2040	5,749,541	\$5,291,984.28	\$5,783,382.78	\$6,131.73	1.27%
MBS	3137B4PQ3	FHR 4246 PC	7/15/2043	3,236,439	\$0.00	\$1,202,475.92	(\$100.87)	-0.10%
				0	\$0.00	\$0.00	\$24,654.66	
MBS	3137B7QN2	FHR 4298 PG	4/15/2043	9,452,837	\$9,277,707.88	\$9,637,765.95	\$15,830.72	1.97%
MBS	3137BA6C1	FHR 4332 KE	9/15/2043	8,792,169	\$8,261,915.40	\$8,883,666.63	\$10,915.09	1.47%
MBS	3137BCHB7	FHR 4360 PA	5/15/2038	13,699,056	\$13,098,528.34	\$14,001,622.56	\$9,756.77	0.84%
MBS	3137BCSX7	FHR 4374 PQ						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			9/15/2041	6,207,898	\$5,949,088.52	\$6,262,688.40	\$12,777.93	2.45%
MBS	3137BCZ76	FHR 4379 BH						
			10/15/2038	35,102,267	\$33,924,736.94	\$35,606,850.01	\$38,122.97	1.28%
MBS	3137BD4V5	FHR 4378 AD						
			2/15/2044	3,817,531	\$3,726,420.18	\$3,854,303.90	\$6,496.67	2.02%
MBS	3137BDER3	FHR 4388 MC						
			7/15/2044	8,687,532	\$8,379,818.00	\$8,762,239.44	\$14,673.75	2.01%
MBS	3137BDMU7	FHR 4389 AB						
			12/15/2043	14,093,182	\$13,929,517.79	\$14,317,408.69	\$27,929.86	2.34%
MBS	3137BDZW9	FHR 4387 KC						
			2/15/1939	8,055,093	\$7,623,666.67	\$8,160,345.89	\$10,175.33	1.50%
MBS	3137BEK45	FHR 4403 CA						
			10/15/2044	43,612,901	\$42,789,232.57	\$44,419,303.50	\$80,264.39	2.17%
MBS	3137BFB67	FHR 4413 HP						
			3/15/2040	33,330,527	\$33,119,683.98	\$34,475,763.61	\$42,877.51	1.49%
MBS	3137BFFV8	FHR 4423 A						
			10/15/2039	12,123,413	\$12,224,050.71	\$12,474,475.07	\$16,192.55	1.56%
MBS	3137BG7E3	FHR 4429 AP						
			1/15/2045	19,626,201	\$19,574,807.85	\$19,963,745.85	\$1,866.32	0.11%
MBS	3137BGGX1	FHR 4443 GC						
				0	\$0.00	\$0.00	\$8,778.14	
			9/15/2044	2,480,980	\$0.00	\$900,207.27	\$61.86	0.08%
MBS	3137BHTG2	FHR 4459 DA						
			10/15/2035	741,501	\$729,942.27	\$777,448.89	\$200.50	0.31%
			10/15/2035	7,497,164	\$7,377,343.06	\$7,851,067.52	\$8,632.44	1.32%
MBS	3137BHU21	FHR 4459 NA						
			11/15/2024	6,549,410	\$6,114,388.31	\$6,698,802.13	\$479.33	0.09%
MBS	3137BJ3Q4	FHR 4476 B						
			5/15/2045	8,265,190	\$7,954,004.47	\$8,335,402.64	\$11,221.36	1.62%

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	11,406,385	\$10,804,078.87	\$11,459,348.43	\$15,446.82	1.62%
MBS	3137BJDB6	FHR 4470 MC	7/15/2044	19,431,724	\$19,195,435.02	\$19,436,306.98	\$32,137.55	1.98%
MBS	3137BJSV6	FHR 4486 PA	3/15/2044	12,913,519	\$13,037,659.88	\$13,194,327.17	\$25,901.57	2.36%
MBS	3137BJVS9	FHR 4479 PQ	8/15/2045	14,941,491	\$14,664,223.15	\$15,074,968.81	\$7,191.97	0.57%
MBS	3137BKSP6	FHR 4491 AP	9/15/2040	29,653,372	\$28,520,219.95	\$29,771,527.68	\$55,312.05	2.23%
MBS	3137BKTH3	FHR 4491 P	7/15/2045	35,641,418	\$35,546,386.61	\$35,844,836.52	\$69,993.55	2.34%
MBS	3137BLN87	FHR 4522 A	12/15/2020	465,599	\$237,616.66	\$465,995.06	\$1,231.86	3.17%
MBS	3137BLZE1	FHR 4526 AJ	7/15/2023	3,849,273	\$3,090,326.51	\$3,874,259.99	\$5,646.20	1.75%
MBS	3137BM3M6	FHR 4530 HE	11/30/2045	170,119,350	\$167,288,496.59	\$172,190,950.49	\$353,253.76	2.46%
MBS	3137BM4C7	FHR 4530 TG	11/15/2045	142,226,919	\$141,248,691.90	\$144,443,098.85	\$294,366.34	2.45%
MBS	3137BMA55	FHR 4539 JA	12/15/2045	84,655,764	\$82,200,858.73	\$85,615,154.10	\$168,155.05	2.36%
MBS	3137BMAH9	FHR 4540 MG	12/15/2045	156,220,000	\$151,558,947.84	\$157,990,415.22	\$308,847.61	2.35%
MBS	3137BMAT3	FHR 4538 AC	12/15/2045	52,517,013	\$47,681,911.12	\$53,578,837.15	\$9,158.58	0.21%
MBS	3137BMAZ9	FHR 4538 DB	12/15/2045	49,261,725	\$49,565,122.91	\$50,242,685.60	\$104,540.40	2.50%
MBS	3137BMGH3	FHR 4535 AC						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			8/15/2021	2,859,480	\$1,620,297.45	\$2,872,034.60	\$2,856.29	1.19%
MBS	3137BMNL6	FHR 4546 TH						
			12/15/2045	49,356,887	\$49,432,407.22	\$49,716,863.23	\$95,894.84	2.31%
MBS	3137BMSS6	FHR 4548 GC						
			7/15/2021	2,673,359	\$1,973,291.50	\$2,685,158.82	\$5,319.80	2.38%
MBS	3137BMWE2	FHR 4549 TA						
			9/15/2019	904,253	\$497,651.01	\$907,983.89	\$1,045.29	1.38%
MBS	3137BN3B8	FHR 4550 TA						
			1/15/2045	124,919,206	\$124,063,153.80	\$125,074,022.78	\$205,709.85	1.97%
MBS	3137GAQK6	FHR 3740 KC						
			7/15/2037	871,670	\$774,358.68	\$886,279.86	\$768.35	1.04%
MBS	31393CG80	FNR 2003-57 NA						
			6/25/2018	1,624,310	\$1,569,762.22	\$1,676,869.08	\$1,620.62	1.16%
MBS	31393KYC3	FHR 2574 HP						
			2/15/2018	1,457,587	\$1,391,533.78	\$1,502,053.94	\$938.61	0.75%
MBS	31394ARY4	FNR 2004-61 ZG						
			1/25/2033		\$1,506,334.84	\$159,274.58	(\$2,809.49)	-21.17%
MBS	31394AWF9	FNR 2004-60 JE						
			4/25/2034	1,245,000	\$1,258,954.13	\$1,294,963.92	\$2,708.85	2.51%
MBS	31394D4X5	FNR 2005-47 HK						
			6/25/2020	5,430,822	\$5,260,732.71	\$5,602,604.20	\$4,509.56	0.97%
MBS	31394FTZ8	FNR 2005-83 TK						
			6/25/1934	1,224,886	\$944,411.32	\$1,235,870.93	\$1,497.17	1.45%
MBS	31395D2S7	FNR 2006-54 OD						
			6/25/2035	1,476,992	\$1,278,729.33	\$1,493,781.62	\$2,707.73	2.18%
MBS	31395FAX2	FHR 2836 L						
			4/15/2034	1,033,442	\$995,394.34	\$1,072,385.02	\$617.07	0.69%
MBS	31395MQ51	FHR 2935 DC						
			2/15/2020	1,241,287	\$1,225,272.23	\$1,280,797.47	\$1,239.36	1.16%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31396ABX1	FHR 3033 CI	1/15/2035	2,132,279	\$2,075,702.87	\$2,199,522.87	\$5,742.17	3.13%
MBS	31396CSM3	FHR 3048 PC	3/15/2035	415,299	\$416,677.10	\$434,557.87	\$870.83	2.40%
MBS	31396QHD4	FNR 2009-47 MT	7/25/2039		\$2,742,771.97	\$473,067.19	(\$9,075.15)	-23.02%
MBS	31396VMM7	FNR 2007-35 DE	2/25/2036	3,818,611	\$3,686,254.79	\$3,932,380.44	\$5,833.05	1.78%
MBS	31396YG30	FNR 2008-29 BG	12/25/2035	3,382,981	\$3,213,633.79	\$3,476,351.59	\$5,584.97	1.93%
MBS	31397GZL7	FHR 3317 PG	4/15/2036	1,629,437	\$1,548,507.49	\$1,665,427.37	\$2,641.28	1.90%
MBS	31397J5D2	FHR 3331 NV	6/15/2029	1,564,558	\$1,452,791.38	\$1,599,070.35	\$1,958.60	1.47%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	5,035,784	\$4,017,151.12	\$5,119,143.28	(\$6,978.85)	-1.64%
MBS	31397QKB3	FNR 2011-8 VG	12/25/2023	5,014,472	\$5,069,911.72	\$5,122,402.82	\$11,554.41	2.71%
MBS	31397QKZ0	FNR 2011-4 JP	6/25/2039	1,031,611	\$649,912.70	\$1,041,572.18	(\$479.18)	-0.55%
MBS	31397SXE9	FNR 2011-40 DB	9/25/2039	10,200,382	\$9,971,740.35	\$10,483,370.85	\$15,373.14	1.76%
MBS	31397SZT4	FNR 2011-42 DG	11/25/2028	1,485,367	\$1,439,025.96	\$1,518,418.21	\$1,913.97	1.51%
MBS	31397UFG9	FNR 2011-48 VJ	5/25/2040	2,410,618	\$2,195,685.45	\$2,456,718.30	\$2,252.84	1.10%
MBS	31397UXK0	FNR 2011-61 VB	4/25/2040	4,941,438	\$5,120,693.60	\$5,129,869.86	\$11,413.08	2.67%
MBS	31398F3S8	FNR 2009-88 CB						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			11/25/2039	5,079,450	\$5,331,548.44	\$5,355,698.02	\$17,522.54	3.93%
MBS	31398KZB9	FHR 3598 MA	11/15/1938	745,487	\$599,367.93	\$752,290.50	\$933.85	1.49%
MBS	31398MVQ6	FNR 2010-19 VB	2/25/2021	1,050,224	\$791,353.26	\$1,059,212.62	\$1,461.98	1.66%
MBS	31398N5Q3	FNR 2010-133 A	5/25/1938		\$829,458.03	\$285,266.45	(\$102.82)	-0.43%
			5/25/1938	13,846,947	\$14,145,736.32	\$14,615,239.76	\$18,709.03	1.54%
MBS	31398NW75	FNR 2010-123 HA	3/25/2024	1,313,273	\$1,270,042.73	\$1,329,908.04	\$1,481.27	1.34%
MBS	31398NWX8	FNR 2010-111 AE	4/25/2038	7,234,027	\$7,053,495.37	\$7,523,214.39	\$2,162.76	0.34%
MBS	31398PJC4	FNR 2010-35 WA	9/25/2024	706,670	\$696,316.91	\$726,569.48	\$1,079.68	1.78%
MBS	31398PK65	FNR 2010-48 AP	6/25/2039	1,384,265	\$1,302,943.91	\$1,399,240.01	\$3,497.00	3.00%
MBS	31398PTT6	FNR 2010-42 AC	10/25/2024	1,343,005	\$1,324,636.29	\$1,392,308.71	\$1,360.96	1.17%
MBS	31398PVW6	FNR 2010-44 PA	9/25/2039	755,509	\$681,370.07	\$765,431.60	\$1,457.87	2.29%
MBS	31398QQG5	FHR 3681 BA	5/15/2020	9,093,717	\$8,640,385.09	\$9,177,985.44	\$7,871.37	1.03%
MBS	31398RE76	FNR 2010-57 DP	8/25/2039	640,203	\$573,182.06	\$647,532.30	\$733.52	1.36%
MBS	31398SC43	FNR 2010-144 YA	11/25/2023	854,695	\$826,859.36	\$868,014.13	\$1,240.63	1.72%
MBS	31398SV83	FNR 2010-154 MK	7/25/1939	6,723,173	\$6,563,342.88	\$6,845,350.98	\$9,000.33	1.58%
MBS	31398T2Q3	FNR 2010-104 BA						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			2/25/2024	392,274	\$281,539.24	\$394,362.42	\$323.68	0.98%
MBS	31398T4E8	FNR 2010-99 JU	8/25/2040	37,352,522	\$37,312,777.10	\$38,253,539.41	\$69,088.07	2.17%
MBS	31398TPN5	FNR 2010-89 PG	12/25/2039	13,030,488	\$12,728,825.74	\$13,359,508.29	\$9,369.55	0.84%
MBS	31398VLP9	FHR 3656 LV	5/15/2021	153,923	\$18,565.33	\$154,413.11	\$187.41	1.46%
MBS	31398VTN6	FHR 3659 BC	11/15/2034	1,769,382	\$1,535,974.54	\$1,792,056.09	\$2,866.53	1.92%
MBS	31398VVQ6	FHR 3659 VB	1/15/2037	11,783,229	\$11,676,265.92	\$12,234,393.63	\$18,678.97	1.83%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	6,056,366	\$5,447,309.24	\$6,122,861.06	\$3,060.15	0.60%
MBS	38376G2G4	GNR 2011-92 B	11/16/2044	2,141,474	\$0.00	\$1,233,359.61	(\$497.94)	-0.48%
				0	\$0.00	\$0.00	\$5,669.13	
MBS	38376GP46	GNR 2011-49 A	7/16/2038	1,077,358	\$884,818.07	\$1,087,334.17	(\$119.11)	-0.13%
			7/16/2038	3,097,763	\$2,543,199.41	\$3,125,718.15	(\$559.94)	-0.21%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034	105,110	\$51,001.44	\$105,200.03	\$180.86	2.06%
			1/16/2034	8,484,977	\$4,116,812.18	\$8,491,877.95	\$14,715.99	2.08%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	5,413,702	\$5,382,104.90	\$5,441,187.30	\$7,395.86	1.63%
MBS	38377MSG2	GNR 2010-144 PA	9/16/1940	608,797	\$603,814.09	\$623,514.39	\$881.37	1.70%
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041	437,962	\$425,796.98	\$444,011.70	\$734.83	1.99%
MBS	38378BAA7	GNR 2011-165 A						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			10/16/2037	1,833,007	\$1,844,530.33	\$1,850,459.42	\$2,718.49	1.76%
MBS	38378BDE6	GNR 2012-19 AB						
			3/16/2034	7,243,159	\$6,601,217.60	\$7,259,745.51	\$6,327.49	1.05%
MBS	38378BRK7	GNR 2012-55 A						
			8/16/2033	999,019	\$995,755.57	\$1,001,674.75	\$1,158.87	1.39%
			8/16/2033	5,415,636	\$5,401,170.92	\$5,433,405.05	\$6,135.60	1.36%
MBS	38378BRT8	GNR 2012-44 A						
			4/16/2041	3,141,133	\$3,153,969.09	\$3,164,303.75	\$4,974.53	1.89%
MBS	38378BUJ6	GNR 2012-70 A						
			5/16/2042	1,725,674	\$1,724,050.41	\$1,734,505.73	\$2,070.50	1.43%
MBS	38379CDY9	GNR 2014-81 EH						
			12/20/2042	794,273	\$752,999.57	\$800,157.46	\$1,223.37	1.83%
MBS	38379HEC5	GNR 2014-178 LA						
			6/20/2043	386,492	\$0.00	\$387,124.76	\$494.07	1.53%
MBS	38379HUQ6	GNR 2014-188 QC						
			9/20/2044	5,341,931	\$5,056,857.71	\$5,367,651.02	\$5,696.71	1.27%
			MBS Totals:		\$1,809,820,135.04	\$1,899,748,161.61	\$3,567,029.02	2.25%

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	\$50,087.12	\$50,079.63	\$8.64	0.21%
MMkt	Federated-Raymond			1	\$50,820.92	\$50,813.93	\$7.52	0.18%
MMkt	Invesco-Simmons M			1	\$53,984.62	\$52,176.57	\$9.01	0.21%
MMkt Totals:					\$154,892.66	\$153,070.12	\$25.17	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	\$1,012,321.11	\$1,233.33	1.46%
Muni	83712TDA6	SCSHSG 2.95 01/01/4	1/1/2041	1,085,000	\$1,085,000.00	\$1,080,964.59	\$2,680.81	2.98%
				0	\$0.00	\$0.00		
		Muni Totals:			\$4,570,000.00	\$4,578,285.70	\$6,831.47	1.79%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$4,925,000,425.90	\$3,172,097,542.61	\$4,713,125.25	1.78%