

Consolidated ROI Report

Validated Through: 5/31/2016

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	1513E2E23	CENTEN CP 05/02/16	5/2/2016	14,500,000	\$14,500,000.00	\$483,293.06	\$402.78	1.00%
CP	1513E2ED9	CENTEN 0 05/13/16	5/13/2016	10,000,000	\$10,000,000.00	\$3,995,972.22	\$4,166.66	1.25%
CP	1513E2EJ6	CENTEN CP 05/18/16	5/18/2016	14,500,000	\$14,500,000.00	\$483,321.92	\$342.36	0.85%
CP	1513E2EL1	CENTEN 0 05/20/16	5/20/2016	11,000,000	\$11,000,000.00	\$1,466,511.85	\$1,161.11	0.95%
CP	1513E2ER8	CENTEN 0 05/25/16	5/25/2016	40,000,000	\$40,000,000.00	\$31,973,422.22	\$30,666.66	1.15%
CP	1513E2ET4	CENTEN 0 05/27/16	5/25/2016	30,000,000	\$30,000,000.00	\$23,975,833.34	\$25,000.00	1.25%
			5/27/2016	8,500,000	\$8,500,000.00	\$7,357,202.55	\$7,673.61	1.25%
			5/27/2016	9,500,000	\$9,500,000.00	\$8,222,469.91	\$8,576.39	1.25%
CP	1513E2F97	CENTEN 0 06/09/16	6/9/2016	16,500,000	\$16,500,000.00	\$3,848,331.67	\$3,336.67	1.04%
CP	1513E2FA4	CENTEN 0 06/10/16	6/10/2016	15,000,000	\$15,000,000.00	\$15,467,450.00	\$17,437.50	1.35%
			6/10/2016	10,000,000	\$10,000,000.00	\$8,656,555.55	\$8,666.67	1.20%
			6/10/2016	12,000,000	\$12,000,000.00	\$10,787,040.00	\$10,800.00	1.20%
			6/10/2016	15,500,000	\$15,500,000.00	\$15,479,850.00	\$15,500.00	1.20%
CP	1513E2FP1	CENTEN 0 06/23/16	6/23/2016	18,000,000	\$18,000,000.00	\$7,192,180.00	\$6,900.00	1.15%
CP	1513E2FQ9	CENTEN 0 06/24/16	6/24/2016	40,000,000	\$40,000,000.00	\$9,324,388.89	\$8,944.44	1.15%
			6/24/2016	10,000,000	\$10,000,000.00	\$2,996,933.33	\$2,875.00	1.15%

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CP	1513E2FT3	CENTEN 0 06/27/16	6/27/2016	25,000,000	\$25,000,000.00	\$25,776,600.46	\$28,847.22	1.34%
CP	16952ME27	CIMCHK CP 05/02/16	5/2/2016	8,100,000	\$8,100,000.00	\$269,895.00	\$225.00	1.00%
CP	16952MED3	CIMCHK CP 05/13/16	5/13/2016	5,000,000	\$5,000,000.00	\$1,832,773.15	\$1,527.78	1.00%
			5/13/2016	13,750,000	\$13,750,000.00	\$3,665,851.85	\$3,055.56	1.00%
			5/13/2016	50,000,000	\$50,000,000.00	\$18,327,731.48	\$15,277.78	1.00%
CP	16952MES0	CIMCHK CP 05/26/16	5/26/2016	18,100,000	\$18,100,000.00	\$8,443,381.85	\$7,038.89	1.00%
CP	16952MEX9	CIMCHK 0 05/31/16	5/31/2016	71,900,000	\$71,900,000.00	\$35,935,020.84	\$29,958.33	1.00%
CP	16953JE64	CHIPOW CP 05/06/16	5/6/2016	50,000,000	\$50,000,000.00	\$8,330,416.67	\$6,250.00	0.90%
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	\$43,937,422.22	\$46,933.33	1.28%
CP	24409TFQ1	DERPRK 0 06/24/16	6/24/2016	60,000,000	\$60,000,000.00	\$61,853,525.00	\$69,750.00	1.35%
			6/24/2016	70,000,000	\$70,000,000.00	\$72,173,295.83	\$81,375.00	1.35%
CP	24409TFT5	DERPRK 0 06/27/16	6/27/2016	60,000,000	\$60,000,000.00	\$61,841,900.00	\$69,750.00	1.35%
CP	26876AFA6	ENIFIN CP 06/10/16	6/10/2016	48,000,000	\$48,000,000.00	\$20,789,576.89	\$14,213.33	0.82%
CP	29251UED6	ENBUS 0 05/13/16	5/13/2016	40,000,000	\$40,000,000.00	\$15,983,742.22	\$15,733.33	1.18%
			5/13/2016	5,888,000	\$5,888,000.00	\$2,353,646.22	\$1,864.53	0.95%
CP	29251UEP9	ENBUS 0 05/23/16						

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			5/23/2016	17,000,000	\$17,000,000.00	\$12,453,867.56	\$11,635.55	1.12%
CP	29251UER5	ENBUS 0 05/25/16	5/25/2016	50,000,000	\$50,000,000.00	\$39,958,800.00	\$34,333.33	1.03%
			5/25/2016	10,000,000	\$10,000,000.00	\$7,991,211.11	\$7,533.33	1.13%
CP	29251UET1	ENBUS 0 05/27/16	5/27/2016	10,000,000	\$10,000,000.00	\$8,657,244.08	\$7,438.89	1.03%
			5/27/2016	40,000,000	\$40,000,000.00	\$34,634,022.22	\$32,644.45	1.13%
CP	29251UFG8	ENBUS CP 06/16/16	6/16/2016	20,000,000	\$20,000,000.00	\$10,656,471.11	\$9,866.67	1.11%
CP	29251UFH6	ENBUS 0 06/17/16	6/17/2016	20,000,000	\$20,000,000.00	\$4,663,297.59	\$4,394.44	1.13%
CP	29251UFP8	ENBUS 0 06/23/16	6/23/2016	20,000,000	\$20,000,000.00	\$4,662,418.70	\$4,394.45	1.13%
			6/23/2016	40,000,000	\$40,000,000.00	\$9,324,837.41	\$8,788.89	1.13%
CP	43357LFH0	HITCRD CP 06/17/16	6/17/2016	7,000,000	\$7,000,000.00	\$3,264,216.67	\$2,450.00	0.90%
CP	44331BF32	HPINC CP 06/03/16	6/3/2016	3,000,000	\$3,000,000.00	\$1,299,566.67	\$866.67	0.80%
CP	46575AFA8	ITTINC CP 06/10/16	6/10/2016	9,500,000	\$9,500,000.00	\$2,848,831.50	\$1,947.50	0.82%
CP	61979JE52	MOTIVA 0 05/05/16	5/5/2016	25,000,000	\$25,000,000.00	\$3,331,777.78	\$3,333.33	1.20%
CP	61979JE60	MOTIVA 0 05/06/16	5/6/2016	25,000,000	\$25,000,000.00	\$4,162,269.68	\$4,548.61	1.31%
CP	61979JE94	MOTIVA 0 05/09/16	5/9/2016	4,100,000	\$4,100,000.00	\$956,462.05	\$876.94	1.10%
CP	61979JED5	MOTIVA CP 05/13/16	5/13/2016	60,000,000	\$60,000,000.00	\$23,965,160.00	\$26,800.00	1.34%
CP	61979JEG8	MOTIVA 0 05/16/16						

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CP	61979JER4	MOTIVA 0 05/25/16	5/16/2016	35,000,000	\$35,000,000.00	\$17,483,569.45	\$18,958.33	1.30%
			5/25/2016	10,000,000	\$10,000,000.00	\$7,990,173.34	\$8,933.33	1.34%
CP	61979JET0	MOTIVA 0 05/27/16	5/25/2016	20,000,000	\$20,000,000.00	\$15,982,400.00	\$17,600.00	1.32%
			5/27/2016	20,000,000	\$20,000,000.00	\$17,310,106.67	\$19,355.56	1.34%
CP	61979JF36	MOTIVA 0 06/03/16	6/3/2016	43,000,000	\$43,000,000.00	\$28,643,892.59	\$31,055.55	1.30%
CP	61979JFA0	MOTIVA 0 06/10/16	6/10/2016	30,000,000	\$30,000,000.00	\$13,988,640.55	\$14,816.67	1.27%
CP	61979JFP7	MOTIVA 0 06/23/16	6/23/2016	25,000,000	\$25,000,000.00	\$7,491,216.67	\$8,500.00	1.36%
CP	61979JFT9	MOTIVA 0 06/27/16	6/27/2016	50,000,000	\$50,000,000.00	\$38,261,330.55	\$44,083.33	1.38%
CP	61979JGF8	MOTIVA 0 07/15/16	7/15/2016	35,000,000	\$35,000,000.00	\$5,821,979.39	\$6,951.39	1.43%
CP	68267TER8	ONEOK 0 05/25/16	5/25/2016	20,000,000	\$20,000,000.00	\$7,997,066.67	\$7,333.33	1.10%
CP	68268TE63	OKSPP 0 05/06/16	5/6/2016	15,000,000	\$15,000,000.00	\$2,498,906.25	\$2,187.50	1.05%
CP	68268TEA4	OKSPP 0 05/10/16	5/10/2016	20,000,000	\$20,000,000.00	\$5,997,375.00	\$5,250.00	1.05%
CP	68268TED8	OKSPP 0 05/13/16	5/10/2016	10,000,000	\$10,000,000.00	\$2,998,833.33	\$2,500.00	1.00%
CP	68268TEG1	OKSPP 0 05/16/16	5/13/2016	20,000,000	\$20,000,000.00	\$7,996,733.33	\$7,000.00	1.05%
CP	68268TEJ5	OKSPP 0 05/18/16	5/16/2016	20,000,000	\$20,000,000.00	\$9,329,740.00	\$7,700.00	0.99%

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			5/18/2016	20,000,000	\$20,000,000.00	\$9,995,625.00	\$8,750.00	1.05%
CP	68268TEL0	OKSPP 0 05/20/16						
			5/20/2016	18,000,000	\$18,000,000.00	\$10,195,038.83	\$8,755.00	1.03%
CP	68268TER7	OKSPP 0 05/25/16						
			5/25/2016	10,000,000	\$10,000,000.00	\$3,998,546.68	\$3,633.30	1.09%
			5/25/2016	30,000,000	\$30,000,000.00	\$13,994,283.33	\$12,250.00	1.05%
CP	68268TET3	OKSPP 0 05/27/16						
			5/27/2016	20,000,000	\$20,000,000.00	\$13,991,425.00	\$12,250.00	1.05%
			5/27/2016	10,000,000	\$10,000,000.00	\$5,663,856.95	\$4,958.33	1.05%
CP	68268TF13	OKSPP 0 06/01/16						
			6/1/2016	10,000,000	\$10,000,000.00	\$5,330,749.63	\$4,844.44	1.09%
CP	68268TF39	OKSPP 0 06/03/16						
			6/3/2016	20,000,000	\$20,000,000.00	\$8,662,694.44	\$7,944.45	1.10%
			6/3/2016	7,500,000	\$7,500,000.00	\$3,498,444.45	\$2,916.66	1.00%
			6/3/2016	20,000,000	\$20,000,000.00	\$9,994,805.56	\$9,166.67	1.10%
CP	68268TF62	OKSPP CP 06/06/16						
			6/6/2016	10,000,000	\$10,000,000.00	\$3,998,016.67	\$3,500.00	1.05%
CP	68268TF70	OKSPP 0 06/07/16						
			6/7/2016	30,000,000	\$30,000,000.00	\$6,997,244.73	\$6,358.32	1.09%
CP	68268TFA3	OKSPP 0 06/10/16						
			6/10/2016	10,000,000	\$10,000,000.00	\$3,997,550.00	\$3,500.00	1.05%
			6/10/2016	20,000,000	\$20,000,000.00	\$8,661,105.56	\$7,583.33	1.05%
			6/10/2016	15,000,000	\$15,000,000.00	\$9,991,541.67	\$8,750.00	1.05%
CP	68268TFD7	OKSPP CP 06/13/16						
			6/13/2016	15,000,000	\$15,000,000.00	\$2,498,760.42	\$2,187.50	1.05%
CP	68268TFE5	OKSPP CP 06/14/16						
			6/14/2016	20,000,000	\$20,000,000.00	\$3,331,583.33	\$2,916.67	1.05%
CP	68268TFF2	OKSPP CP 06/15/16						
			6/15/2016	20,000,000	\$20,000,000.00	\$3,997,666.67	\$3,500.00	1.05%

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CP	72650WED9	PAAPP 0 05/13/16	5/13/2016	25,936,000	\$25,936,000.00	\$864,514.12	\$576.36	0.80%
CP	72651VED0	PMCPP 0 05/13/16	5/13/2016	28,000,000	\$28,000,000.00	\$933,312.59	\$622.22	0.80%
CP	81685LFF7	SRE CP 06/15/16	6/15/2016	1,203,000	\$1,203,000.00	\$601,063.91	\$451.13	0.90%
CP	81685LFP5	SRE CP 06/23/16	6/23/2016	18,750,000	\$18,750,000.00	\$8,117,890.63	\$6,093.75	0.90%
CP	81900PEA9	SHAGAN 0 05/10/16	5/10/2016	20,000,000	\$20,000,000.00	\$5,998,000.00	\$5,000.00	1.00%
CP	81900PED3	SHAGAN 0 05/13/16	5/13/2016	80,000,000	\$80,000,000.00	\$31,986,666.67	\$26,666.66	1.00%
CP	81900PEL5	SHAGAN 0 05/20/16	5/20/2016	80,000,000	\$80,000,000.00	\$18,663,218.52	\$14,777.78	0.95%
CP	81900PET8	SHAGAN 0 05/27/16	5/27/2016	15,000,000	\$15,000,000.00	\$3,499,353.47	\$2,770.83	0.95%
			5/27/2016	20,000,000	\$20,000,000.00	\$9,996,041.67	\$7,916.67	0.95%
CP	81900PFA8	SHAGAN CP 06/10/16	6/10/2016	65,000,000	\$65,000,000.00	\$25,985,591.67	\$20,583.33	0.95%
CP	8716A2G84	SYNWIL 0 07/08/16	7/8/2016	25,000,000	\$25,000,000.00	\$23,276,458.33	\$26,250.00	1.35%
CP	87230RFH7	TCLHOL 0 06/17/16	6/17/2016	60,000,000	\$60,000,000.00	\$1,999,055.56	\$1,666.67	1.00%
CP	87230RFP9	TCLHOL 0 06/23/16	6/23/2016	35,000,000	\$35,000,000.00	\$1,165,906.39	\$991.67	1.02%
CP	91842LFA7	VWCRED 0 06/10/16	6/10/2016	130,000,000	\$130,000,000.00	\$38,984,205.00	\$26,325.00	0.81%
CP Totals:					\$2,540,227,000.00	\$1,221,561,931.87	\$1,190,704.31	1.17%

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DDA	1st Security DDA 02			1	\$7,491.61	\$7,740.26	\$2.86	0.44%
DDA	Bank of America DD			1	\$735,903.27	\$7,811,783.37	\$449.45	0.07%
DDA	Bank of Ozarks DDA			1	\$105,444,288.28	\$166,710,774.21	\$102,766.92	0.74%
DDA	Centennial DDA 965			1	\$85,724,581.10	\$99,360,217.20	\$57,166.15	0.69%
DDA	ICS-Centennial DDA			1	\$35,072,562.67	\$36,233,579.47	\$20,846.72	0.69%
DDA	Regions DDA 6470			1	\$677,837.94	\$4,978,338.43	\$286.42	0.07%
DDA	Simmons DDA 4368			1	\$18,794,970.11	\$18,703,341.45	\$9,223.57	0.59%
DDA	US Bank DDA 0126			1	\$115,774.71	\$122,066.13	\$3.51	0.03%
DDA Totals:					\$246,573,409.69	\$333,927,840.53	\$190,745.59	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	1,374,364	\$614,107.34	\$1,379,341.75	\$1,180.53	1.03%
MBS	3136A1KJ3	FNR 2011-99 DV	1/25/2026	11,906,536	\$11,310,268.69	\$12,247,090.57	\$12,752.86	1.25%
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	5,052,719	\$5,251,799.35	\$5,323,213.34	\$15,799.87	3.56%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	4,812,061	\$4,721,342.73	\$4,799,493.40	\$8,462.03	2.12%
MBS	3136A4K40	FNR 2012-17 QC	7/25/2039	2,530,951	\$2,466,404.16	\$2,564,727.72	\$2,957.52	1.38%
MBS	3136A5EV4	FNR 2012-29 AD	8/25/2038	5,568,963	\$5,502,835.72	\$5,518,355.58	\$11,287.64	2.45%
MBS	3136A5GA8	FNR 2012-29 PM	3/25/2042	3,536,976	\$3,400,999.72	\$3,474,520.27	\$8,146.71	2.81%
MBS	3136A63F9	FNR 2012-72 BC	4/25/2042	1,815,426	\$1,686,705.60	\$1,726,742.06	\$4,985.26	3.46%
MBS	3136A6AW4	FNR 2012-52 NB	12/25/2039	4,491,935	\$4,561,135.64	\$4,650,547.48	\$9,583.85	2.47%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	5,714,665	\$5,551,176.73	\$5,647,809.52	\$12,429.62	2.64%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	5,317,599	\$5,405,040.91	\$5,593,773.41	\$10,139.31	2.18%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	18,343,379	\$17,816,833.43	\$18,459,878.14	\$32,995.97	2.14%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,436,173	\$3,297,898.49	\$3,379,957.14	\$8,645.32	3.07%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	9,835,457	\$9,677,428.37	\$10,013,813.42	\$17,122.00	2.05%
MBS	3136AKNC3	FNR 2014-39 AB						

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			9/25/1939	4,432,772	\$4,309,924.92	\$4,504,473.39	\$5,699.44	1.52%
MBS	3136AKNF6	FNR 2014-39 GA						
			9/25/2039	24,352,052	\$23,846,175.05	\$24,801,834.44	\$35,423.56	1.71%
MBS	3136ANG68	FNR 2015-36 DA						
			6/25/2045	9,516,080	\$0.00	\$4,738,195.85	(\$95.16)	-0.02%
				0	\$0.00	\$0.00	\$23,731.82	
			6/25/2045	8,676,070	\$0.00	\$4,319,942.38	(\$86.76)	-0.02%
				0	\$0.00	\$0.00	\$24,663.85	
MBS	3136ANT49	FNR 2015-43 QB						
			12/25/2044	13,170,042	\$12,948,230.68	\$13,135,059.23	\$22,447.66	2.05%
MBS	3136ANXY8	FNR 2015-27 MB						
			10/25/2044	14,984,427	\$14,674,413.32	\$14,937,765.23	\$29,457.79	2.37%
MBS	3136AQJ43	FNR 2015-94 MA						
			1/25/2046	82,220,696	\$80,263,613.08	\$83,112,951.27	\$170,092.44	2.46%
MBS	3136AQN4	FNR 2015-80 CA						
			4/25/2040	87,544,824	\$88,224,514.02	\$89,066,178.18	\$183,483.83	2.47%
MBS	3136ARBM9	FNR 2016-2 EZ						
			2/25/2046	30,795,802	\$29,460,530.61	\$30,574,277.88	\$75,216.12	2.95%
MBS	3137A32Q1	FHR 3763 QA						
			4/15/2034	18,798,865	\$18,464,216.87	\$19,267,370.78	\$25,010.68	1.56%
MBS	3137A3Y52	FHR 3769 MB						
			10/15/2038	5,974,008	\$5,637,300.20	\$6,154,074.36	\$3,472.11	0.68%
MBS	3137A6TM4	FHR 3808 A						
			9/15/2028	2,378,883	\$2,314,666.35	\$2,437,430.18	\$2,157.37	1.06%
MBS	3137ADDB0	FHR 3888 AB						
			11/15/2040	1,326,176	\$1,284,730.91	\$1,324,373.68	\$2,822.16	2.56%
MBS	3137AFBS0	FHR 3926 GP						
			8/15/2025	2,204,116	\$2,134,374.81	\$2,304,423.08	\$666.01	0.35%
MBS	3137AJ3V4	FHR 3954 PD						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137AK7K1	FHR 3982 AB	7/15/2041	1,873,719	\$1,805,506.15	\$1,844,287.11	\$3,831.21	2.49%
			6/15/2036	2,355,292	\$2,324,634.80	\$2,403,841.63	\$4,052.97	2.02%
MBS	3137AKM99	FHR 3979 AD	6/15/2036	1,177,646	\$1,164,097.98	\$1,203,604.46	\$2,123.42	2.12%
			8/15/2038	1,126,955	\$1,021,489.67	\$1,159,533.60	(\$1,055.95)	-1.09%
MBS	3137ALW47	FHR 3996 TB	2/15/2039	2,444,816	\$0.00	\$1,226,497.37	\$72.12	0.07%
				0	\$0.00	\$0.00	\$37,661.16	
MBS	3137ASAG9	FHR 4077 BA	5/15/2042	1,249,644	\$1,196,186.17	\$1,226,518.71	\$2,663.34	2.61%
			4/15/2043	2,973,806	\$2,604,206.57	\$2,782,491.48	\$18,327.44	7.90%
MBS	3137B4L61	FHR 4253 TD	7/15/2040	5,261,593	\$5,013,374.34	\$5,291,984.28	\$6,604.27	1.50%
			7/15/2040	1,671,793	\$1,593,498.24	\$1,682,049.73	\$2,071.07	1.48%
MBS	3137B5WC3	FHR 4267 AV	10/15/2026		\$5,451,053.38	\$5,116,235.36	\$14,622.53	3.43%
			4/15/2043	9,100,580	\$9,015,180.97	\$9,277,707.88	\$16,871.84	2.18%
MBS	3137BA6C1	FHR 4332 KE	9/15/2043	8,177,820	\$7,953,078.55	\$8,261,915.40	\$13,088.33	1.90%
			5/15/2038	12,820,453	\$12,230,607.90	\$13,098,528.34	\$10,070.43	0.92%
MBS	3137BCSX7	FHR 4374 PQ		0	\$0.00	\$0.00	\$29,654.96	
			9/15/2041	5,899,626	\$0.00	\$2,973,855.48	(\$1,377.56)	-0.56%
MBS	3137BCZ76	FHR 4379 BH	10/15/2038	33,455,160	\$33,126,926.60	\$33,924,736.94	\$47,891.43	1.69%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BD4V5	FHR 4378 AD	2/15/2044	3,691,104	\$3,611,608.63	\$3,726,420.18	\$6,426.87	2.07%
MBS	3137BDER3	FHR 4388 MC	7/15/2044	8,308,536	\$8,173,194.60	\$8,379,818.00	\$15,476.85	2.22%
MBS	3137BDMU7	FHR 4389 AB	12/15/2043	13,712,595	\$13,469,441.52	\$13,929,517.79	\$25,928.81	2.23%
MBS	3137BDZW9	FHR 4387 KC	2/15/1939	7,526,698	\$7,151,077.23	\$7,623,666.67	\$11,539.63	1.82%
MBS	3137BEK45	FHR 4403 CA	10/15/2044	42,011,598	\$41,242,736.16	\$42,789,232.57	\$78,315.03	2.20%
MBS	3137BFB67	FHR 4413 HP	3/15/2040	32,028,784	\$31,717,693.76	\$33,119,683.98	\$38,336.98	1.39%
MBS	3137BFFV8	FHR 4423 A	10/15/2039	11,892,156	\$11,134,110.34	\$12,224,050.71	(\$5,071.84)	-0.50%
MBS	3137BG7E3	FHR 4429 AP		0	\$0.00	\$0.00	\$206,164.37	
			1/15/2045	19,292,640	\$0.00	\$9,774,347.63	(\$26,112.59)	-3.21%
MBS	3137BHTG2	FHR 4459 DA	10/15/2035	7,049,169	\$6,957,514.60	\$7,377,343.06	\$9,158.00	1.49%
			10/15/2035	697,192	\$688,183.27	\$729,942.27	\$669.56	1.10%
MBS	3137BHU21	FHR 4459 NA	11/15/2024	5,986,348	\$5,552,556.88	\$6,114,388.31	\$3,782.30	0.74%
MBS	3137BJ3Q4	FHR 4476 B	5/15/2045	7,889,789	\$7,834,386.42	\$7,954,004.47	\$12,664.48	1.91%
MBS	3137BJ6P3	FHR 4478 PC	5/15/2045	10,754,679	\$10,221,823.39	\$10,804,078.87	\$14,755.75	1.64%
MBS	3137BJDB6	FHR 4470 MC	7/15/2044	19,191,101	\$18,948,673.91	\$19,195,435.02	\$31,740.05	1.98%
MBS	3137BJSV6	FHR 4486 PA						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			3/15/2044	12,763,234	\$12,314,027.30	\$13,037,659.88	\$13,796.37	1.27%
MBS	3137BJVS9	FHR 4479 PQ		0	\$0.00	\$0.00	\$211,684.73	
			8/15/2045	14,567,133	\$0.00	\$7,327,189.10	(\$9,844.95)	-1.61%
MBS	3137BKSP6	FHR 4491 AP						
			9/15/2040	28,408,530	\$27,451,720.84	\$28,520,219.95	\$53,556.37	2.25%
MBS	3137BKTH3	FHR 4491 P						
			7/15/2045	35,347,227	\$35,064,454.03	\$35,546,386.61	\$68,408.60	2.31%
MBS	3137BLN87	FHR 4522 A						
			12/15/2020	237,541	\$0.00	\$237,616.66	\$716.18	3.62%
MBS	3137BLZE1	FHR 4526 AJ						
			7/15/2023	3,072,524	\$2,303,755.15	\$3,090,326.51	\$2,636.70	1.02%
MBS	3137BM3M6	FHR 4530 HE						
			11/30/2045	165,288,941	\$157,485,378.24	\$167,288,496.59	\$283,747.83	2.04%
MBS	3137BM4C7	FHR 4530 TG						
			11/15/2045	139,093,713	\$135,735,525.37	\$141,248,691.90	\$251,906.26	2.14%
MBS	3137BMA55	FHR 4539 JA						
			12/15/2045	81,284,953	\$77,274,732.97	\$82,200,858.73	\$143,412.22	2.09%
MBS	3137BMAH9	FHR 4540 MG						
			12/15/2045	149,870,235	\$144,767,459.56	\$151,558,947.84	\$289,800.95	2.29%
MBS	3137BMAT3	FHR 4538 AC						
			12/15/2045	46,742,221	\$43,683,531.53	\$47,681,911.12	\$33,229.49	0.84%
MBS	3137BMAZ9	FHR 4538 DB						
			12/15/2045	48,602,777	\$48,873,253.47	\$49,565,122.91	\$102,762.85	2.49%
MBS	3137BMGH3	FHR 4535 AC						
			8/15/2021	1,614,418	\$616,327.68	\$1,620,297.45	\$1,146.57	0.85%
MBS	3137BMNL6	FHR 4546 TH						
			12/15/2045	49,079,363	\$49,116,448.94	\$49,432,407.22	\$95,149.89	2.31%
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	1,965,083	\$1,296,342.97	\$1,973,291.50	\$3,235.21	1.97%
MBS	3137BMWE2	FHR 4549 TA	9/15/2019	495,889	\$0.00	\$497,651.01	(\$109.10)	-0.26%
MBS	3137BN3B8	FHR 4550 TA	1/15/2045	123,910,826	\$123,015,728.78	\$124,063,153.80	\$204,004.84	1.97%
MBS	3137GAQK6	FHR 3740 KC	7/15/2037	761,886	\$627,379.96	\$774,358.68	(\$64.76)	-0.10%
MBS	31393CG80	FNR 2003-57 NA	6/25/2018	1,522,350	\$1,469,028.90	\$1,569,762.22	\$1,593.67	1.22%
MBS	31393KYC3	FHR 2574 HP	2/15/2018	1,352,202	\$1,288,202.46	\$1,391,533.78	\$960.22	0.83%
MBS	31393RMU1	FHR 2636 D	6/15/2018		\$1,156,238.69	\$455,519.88	(\$540.96)	-1.43%
MBS	31394ARY4	FNR 2004-61 ZG	1/25/2033	1,449,966	\$1,417,160.80	\$1,506,334.84	\$2,835.49	2.26%
MBS	31394AWF9	FNR 2004-60 JE	4/25/2034	1,211,987	\$1,227,638.24	\$1,258,954.13	\$2,641.05	2.52%
MBS	31394D4X5	FNR 2005-47 HK	6/25/2020	5,104,806	\$4,927,398.89	\$5,260,732.71	\$4,377.24	1.00%
MBS	31394FTZ8	FNR 2005-83 TK	6/25/1934	937,033	\$712,311.16	\$944,411.32	\$1,323.10	1.68%
MBS	31395D2S7	FNR 2006-54 OD	6/25/2035	1,266,617	\$1,133,261.60	\$1,278,729.33	\$3,095.27	2.90%
MBS	31395FAX2	FHR 2836 L	4/15/2034	959,709	\$942,749.46	\$995,394.34	\$1,273.18	1.53%
MBS	31395MQ51	FHR 2935 DC	2/15/2020	1,189,178	\$1,088,186.21	\$1,225,272.23	(\$1,048.46)	-1.03%
MBS	31396ABX1	FHR 3033 CI	1/15/2035	2,012,490	\$1,975,819.46	\$2,075,702.87	\$5,696.26	3.29%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	31396CSM3	FHR 3048 PC	3/15/2035	398,450	\$350,441.03	\$416,677.10	(\$1,285.34)	-3.70%
MBS	31396QHD4	FNR 2009-47 MT	7/25/2039	2,460,144	\$2,602,132.31	\$2,742,771.97	(\$7,985.02)	-3.49%
MBS	31396VMM7	FNR 2007-35 DE	2/25/2036	3,582,563	\$3,387,699.85	\$3,686,254.79	\$3,807.17	1.24%
MBS	31396YG30	FNR 2008-29 BG	12/25/2035	3,127,929	\$2,945,879.60	\$3,213,633.79	\$5,668.30	2.12%
MBS	31397AKP7	FHR 3204 NW	1/15/2025		\$865,694.76	\$831,630.89	\$680.95	0.98%
MBS	31397GZL7	FHR 3317 PG	4/15/2036	1,516,666	\$1,377,566.86	\$1,548,507.49	\$1,927.23	1.49%
MBS	31397J5D2	FHR 3331 NV	6/15/2029	1,422,839	\$1,286,249.57	\$1,452,791.38	\$1,258.70	1.04%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	3,957,557	\$2,655,214.39	\$4,017,151.12	(\$10,844.87)	-3.24%
MBS	31397QKB3	FNR 2011-8 VG	12/25/2023	4,967,142	\$5,014,664.82	\$5,069,911.72	\$8,798.60	2.08%
MBS	31397QKZ0	FNR 2011-4 JP	6/25/2039	643,869	\$486,676.22	\$649,912.70	\$501.25	0.93%
MBS	31397SDQ4	FNR 2011-23 A	12/25/2036		\$5,204,273.49	\$2,040,577.37	\$274.75	0.16%
MBS	31397SXE9	FNR 2011-40 DB	9/25/2039	9,707,379	\$9,492,838.36	\$9,971,740.35	\$15,071.42	1.81%
MBS	31397SZT4	FNR 2011-42 DG	11/25/2028	1,408,393	\$1,358,038.62	\$1,439,025.96	\$1,721.38	1.44%
MBS	31397UFG9	FNR 2011-48 VJ	5/25/2040	2,157,376	\$1,911,895.85	\$2,195,685.45	\$2,225.82	1.22%
MBS	31397UXK0	FNR 2011-61 VB						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			4/25/2040	4,941,438	\$5,045,925.80	\$5,120,693.60	\$9,089.13	2.13%
MBS	31398F3S8	FNR 2009-88 CB						
			11/25/2039	5,056,826	\$5,308,102.85	\$5,331,548.44	\$17,363.41	3.91%
MBS	31398KZB9	FHR 3598 MA						
			11/15/1938	594,426	\$502,791.11	\$599,367.93	\$1,030.59	2.06%
MBS	31398MVQ6	FNR 2010-19 VB						
			2/25/2021	785,278	\$524,486.33	\$791,353.26	\$736.91	1.12%
MBS	31398N5Q3	FNR 2010-133 A						
			5/25/1938	13,422,199	\$13,391,746.03	\$14,145,736.32	\$4,027.50	0.34%
			5/25/1938	789,811	\$785,840.78	\$829,458.03	\$987.27	1.43%
MBS	31398NW75	FNR 2010-123 HA						
			3/25/2024	1,254,663	\$1,204,979.19	\$1,270,042.73	\$1,573.08	1.49%
MBS	31398NWX8	FNR 2010-111 AE						
			4/25/2038	6,795,301	\$6,648,374.01	\$7,053,495.37	\$4,074.56	0.69%
MBS	31398PJC4	FNR 2010-35 WA						
			9/25/2024	677,693	\$659,259.27	\$696,316.91	\$852.52	1.47%
MBS	31398PK65	FNR 2010-48 AP						
			6/25/2039	1,289,663	\$1,069,225.90	\$1,302,943.91	\$1,909.02	1.76%
MBS	31398PTT6	FNR 2010-42 AC						
			10/25/2024	1,278,449	\$1,262,519.70	\$1,324,636.29	\$1,455.51	1.32%
MBS	31398PVW6	FNR 2010-44 PA						
			9/25/2039	672,823	\$612,568.05	\$681,370.07	\$1,403.07	2.47%
MBS	31398QQG5	FHR 3681 BA						
			5/15/2020	8,565,296	\$8,161,804.73	\$8,640,385.09	\$7,888.57	1.10%
MBS	31398RE76	FNR 2010-57 DP						
			8/25/2039	567,254	\$475,666.65	\$573,182.06	\$400.95	0.84%
MBS	31398SC43	FNR 2010-144 YA						
			11/25/2023	814,437	\$782,338.41	\$826,859.36	\$1,116.66	1.62%
MBS	31398SV83	FNR 2010-154 MK						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
			7/25/1939	6,448,973	\$6,137,609.10	\$6,563,342.88	\$6,285.15	1.15%
MBS	31398T2Q3	FNR 2010-104 BA						
			2/25/2024	280,271	\$146,720.04	\$281,539.24	\$92.89	0.40%
MBS	31398T4E8	FNR 2010-99 JU						
			8/25/2040	36,436,053	\$35,865,673.12	\$37,312,777.10	\$55,549.00	1.79%
MBS	31398TPN5	FNR 2010-89 PG						
			12/25/2039	12,423,013	\$12,216,403.03	\$12,728,825.74	\$11,721.65	1.11%
MBS	31398VLP9	FHR 3656 LV						
			5/15/2021	18,530	\$0.00	\$18,565.33	\$41.42	2.68%
MBS	31398VTN6	FHR 3659 BC						
			11/15/2034	1,517,806	\$1,319,619.95	\$1,535,974.54	\$1,765.55	1.38%
MBS	31398VVQ6	FHR 3659 VB						
			1/15/2037	11,255,520	\$11,110,093.87	\$11,676,265.92	\$17,424.37	1.79%
MBS	31410LSV5	FN 890732						
			4/1/2025		\$2,057,680.72	\$297,699.80	(\$5,756.18)	-23.20%
MBS	38374LRK9	GNR 2005-47 QC						
			11/20/2032		\$857,071.21	\$773,263.45	(\$116.38)	-0.18%
MBS	38374YYK3	GNR 2010-95 PC						
			12/20/2036	5,400,466	\$4,654,597.81	\$5,447,309.24	\$2,946.82	0.65%
MBS	38376GP46	GNR 2011-49 A						
			7/16/2038	2,522,129	\$2,431,728.58	\$2,543,199.41	\$2,604.80	1.23%
			7/16/2038	877,160	\$846,151.13	\$884,818.07	\$1,006.94	1.37%
MBS	38376GP53	GNR 2011-49 AB						
			1/16/2034	50,975	\$40,731.73	\$51,001.44	\$92.94	2.19%
			1/16/2034	4,114,993	\$3,288,069.02	\$4,116,812.18	\$7,782.82	2.27%
MBS	38376GU73	GNR 2011-78 AB						
			2/16/2039	5,358,277	\$5,004,294.76	\$5,382,104.90	\$6,130.38	1.37%
MBS	38377MSG2	GNR 2010-144 PA						
			9/16/1940	589,738	\$569,811.39	\$603,814.09	\$515.82	1.03%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	38377YPG9	GNR 2011-138 PN	6/20/2041	420,107	\$399,454.20	\$425,796.98	\$600.24	1.69%
MBS	38378BAA7	GNR 2011-165 A	10/16/2037	1,827,711	\$1,838,600.94	\$1,844,530.33	\$2,725.39	1.77%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034	6,587,055	\$6,558,713.26	\$6,601,217.60	\$6,888.43	1.25%
MBS	38378BRK7	GNR 2012-55 A	8/16/2033	5,384,957	\$5,177,944.47	\$5,401,170.92	\$5,586.48	1.24%
			8/16/2033	993,360	\$954,675.55	\$995,755.57	\$1,128.95	1.36%
MBS	38378BRT8	GNR 2012-44 A	4/16/2041	3,131,504	\$3,143,586.19	\$3,153,969.09	\$4,937.93	1.88%
MBS	38378BUJ6	GNR 2012-70 A	5/16/2042	1,715,639	\$1,717,904.06	\$1,724,050.41	\$2,080.42	1.45%
MBS	38379CDY9	GNR 2014-81 EH	12/20/2042	747,547	\$706,307.45	\$752,999.57	\$1,125.99	1.79%
MBS	38379HUQ6	GNR 2014-188 QC	9/20/2044	5,036,570	\$4,468,472.89	\$5,056,857.71	\$4,681.04	1.11%
		MBS Totals:			\$1,689,880,381.40	\$1,788,937,589.11	\$3,376,552.97	2.26%

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	\$50,095.81	\$51,762.48	\$8.93	0.21%
MMkt	Federated-Raymond			1	\$53,994.38	\$53,364.64	\$8.25	0.19%
MMkt	Invesco-Simmons M			1	\$50,829.60	\$54,946.71	\$9.15	0.20%
MMkt Totals:					\$154,919.79	\$160,073.84	\$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	\$1,011,887.78	\$1,233.33	1.46%
Muni	83712TDA6	SCSHSG 2.95 01/01/4	1/1/2041	1,070,000	\$1,070,000.00	\$1,066,033.71	\$2,643.75	2.98%
				0	\$0.00	\$0.00		
		Muni Totals:			\$4,555,000.00	\$4,562,921.49	\$6,794.41	1.79%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$4,481,390,710.88	\$3,349,150,356.84	\$4,764,823.62	1.71%