

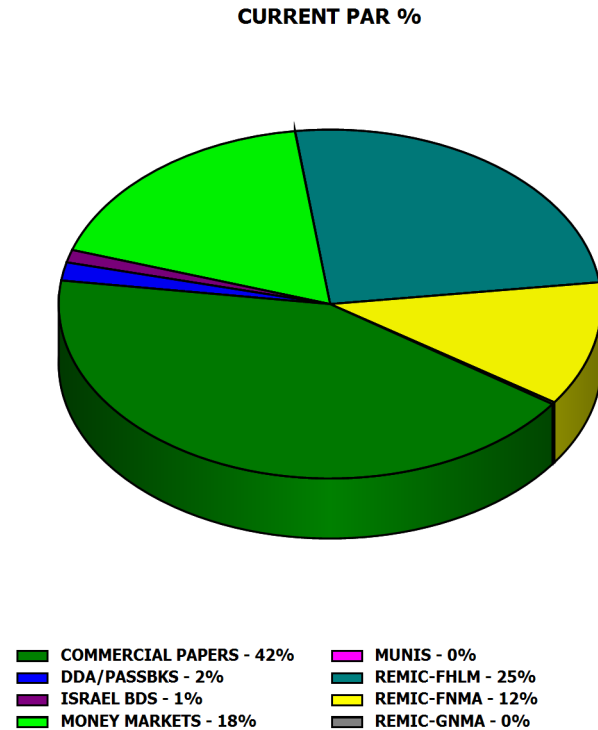
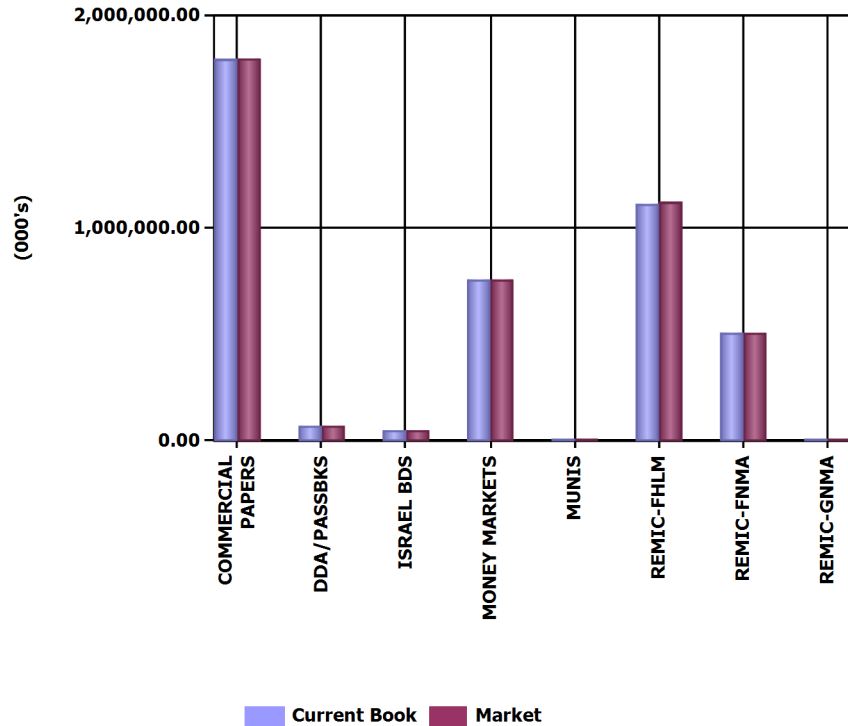


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Investments Outstanding As Of Date: 6/30/2019

Assets (000's)	Current Par	Current Book	Current Market	Mkt/ Cur Book	Yield	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPERS	1,800,599.00	1,797,128.33	1,797,526.80	100.02 %	2.67 %	.073	.073
DDA/PASSBKS	71,617.74	71,617.74	71,617.74	100.00 %	2.84 %	.003	.003
ISRAEL BDS	50,000.00	50,000.00	50,000.00	100.00 %	2.96 %	1.197	1.197
MONEY MARKETS	759,365.80	759,365.80	759,365.80	100.00 %	2.79 %	.003	.003
MUNIS	655.00	652.89	656.90	100.61 %	2.97 %	21.523	21.523
REMIC-FHLM	1,063,369.10	1,115,175.07	1,125,191.00	100.90 %	2.61 %	4.339	13.277
REMIC-FNMA	488,859.55	509,108.99	508,404.84	99.86 %	2.84 %	7.322	16.494
REMIC-GNMA	8,415.38	8,398.05	8,243.43	98.16 %	1.81 %	.527	3.245
Totals (000's):	4,242,881.56	4,311,446.87	4,321,006.50	100.22 %	2.70 %	1.981	5.284

PORTFOLIO ALLOCATION



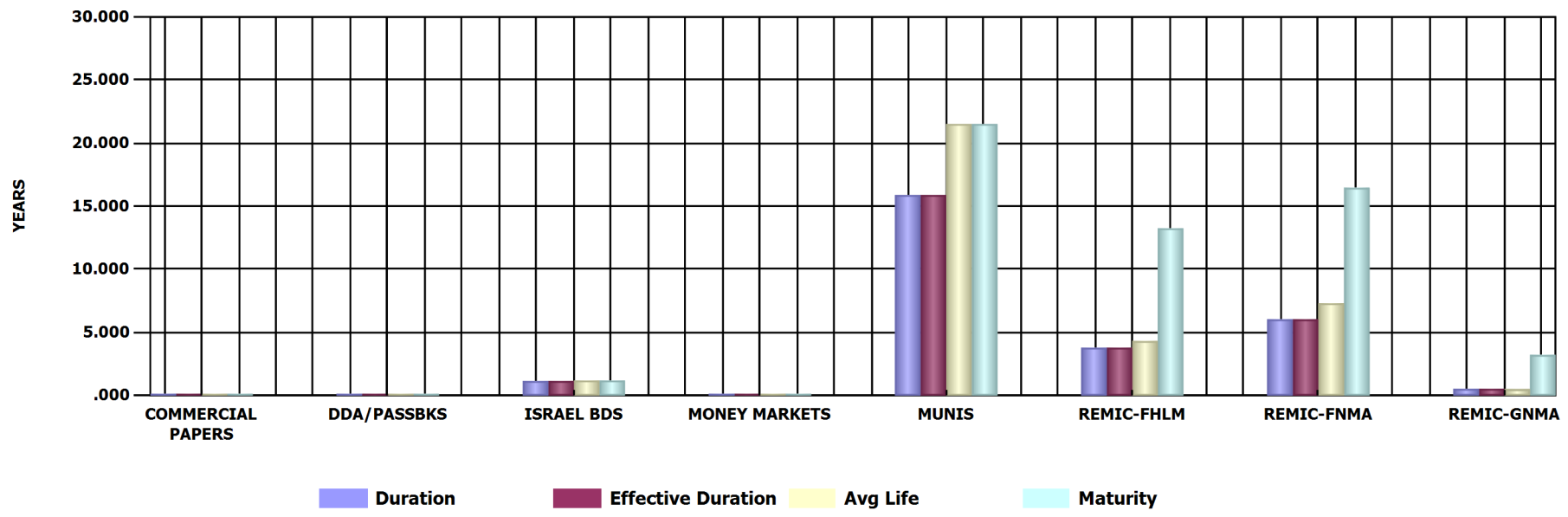


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Investments Outstanding As Of Date: 6/30/2019

MATURITY ANALYSIS

Assets (000's)	Current Par	Duration (Yr)	Effective Duration (Yr)	WAL (Yr)	Mat (Yr)
COMMERCIAL PAPERS	1,800,599.00	.073	.073	.073	.073
DDA/PASSBKS	71,617.74	.003	.003	.003	.003
ISRAEL BDS	50,000.00	1.165	1.165	1.197	1.197
MONEY MARKETS	759,365.80	.003	.003	.003	.003
MUNIS	655.00	15.898	15.898	21.523	21.523
REMIC-FHLM	1,063,369.10	3.805	3.805	4.339	13.277
REMIC-FNMA	488,859.55	6.060	6.060	7.322	16.494
REMIC-GNMA	8,415.38	.553	.553	.527	3.245
Totals (000's):	4,242,881.56	1.701	1.701	1.981	5.284



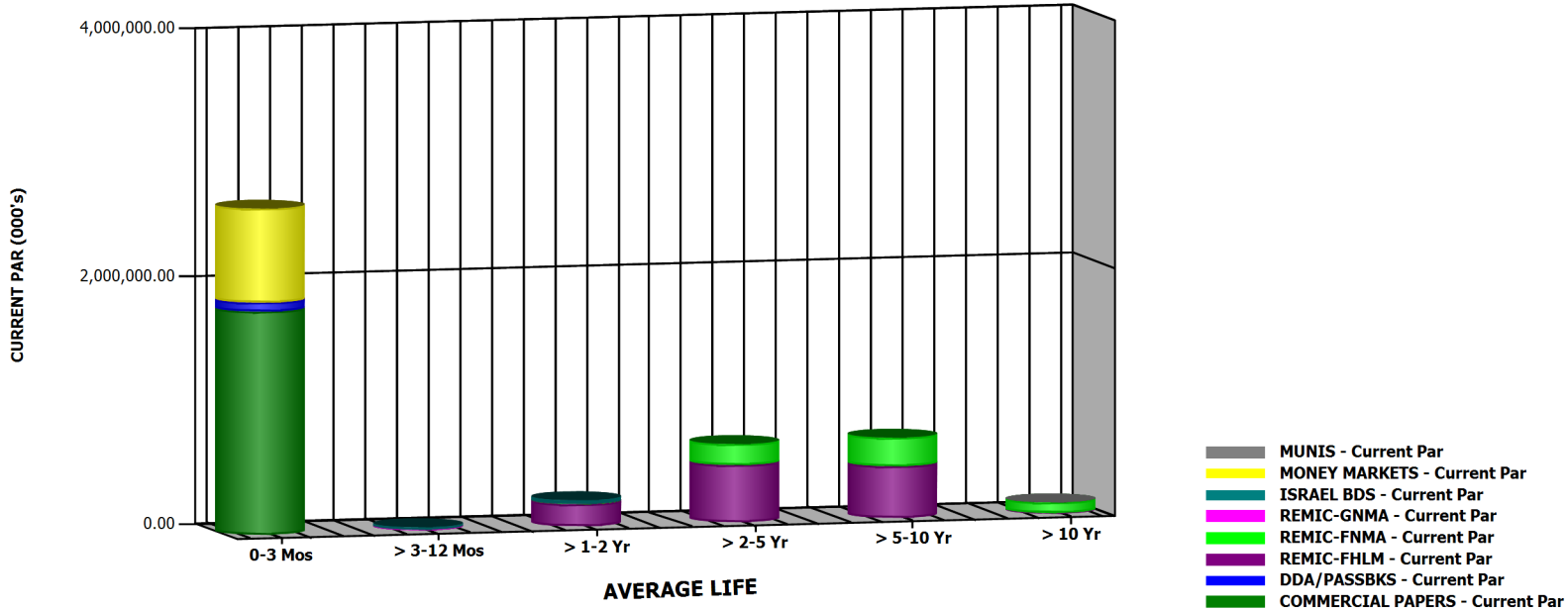


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Investments Outstanding As Of Date: 6/30/2019

Current Par (000's)	0-3 Mos	> 3-12 Mos	> 1-2 Yr	> 2-5 Yr	> 5-10 Yr	> 10 Yr	Totals (000's)
COMMERCIAL PAPERS	1,800,599.00	0.00	0.00	0.00	0.00	0.00	1,800,599.00
DDA/PASSBKS	71,617.74	0.00	0.00	0.00	0.00	0.00	71,617.74
ISRAEL BDS	0.00	20,000.00	30,000.00	0.00	0.00	0.00	50,000.00
MONEY MARKETS	759,365.80	0.00	0.00	0.00	0.00	0.00	759,365.80
MUNIS	0.00	0.00	0.00	0.00	0.00	655.00	655.00
REMIC-FHLM	0.00	31.30	178,093.38	461,604.33	417,401.60	6,238.49	1,063,369.10
REMIC-FNMA	0.00	0.00	2,256.14	169,286.21	231,559.08	85,758.12	488,859.55
REMIC-GNMA	683.14	6,880.99	851.25	0.00	0.00	0.00	8,415.38
Totals (000's):	2,632,265.68	26,912.29	211,200.76	630,890.54	648,960.68	92,651.61	4,242,881.56

AVERAGE LIFE DISTRIBUTION



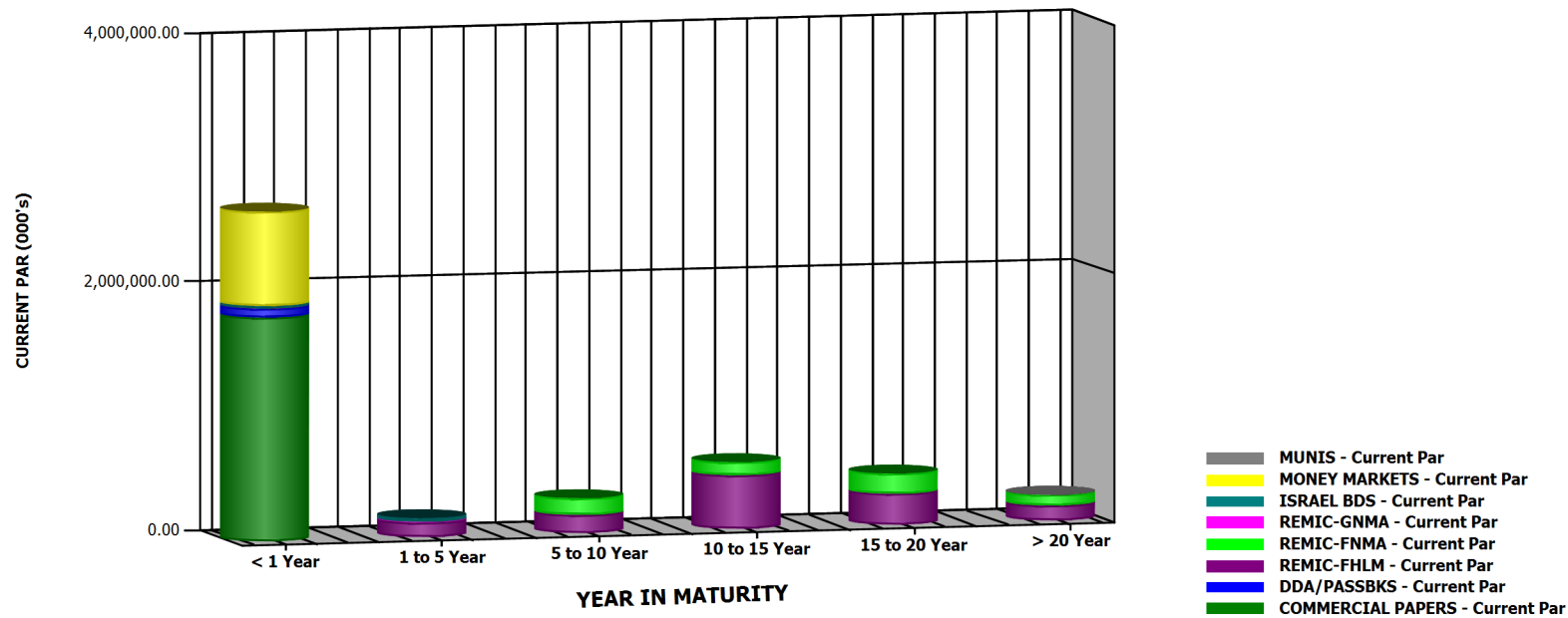


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Investments Outstanding As Of Date: 6/30/2019

Current Par (000's)	< 1 Year	1 to 5 Year	5 to 10 Year	10 to 15 Year	15 to 20 Year	> 20 Year	Totals (000's)
COMMERCIAL PAPERS	1,800,599.00	0.00	0.00	0.00	0.00	0.00	1,800,599.00
DDA/PASSBKS	71,617.74	0.00	0.00	0.00	0.00	0.00	71,617.74
ISRAEL BDS	20,000.00	30,000.00	0.00	0.00	0.00	0.00	50,000.00
MONEY MARKETS	759,365.80	0.00	0.00	0.00	0.00	0.00	759,365.80
MUNIS	0.00	0.00	0.00	0.00	0.00	655.00	655.00
REMIC-FHLM	31.30	116,885.77	145,966.24	430,861.88	249,059.89	120,564.03	1,063,369.10
REMIC-FNMA	0.00	0.00	134,166.87	105,963.40	162,971.15	85,758.12	488,859.55
REMIC-GNMA	683.14	6,880.99	0.00	0.00	0.00	851.25	8,415.38
Totals (000's):	2,652,296.97	153,766.76	280,133.11	536,825.28	412,031.04	207,828.40	4,242,881.56

MATURITY DISTRIBUTION

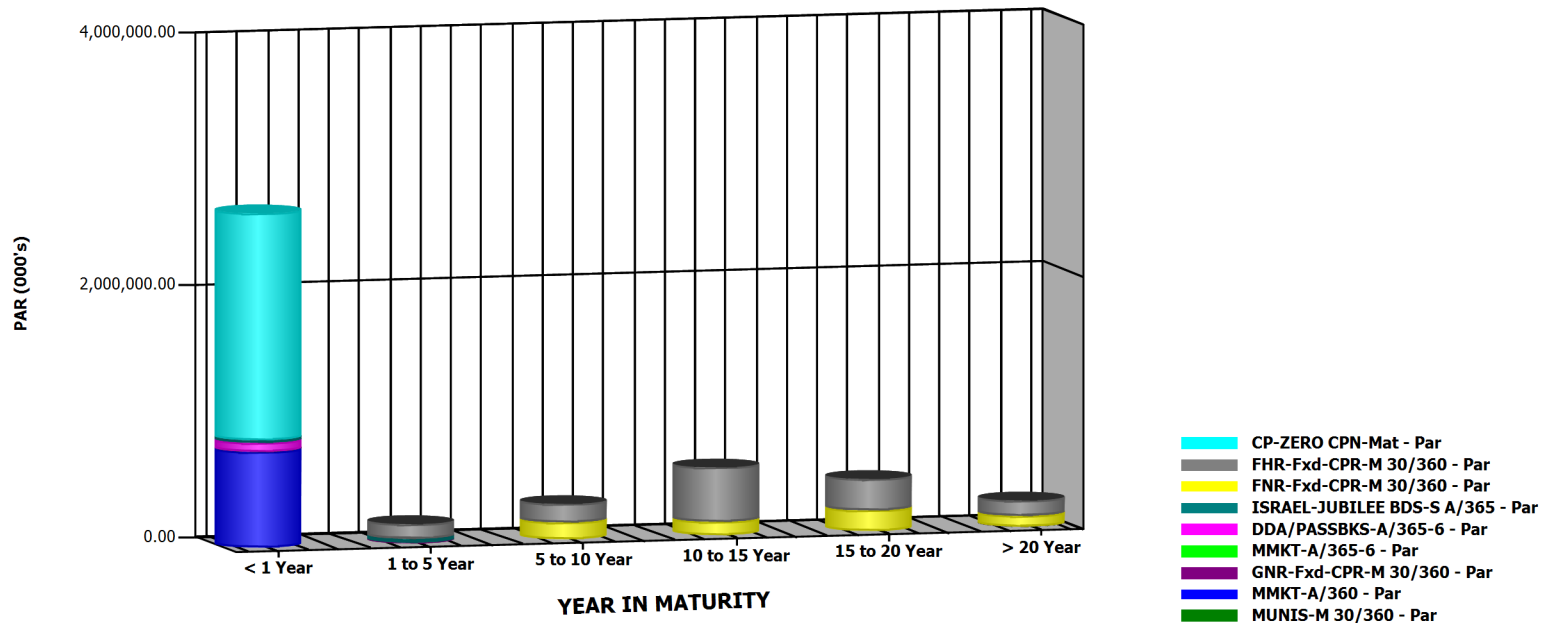




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Investments Outstanding As Of Date: 6/30/2019

Par (000's)	< 1 Year	1 to 5 Year	5 to 10 Year	10 to 15 Year	15 to 20 Year	> 20 Year	Totals (000's)
COMMERCIAL PAPERS	1,800,599.00	0.00	0.00	0.00	0.00	0.00	1,800,599.00
DDA/PASSBKS	71,617.74	0.00	0.00	0.00	0.00	0.00	71,617.74
ISRAEL BDS	20,000.00	30,000.00	0.00	0.00	0.00	0.00	50,000.00
MONEY MARKETS	759,365.80	0.00	0.00	0.00	0.00	0.00	759,365.80
MUNIS	0.00	0.00	0.00	0.00	0.00	655.00	655.00
REMIC-FHLM	31.30	116,885.77	145,966.24	430,861.88	249,059.89	120,564.03	1,063,369.10
REMIC-FNMA	0.00	0.00	134,166.87	105,963.40	162,971.15	85,758.12	488,859.55
REMIC-GNMA	683.14	6,880.99	0.00	0.00	0.00	851.25	8,415.38
Totals (000's):	2,652,296.97	153,766.76	280,133.11	536,825.28	412,031.04	207,828.40	4,242,881.56





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Investments Outstanding As Of Date: 6/30/2019

INVESTMENT PORTFOLIO - POSITION DETAIL

COMMERCIAL PAPERS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
CNPCHK CP 07-01-19	P-1	A-1	12623LU11	2.601	2.601	.003	.003	.003	06/24/2019	07/01/2019		14,000,000.00	14,000,000.00	100.000000	0.00
CNPCHK CP 08-16-19	P-1	A-1	12623LVG7	2.781	2.781	.129	.129	.129	06/24/2019	08/16/2019		28,750,000.00	28,648,240.97	99.695889	14,327.12
LNTPP CP 07-01-19	P-2	A-2	01880SU17	2.601	2.601	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
LNTPP CP 07-01-19	P-2	A-2	01880SU17	2.601	2.601	.003	.003	.003	06/24/2019	07/01/2019		25,000,000.00	25,000,000.00	100.000000	0.00
ROMUPP CP 07-01-19	P-2	A-2	77619FU13	2.631	2.631	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
ROMUPP CP 07-01-19	P-2	A-2	77619FU13	2.631	2.631	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
ROMUPP 0 07-01-19	P-2	A-2	77619FU13	2.651	2.651	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
ROMUPP 0 07-01-19	P-2	A-2	77619FU13	2.651	2.651	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
ROMUPP 0 07-01-19	P-2	A-2	77619FU13	2.651	2.651	.003	.003	.003	06/24/2019	07/01/2019		50,000,000.00	50,000,000.00	100.000000	0.00
ARAFIN CP 07-01-19	P-1	A-2	03846WU17	2.701	2.701	.003	.003	.003	06/24/2019	07/01/2019		3,220,000.00	3,220,000.00	100.000000	0.00
ARAFIN CP 07-09-19	P-1	A-2	03846WU90	2.723	2.723	.025	.025	.025	06/24/2019	07/09/2019		33,900,000.00	33,879,509.33	99.947111	2,561.30
ARAFIN CP 07-02-19	P-1	A-2	03846WU25	2.682	2.682	.005	.005	.005	06/24/2019	07/02/2019		35,800,000.00	35,797,334.89	99.993389	298.37
ARAFIN CP 07-01-19	P-1	A-2	03846WU17	2.671	2.681	.003	.003	.003	06/24/2019	07/01/2019		49,000,000.00	49,000,000.00	100.000000	0.00
CSLBHO CP 07-22-19	P-2	A-2	12655NUN0	2.635	2.635	.060	.060	.060	06/25/2019	07/22/2019		10,726,000.00	10,709,544.53	99.861167	1,564.24
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.686	2.686	.066	.066	.066	06/25/2019	07/24/2019		13,227,000.00	13,204,352.44	99.847944	2,535.11
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.686	2.686	.066	.066	.066	06/26/2019	07/24/2019		20,000,000.00	19,965,755.55	99.847944	3,833.25
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.676	2.676	.066	.066	.066	06/25/2019	07/24/2019		30,000,000.00	29,948,825.00	99.847944	5,558.20
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.686	2.686	.066	.066	.066	06/26/2019	07/24/2019		40,000,000.00	39,931,511.11	99.847944	7,666.49
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.686	2.686	.066	.066	.066	06/26/2019	07/24/2019		48,000,000.00	47,917,813.34	99.847944	9,199.78
ENELAM CP 07-24-19	P-2	A-2	29279HUQ6	2.686	2.686	.066	.066	.066	06/26/2019	07/24/2019		50,000,000.00	49,914,388.89	99.847944	9,583.11
INTFND 0 07-02-19	P-2	A-2	4611K1U29	2.641	2.641	.005	.005	.005	06/25/2019	07/02/2019		50,000,000.00	49,996,333.33	99.993389	361.17
CTC CP 07-30-19	P-2	A-2	13668MUW5	2.657	2.657	.082	.082	.082	06/26/2019	07/30/2019		20,000,000.00	19,957,305.55	99.808278	4,350.05
CNPCHK 0 08-29-19	P-2	A-2	12623LVV4	2.764	2.764	.164	.164	.164	06/26/2019	08/29/2019		50,000,000.00	49,774,652.78	99.609944	30,319.22
CNPCHK 0 08-29-19	P-1	A-1	12623LVV4	2.764	2.764	.164	.164	.164	06/26/2019	08/29/2019		50,000,000.00	49,774,652.78	99.609944	30,319.22
CNPCHK 0 08-29-19	P-2	A-2	12623LVV4	2.764	2.764	.164	.164	.164	06/26/2019	08/29/2019		50,000,000.00	49,774,652.78	99.609944	30,319.22
CNPCHK 0 08-29-19	P-2	A-2	12623LVV4	2.764	2.764	.164	.164	.164	06/26/2019	08/29/2019		50,000,000.00	49,774,652.78	99.609944	30,319.22
CNPCHK 0 08-29-19	P-2	A-2	12623LVV4	2.764	2.764	.164	.164	.164	06/26/2019	08/29/2019		4,000,000.00	3,981,972.22	99.609944	2,425.54
ROMUPP 0 07-30-19	P-2	A-2	77619FUW5	2.707	2.707	.082	.082	.082	06/26/2019	07/30/2019		50,000,000.00	49,891,250.00	99.808278	12,889.00
GULFCP 0 07-30-19	P-2	A-2	40248EUW5	2.647	2.647	.082	.082	.082	06/26/2019	07/30/2019		50,000,000.00	49,893,666.66	99.808278	10,472.34
BUNGPP CP 08-07-19	P-1	A-1	12056UV73	2.658	2.658	.104	.104	.104	06/27/2019	08/07/2019		10,000,000.00	9,972,763.88	99.755389	2,775.02
LNTPP CP 07-11-19	P-2	A-2	01880SUB5	2.603	2.603	.030	.030	.030	06/27/2019	07/11/2019		17,500,000.00	17,487,361.11	99.933889	1,069.47
NEXERG CP 08-20-19	P-2	A-2	65339NVL5	2.630	2.630	.140	.140	.140	06/27/2019	08/20/2019		20,200,000.00	20,126,494.44	99.669444	6,733.25



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INVESTMENT PORTFOLIO - POSITION DETAIL

COMMERCIAL PAPERS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
ARAFIN CP 0 07-03-19	P-2	A-2	03846WU33	2.751	2.751	.008	.008	.008	06/27/2019	07/03/2019		25,000,000.00	24,996,180.56	99.986778	513.94
ROMUPP 0 07-30-19	P-2	A-2	77619FUW5	2.706	2.706	.082	.082	.082	06/28/2019	07/30/2019		50,000,000.00	49,891,250.00	99.808278	12,889.00
ROMUPP 0 07-30-19	P-2	A-2	77619FUW5	2.706	2.706	.082	.082	.082	06/28/2019	07/30/2019		20,000,000.00	19,956,500.00	99.808278	5,155.60
INTFND 0 08-30-19	P-2	A-2	4611K1VW2	2.663	2.663	.167	.167	.167	06/27/2019	08/30/2019		50,000,000.00	49,779,166.67	99.601667	21,666.83
INTFND 0 08-30-19	P-2	A-2	4611K1VW2	2.663	2.663	.167	.167	.167	06/27/2019	08/30/2019		50,000,000.00	49,779,166.67	99.601667	21,666.83
INTFND 0 08-30-19	P-2	A-2	4611K1VW2	2.663	2.663	.167	.167	.167	06/27/2019	08/30/2019		10,000,000.00	9,955,833.33	99.601667	4,333.37
MAASLP CP 07-26-19	P-2	A-2	59524PUS4	2.626	2.626	.071	.071	.071	06/27/2019	07/26/2019		22,000,000.00	21,959,972.22	99.834722	3,666.62
CSLBHO 0 07-16-19	P-2	A-2	12655NUG5	2.603	2.603	.044	.044	.044	06/28/2019	07/16/2019		4,876,000.00	4,870,717.67	99.900833	446.95
BUNGPP CP 0 07-31-19	P-2	A-2	12056UUX7	2.606	2.606	.085	.085	.085	06/28/2019	07/31/2019		40,000,000.00	39,913,333.34	99.801667	7,333.46
BUNGPP 0 07-31-19	P-2	A-2	12056UUX7	2.656	2.656	.085	.085	.085	06/28/2019	07/31/2019		50,000,000.00	49,889,583.34	99.801667	11,250.16
BUNGPP 0 07-31-19	P-2	A-2	12056UUX7	2.656	2.656	.085	.085	.085	06/28/2019	07/31/2019		50,000,000.00	49,889,583.34	99.801667	11,250.16
INTFND 0 09-13-19	P-2	A-2	4611K1WD3	2.716	2.716	.205	.205	.205	06/28/2019	09/13/2019		115,400,000.00	114,759,530.00	99.508722	73,535.19
CNPCHK CP 07-05-19	P-1	A-1	12623LU52	2.631	2.631	.014	.014	.014	06/28/2019	07/05/2019		50,000,000.00	49,985,388.89	99.973556	1,389.11
CNPCHK CP 07-05-19	P-1	A-1	12623LU52	2.631	2.631	.014	.014	.014	06/28/2019	07/05/2019		50,000,000.00	49,985,388.89	99.973556	1,389.11
CNPCHK CP 07-05-19	P-1	A-1	12623LU52	2.631	2.631	.014	.014	.014	06/28/2019	07/05/2019		50,000,000.00	49,985,388.89	99.973556	1,389.11
CNPCHK CP 07-05-19	P-1	A-1	12623LU52	2.631	2.631	.014	.014	.014	06/28/2019	07/05/2019		40,000,000.00	39,988,311.11	99.973556	1,111.29
Total Count 48				2.674	2.675	.073	.073	.073				1,800,599,000.00	1,797,128,329.28	99.829379	398,466.42
DDA/PASSBKS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
DDA BofA 8756				1.820	1.820	.003	.003	.003	01/01/2018	07/01/2019		1,346,580.82	1,346,580.82	100.000000	0.00
DDA Centennial 9655				3.002	3.002	.003	.003	.003	01/01/2018	07/01/2019		51,976,746.01	51,976,746.01	100.000000	0.00
DDA Regions 6470				.370	.370	.003	.003	.003	01/01/2018	07/01/2019		1,215,668.29	1,215,668.29	100.000000	0.00
DDA 1st Security 0280				1.059	1.059	.003	.000	.000	01/01/2018	07/01/2019		0.00	0.00	.000000	0.00
DDA US Bank				.034	.034	.003	.003	.003	01/01/2018	07/01/2019		105,959.99	105,959.99	100.000000	0.00
DDA Bk of the Ozarks 2322				2.001	2.001	.003	.003	.003	01/01/2018	07/01/2019		203,032.59	203,032.59	100.000000	0.00
DDA Simmons 4368				2.620	2.620	.003	.003	.003	01/01/2018	07/01/2019		16,769,748.26	16,769,748.26	100.000000	0.00
Total Count 7				2.839	2.839	.003	.003	.003				71,617,735.96	71,617,735.96	100.000000	0.00
ISRAEL BDS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
10th Series Jubilee 2YR Fixe			46513XL40	2.730	2.730	.671	.662	.662	03/01/2018	03/01/2020		20,000,000.00	20,000,000.00	100.000000	0.00
11th Series Jubilee 2 YR			46514AB57	3.110	3.110	1.548	1.501	1.501	01/15/2019	01/15/2021		30,000,000.00	30,000,000.00	100.000000	0.00
Total Count 2				2.958	2.958	1.197	1.165	1.165				50,000,000.00	50,000,000.00	100.000000	0.00



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INVESTMENT PORTFOLIO - POSITION DETAIL

MONEY MARKETS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
MMKT-Treasury Money Mgm				2.790	2.790	.003	.003	.003	06/30/2017	07/01/2019		759,257,959.37	759,257,959.37	100.000000	0.00
MMKT RayJames Fed 1673				1.210	1.210	.003	.000	.000	01/01/2018	07/01/2019		0.00	0.00	.000000	0.00
MMKT BAML Fed 8405				2.248	2.248	.003	.003	.003	01/01/2018	07/01/2019		51,863.31	51,863.31	100.000000	0.00
MMKT Invesco Simmons 436				2.297	2.297	.003	.003	.003	01/01/2018	07/01/2019		55,981.47	55,981.47	100.000000	0.00
Total Count 4				2.790	2.790	.003	.003	.003				759,365,804.15	759,365,804.15	100.000000	0.00
MUNIS	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
MUNI-S.Carolina			83712TDA6	2.950	2.971	21.523	15.898	15.898	06/01/2016	01/01/2041		655,000.00	652,888.42	100.290000	4,011.08
Total Count 1				2.950	2.971	21.523	15.898	15.898				655,000.00	652,888.42	100.290000	4,011.08
REMIC-FHLM	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHR 4470 MC			3137BJDB6	2.000	1.998	6.990	6.293	6.293	04/30/2018	10/15/2039		9,533,505.15	9,534,991.75	97.363490	-252,838.42
FHR 4077 BA			3137ASAG9	2.000	2.395	4.082	3.792	3.792	04/30/2018	09/15/2032		615,809.22	606,610.64	100.067240	9,612.65
FHR 4478 PC			3137BJ6P3	2.000	1.898	3.606	3.393	3.393	04/30/2018	11/15/2036		3,408,776.70	3,420,589.81	102.235510	64,390.43
FHR 4403 CA			3137BEK45	3.000	2.113	2.199	2.108	2.108	04/30/2018	01/15/2031		19,257,878.22	19,617,715.64	101.892770	4,669.92
FHR 4476 B			3137BJ3Q4	2.500	2.493	1.973	1.878	1.878	04/30/2018	04/15/2044		2,939,470.18	2,939,856.54	97.927390	-61,310.11
FHR 4413 HP			3137BFB67	3.500	2.640	3.233	3.046	3.046	04/30/2018	03/15/2027		13,368,640.42	13,720,711.44	103.004340	49,568.39
FHR 4298 PG			3137B7QN2	3.000	2.444	2.694	2.568	2.568	04/30/2018	04/15/2027		4,454,269.80	4,518,004.96	102.514260	48,256.76
FHR 4389 AB			3137BDMU7	3.000	2.631	3.661	3.401	3.401	04/30/2018	06/15/2030		6,318,522.20	6,397,903.40	101.946660	43,618.94
FHR 2836 L			31395FAX2	4.500	2.393	2.684	2.569	2.569	04/30/2018	11/15/2024		183,315.75	193,391.59	100.273390	-9,574.67
FHR 4550 TA			3137BN3B8	2.000	1.976	5.120	4.679	4.679	04/30/2018	11/15/2044		71,550,044.95	71,628,860.30	100.918020	578,028.37
FHR 4387 KG			3137BDZX7	4.000	3.408	.334	.371	.371	04/30/2018	04/15/2020		31,299.09	31,367.32	99.865810	-110.23
FHR 4596 HA			3137BQNY9	3.000	1.921	1.947	1.889	1.889	04/30/2018	03/15/2027		61,206,225.90	62,454,410.59	100.686950	-827,728.52
FHR 4463 MG			3137BHGR2	3.000	2.636	5.626	5.049	5.049	04/30/2018	10/15/2033		233,632.89	237,939.17	101.717730	-293.10
FHR 4632 MA			3137BSS87	4.000	2.038	3.622	3.394	3.394	04/30/2018	02/15/2030		151,483,839.89	161,680,105.91	106.136220	-900,884.34
FHR 4634 MA			3137BSSL8	4.500	1.282	2.321	2.255	2.255	04/30/2018	05/15/2026		66,753,783.32	71,653,689.80	107.365120	16,589.77
FHR 4634 MD			3137BSSN4	5.000	-1.690	1.118	1.143	1.143	04/30/2018	10/15/2022		56,879,440.80	61,272,079.66	109.292920	893,122.07
FHR 4630 MA			3137BSY98	4.000	2.559	3.837	3.547	3.547	04/30/2018	08/15/2029		77,366,545.07	81,360,965.79	106.246350	838,164.47
FHR 4632 MH			3137BSSB0	4.000	2.569	4.463	4.006	4.006	04/30/2018	08/15/2053		30,403,725.96	32,146,306.13	108.698340	902,039.29
FHR 3966 VZ			3137AJXR0	4.000	.981	1.195	1.183	1.183	04/30/2018	04/15/2040		6,137,279.87	6,355,560.25	108.204800	285,271.16
FHR 4657 JA			3137BVMP8	4.500	3.422	7.438	6.143	6.143	04/30/2018	06/15/2038		13,853,171.47	14,781,616.73	109.134110	336,918.66
FHR 4045 HD			3137APUG3	4.500	3.759	10.045	7.849	7.849	04/30/2018	01/15/2039		6,238,490.32	6,607,001.79	108.682380	173,137.97
FHR 4764 BT			3137F3PY4	4.500	3.565	6.276	5.312	5.312	04/30/2018	05/15/2035		45,769,391.71	48,063,955.27	105.958040	432,395.11



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REMIC-FHLM	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FHR 4764 TJ			3137F3V43	4.500	3.480	4.892	4.289	4.289	04/30/2018	11/15/2032		18,324,201.34	19,132,161.13	107.583220	581,604.71
FHR 4769 AH			3137F3XL3	4.500	3.529	5.809	4.967	4.967	04/30/2018	02/15/2035		52,766,550.60	55,332,141.24	107.606830	1,448,271.16
FHR 4769 HG			3137FEDL1	4.500	3.276	4.162	3.734	3.734	04/30/2018	06/15/2031		46,733,481.05	48,884,656.16	107.598050	1,399,658.15
FHR 3500 AB			31397YSV4	4.500	-1.305	1.597	1.638	1.638	04/30/2018	05/15/2038		763,169.50	835,403.89	107.186930	-17,385.93
FHR 4784 EK			3137F5ED7	5.000	3.828	5.197	4.482	4.482	05/01/2018	03/15/2032		45,969,374.40	48,410,769.99	106.277730	444,437.62
FHR 4800 EF			3137F5V48	5.500	4.024	5.754	4.822	4.822	06/01/2018	05/15/2034		51,465,587.00	55,174,456.69	108.054160	436,251.03
FHR 4800 KA			3137F5XH7	5.500	4.268	7.034	5.650	5.650	08/01/2018	09/15/2036		41,128,293.00	44,030,181.71	108.641300	652,130.47
FHR 4846 KA			3137FKHF6	5.000	4.319	7.974	6.263	6.263	12/03/2018	09/15/2038		85,132,047.00	88,795,051.11	106.631630	1,982,638.26
FHR 4793 LH			3137FEYM6	5.000	3.576	3.942	3.523	3.523	03/22/2019	10/15/2030		13,093,007.38	13,755,361.39	106.709780	216,157.98
FHR 4835 MG			3137FHRP0	5.000	2.909	1.660	1.611	1.611	04/05/2019	11/15/2023		16,706,378.98	17,272,103.77	104.292880	151,460.01
FHR 4812 GA			3137FGD36	4.500	3.541	2.465	2.349	2.349	04/05/2019	05/15/2024		9,838,536.83	10,061,562.42	102.006000	-25,664.54
FHR 4784 EA			3137F5E47	4.500	3.187	1.889	1.840	1.840	04/05/2019	04/15/2023		3,439,957.59	3,523,540.98	102.263080	-5,734.40
FHR 4770 HJ			3137F34A9	4.500	2.956	1.571	1.530	1.530	04/08/2019	09/15/2023		11,333,898.22	11,602,421.07	103.596770	139,131.40
FHR 4775 C			3137F4HL9	4.500	3.187	1.889	1.840	1.840	04/05/2019	04/15/2023		18,687,554.35	19,141,620.76	102.375900	-10,068.81
Total	Count 36			4.217	2.605	4.339	3.805	3.805				1,063,369,096.12	1,115,175,066.79	105.813776	10,015,931.68
REMIC-FNMA	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
FNR 2012-102 PA			3136A8SG6	4.500	2.213	1.798	1.739	1.739	04/30/2018	06/25/2026		2,256,135.01	2,346,067.94	103.754060	-5,236.27
FNR 2011-145 JA			3136A3AS0	4.500	3.426	3.998	3.653	3.653	04/30/2018	03/25/2027		1,990,572.60	2,069,579.36	105.696080	34,377.85
FNR 2009-88 CB			31398F3S8	4.500	3.551	6.601	5.496	5.496	04/30/2018	04/25/2039		2,231,462.81	2,348,758.32	105.572450	7,051.64
FNR 2013-116 YB			3136AG3J9	3.000	2.851	10.001	8.327	8.327	04/30/2018	08/25/2039		4,331,505.84	4,385,583.57	99.968280	-55,451.68
FNR 2016-2 EZ			3136ARBM9	2.500	2.630	3.903	3.589	3.589	04/30/2018	01/25/2034		16,890,182.72	16,811,713.14	92.453180	-1,196,202.11
FNR 2009-47 MT			31396OHD4	7.000	6.056	2.267	1.991	1.991	04/30/2018	06/25/2038		532,176.18	542,168.37	113.783750	63,361.64
FNR 2016-93 NA			3136AUVL2	3.000	2.701	8.917	7.593	7.593	04/30/2018	01/25/2038		160,207,510.00	163,865,910.68	101.339680	-1,512,132.71
FNR 2016-94 AE			3136AULS8	4.500	2.389	3.591	3.341	3.341	04/30/2018	08/25/2028		66,654,875.67	71,425,032.78	104.842810	-1,542,188.13
FNR 2016-98 A			3136AUP96	4.000	2.955	5.029	4.481	4.481	04/30/2018	10/25/2032		32,075,011.46	33,589,728.41	106.511080	573,712.71
FNR 2016-98 DA			3136AUQ38	4.000	2.440	2.901	2.736	2.736	04/30/2018	06/25/2028		63,265,290.19	65,982,106.46	106.102720	1,144,087.25
FNR 2017-5 PK			3136AVCP2	4.500	3.150	5.253	4.619	4.619	04/30/2018	10/25/2032		37,045,094.25	39,384,768.52	107.889780	583,102.17
FNR 2017-5 EY			3136AVCJ6	4.500	2.977	4.559	4.079	4.079	04/30/2018	09/25/2032		19,953,112.22	21,205,181.30	108.007740	345,724.27
FNR 2017-102 PH			3136B0FF8	4.000	3.557	14.051	10.227	10.227	04/30/2018	09/25/2047		81,426,617.57	85,152,392.39	105.626440	855,644.96
Total	Count 13			3.748	2.837	7.322	6.060	6.060				488,859,546.52	509,108,991.24	103.998141	-704,148.41



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REMIC-GNMA	Moody's	S&P	CUSIP	Coupon Rate	YIELD	WAL	Durtn	Effect Durtn	Purchase Date	Maturity Date	Call Date	Current Par Value	Current Book Value	Market Price	Unrealized Gain/(Loss)
GNR 2012-44 A			38378BRT8	2.170	1.830	1.009	.986	.986	10/01/2017	04/16/2041		851,249.62	851,249.62	99.561910	-3,729.24
GNR 2012-70 A			38378BUJ6	1.732	1.569	.203	.240	.240	10/01/2017	01/16/2020		683,135.52	683,400.17	98.487980	-10,593.80
GNR 2013 57 A			38378KGV5	1.350	1.835	.499	.530	.530	10/01/2017	09/16/2020		6,880,990.87	6,863,403.06	97.705390	-140,304.09
Total	Count 3			1.464	1.813	.527	.553	.553				8,415,376.01	8,398,052.85	97.956713	-154,627.13



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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
	3139	134050	MMKT-Treasury Money Mgmt	06/30/2017	759,257,959.37	2.790	07/01/2019	759,257,959.37	731	759,257,959.37	2.790	1
	4488	134050	MMKT RayJames Fed 1673	01/01/2018	0.00	1.210	07/01/2019	0.00	546	0.00	1.210	1
	4490	134050	MMKT BAML Fed 8405	01/01/2018	51,863.31	2.248	07/01/2019	51,863.31	546	51,863.31	2.248	1
	4491	134050	MMKT Invesco Simmons 4368	01/01/2018	55,981.47	2.297	07/01/2019	55,981.47	546	55,981.47	2.297	1
	4492	134050	DDA BofA 8756	01/01/2018	1,346,580.82	1.820	07/01/2019	1,346,580.82	546	1,346,580.82	1.820	1
	4493	134050	DDA Centennial 9655	01/01/2018	51,976,746.01	3.002	07/01/2019	51,976,746.01	546	51,976,746.01	3.002	1
	4494	134050	DDA Regions 6470	01/01/2018	1,215,668.29	.370	07/01/2019	1,215,668.29	546	1,215,668.29	.370	1
	4495	134050	DDA 1st Security 0280	01/01/2018	0.00	1.059	07/01/2019	0.00	546	0.00	1.059	1
	4496	134050	DDA US Bank	01/01/2018	105,959.99	.034	07/01/2019	105,959.99	546	105,959.99	.034	1
	4497	134050	DDA Bk of the Ozarks 2322	01/01/2018	203,032.59	2.001	07/01/2019	203,032.59	546	203,032.59	2.001	1
	4500	134050	DDA Simmons 4368	01/01/2018	16,769,748.26	2.620	07/01/2019	16,769,748.26	546	16,769,748.26	2.620	1
12623LU11	10091	134050	CNPCHK CP 07-01-19	06/24/2019	14,000,000.00	2.601	07/01/2019	14,000,000.00	7	14,000,000.00	2.601	1
01880SU17	10107	134050	LNTTP CP 07-01-19	06/24/2019	50,000,000.00	2.601	07/01/2019	50,000,000.00	7	50,000,000.00	2.601	1
01880SU17	10108	134050	LNTTP CP 07-01-19	06/24/2019	25,000,000.00	2.601	07/01/2019	25,000,000.00	7	25,000,000.00	2.601	1
77619FU13	10111	134050	ROMUPP CP 07-01-19	06/24/2019	50,000,000.00	2.631	07/01/2019	50,000,000.00	7	50,000,000.00	2.631	1
77619FU13	10112	134050	ROMUPP CP 07-01-19	06/24/2019	50,000,000.00	2.631	07/01/2019	50,000,000.00	7	50,000,000.00	2.631	1
77619FU13	10113	134050	ROMUPP 0 07-01-19	06/24/2019	50,000,000.00	2.651	07/01/2019	50,000,000.00	7	50,000,000.00	2.651	1
77619FU13	10114	134050	ROMUPP 0 07-01-19	06/24/2019	50,000,000.00	2.651	07/01/2019	50,000,000.00	7	50,000,000.00	2.651	1
77619FU13	10115	134050	ROMUPP 0 07-01-19	06/24/2019	50,000,000.00	2.651	07/01/2019	50,000,000.00	7	50,000,000.00	2.651	1
03846WU17	10116	134050	ARAFIN CP 07-01-19	06/24/2019	3,220,000.00	2.701	07/01/2019	3,220,000.00	7	3,220,000.00	2.701	1
03846WU17	10119	134050	ARAFIN CP 07-01-19	06/24/2019	49,000,000.00	2.671	07/01/2019	49,000,000.00	7	49,000,000.00	2.681	1
03846WU25	10118	134050	ARAFIN CP 07-02-19	06/24/2019	35,797,334.89	2.682	07/02/2019	35,800,000.00	8	35,800,000.00	2.682	2
4611K1U29	10149	134050	INTFND 0 07-02-19	06/25/2019	49,996,333.33	2.641	07/02/2019	50,000,000.00	7	50,000,000.00	2.641	2
03846WU33	10193	134050	ARAFIN CP 0 07-03-19	06/27/2019	24,996,180.56	2.751	07/03/2019	25,000,000.00	6	25,000,000.00	2.751	3
12623LU52	10233	134050	CNPCHK CP 07-05-19	06/28/2019	49,985,388.89	2.631	07/05/2019	50,000,000.00	7	50,000,000.00	2.631	5
12623LU52	10234	134050	CNPCHK CP 07-05-19	06/28/2019	49,985,388.89	2.631	07/05/2019	50,000,000.00	7	50,000,000.00	2.631	5
12623LU52	10235	134050	CNPCHK CP 07-05-19	06/28/2019	49,985,388.89	2.631	07/05/2019	50,000,000.00	7	50,000,000.00	2.631	5
12623LU52	10236	134050	CNPCHK CP 07-05-19	06/28/2019	39,988,311.11	2.631	07/05/2019	40,000,000.00	7	40,000,000.00	2.631	5
03846WU90	10117	134050	ARAFIN CP 07-09-19	06/24/2019	33,879,509.33	2.723	07/09/2019	33,900,000.00	15	33,900,000.00	2.723	9
01880SUB5	10189	134050	LNTTP CP 07-11-19	06/27/2019	17,487,361.11	2.603	07/11/2019	17,500,000.00	14	17,500,000.00	2.603	11
12655NUG5	10218	134050	CSLBHO 0 07-16-19	06/28/2019	4,870,717.67	2.603	07/16/2019	4,876,000.00	18	4,876,000.00	2.603	16
12655NUN0	10126	134050	CSLBHO CP 07-22-19	06/25/2019	10,709,544.53	2.635	07/22/2019	10,726,000.00	27	10,726,000.00	2.635	22



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29279HUQ6	10127	134050	ENELAM CP 07-24-19	06/25/2019	13,204,352.44	2.686	07/24/2019	13,227,000.00	29	13,227,000.00	2.686	24
29279HUQ6	10132	134050	ENELAM CP 07-24-19	06/26/2019	19,965,755.55	2.686	07/24/2019	20,000,000.00	28	20,000,000.00	2.686	24
29279HUQ6	10133	134050	ENELAM CP 07-24-19	06/25/2019	29,948,825.00	2.676	07/24/2019	30,000,000.00	29	30,000,000.00	2.676	24
29279HUQ6	10134	134050	ENELAM CP 07-24-19	06/26/2019	39,931,511.11	2.686	07/24/2019	40,000,000.00	28	40,000,000.00	2.686	24
29279HUQ6	10136	134050	ENELAM CP 07-24-19	06/26/2019	47,917,813.34	2.686	07/24/2019	48,000,000.00	28	48,000,000.00	2.686	24
29279HUQ6	10138	134050	ENELAM CP 07-24-19	06/26/2019	49,914,388.89	2.686	07/24/2019	50,000,000.00	28	50,000,000.00	2.686	24
59524PUS4	10211	134050	MAASLP CP 07-26-19	06/27/2019	21,959,972.22	2.626	07/26/2019	22,000,000.00	29	22,000,000.00	2.626	26
13668MUW5	10155	134050	CTC CP 07-30-19	06/26/2019	19,957,305.55	2.657	07/30/2019	20,000,000.00	34	20,000,000.00	2.657	30
77619FUW5	10166	134050	ROMUPP 0 07-30-19	06/26/2019	49,891,250.00	2.707	07/30/2019	50,000,000.00	34	50,000,000.00	2.707	30
40248EUW5	10167	134050	GULFCP 0 07-30-19	06/26/2019	49,893,666.66	2.647	07/30/2019	50,000,000.00	34	50,000,000.00	2.647	30
77619FUW5	10200	134050	ROMUPP 0 07-30-19	06/28/2019	49,891,250.00	2.706	07/30/2019	50,000,000.00	32	50,000,000.00	2.706	30
77619FUW5	10201	134050	ROMUPP 0 07-30-19	06/28/2019	19,956,500.00	2.706	07/30/2019	20,000,000.00	32	20,000,000.00	2.706	30
12056UUX7	10222	134050	BUNGPP CP 0 07-31-19	06/28/2019	39,913,333.34	2.606	07/31/2019	40,000,000.00	33	40,000,000.00	2.606	31
12056UUX7	10225	134050	BUNGPP 0 07-31-19	06/28/2019	49,889,583.34	2.656	07/31/2019	50,000,000.00	33	50,000,000.00	2.656	31
12056UUX7	10226	134050	BUNGPP 0 07-31-19	06/28/2019	49,889,583.34	2.656	07/31/2019	50,000,000.00	33	50,000,000.00	2.656	31
12056UV73	10185	134050	BUNGPP CP 08-07-19	06/27/2019	9,972,763.88	2.658	08/07/2019	10,000,000.00	41	10,000,000.00	2.658	38
12623LVG7	10095	134050	CNPCHK CP 08-16-19	06/24/2019	28,648,240.97	2.781	08/16/2019	28,750,000.00	53	28,750,000.00	2.781	47
65339NVL5	10192	134050	NEXERG CP 08-20-19	06/27/2019	20,126,494.44	2.630	08/20/2019	20,200,000.00	54	20,200,000.00	2.630	51
12623LVV4	10161	134050	CNPCHK 0 08-29-19	06/26/2019	49,774,652.78	2.764	08/29/2019	50,000,000.00	64	50,000,000.00	2.764	60
12623LVV4	10162	134050	CNPCHK 0 08-29-19	06/26/2019	49,774,652.78	2.764	08/29/2019	50,000,000.00	64	50,000,000.00	2.764	60
12623LVV4	10163	134050	CNPCHK 0 08-29-19	06/26/2019	49,774,652.78	2.764	08/29/2019	50,000,000.00	64	50,000,000.00	2.764	60
12623LVV4	10164	134050	CNPCHK 0 08-29-19	06/26/2019	49,774,652.78	2.764	08/29/2019	50,000,000.00	64	50,000,000.00	2.764	60
12623LVV4	10165	134050	CNPCHK 0 08-29-19	06/26/2019	3,981,972.22	2.764	08/29/2019	4,000,000.00	64	4,000,000.00	2.764	60
4611K1VW2	10202	134050	INTFND 0 08-30-19	06/27/2019	49,779,166.67	2.663	08/30/2019	50,000,000.00	64	50,000,000.00	2.663	61
4611K1VW2	10203	134050	INTFND 0 08-30-19	06/27/2019	49,779,166.67	2.663	08/30/2019	50,000,000.00	64	50,000,000.00	2.663	61
4611K1VW2	10204	134050	INTFND 0 08-30-19	06/27/2019	9,955,833.33	2.663	08/30/2019	10,000,000.00	64	10,000,000.00	2.663	61
4611K1WD3	10228	134050	INTFND 0 09-13-19	06/28/2019	114,759,530.00	2.716	09/13/2019	115,400,000.00	77	115,400,000.00	2.716	75
38378BUJ6	3323	134050	GNR 2012-70 A	10/01/2017	683,400.17	1.732	01/16/2020	683,135.52	837	683,135.52	1.569	200
46513XL40	5095	134050	10th Series Jubilee 2YR Fixed	03/01/2018	20,000,000.00	2.730	03/01/2020	20,000,000.00	731	20,000,000.00	2.730	245
3137BDZX7	6078	134050	FHR 4387 KG	04/30/2018	31,367.32	4.000	04/15/2020	31,299.09	716	31,299.09	3.408	290
38378KGV5	3324	134050	GNR 2013 57 A	10/01/2017	6,863,403.06	1.350	09/16/2020	6,880,990.87	1081	6,880,990.87	1.835	444
46514AB57	8592	134050	11th Series Jubilee 2 YR	01/15/2019	30,000,000.00	3.110	01/15/2021	30,000,000.00	731	30,000,000.00	3.110	565
3137BSSN4	6087	134050	FHR 4634 MD	04/30/2018	61,272,079.66	5.000	10/15/2022	56,879,440.80	1629	56,879,440.80	-1.690	1203



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CUSIP	Investment #	Fund	Issuer	Purchase Date	Current Book	Current Rate	Maturity Date	Maturity Amount	Total Days From Purc	Current Par	YTM	Days to Maturity
3137F5E47	9191	134050	FHR 4784 EA	04/05/2019	3,523,540.98	4.500	04/15/2023	3,439,957.59	1471	3,439,957.59	3.187	1385
3137F4HL9	9193	134050	FHR 4775 C	04/05/2019	19,141,620.76	4.500	04/15/2023	18,687,554.35	1471	18,687,554.35	3.187	1385
3137F34A9	9192	134050	FHR 4770 HJ	04/08/2019	11,602,421.07	4.500	09/15/2023	11,333,898.22	1621	11,333,898.22	2.956	1538
3137FHPR0	9189	134050	FHR 4835 MG	04/05/2019	17,272,103.77	5.000	11/15/2023	16,706,378.98	1685	16,706,378.98	2.909	1599
3137FGD36	9190	134050	FHR 4812 GA	04/05/2019	10,061,562.42	4.500	05/15/2024	9,838,536.83	1867	9,838,536.83	3.541	1781
31395FAX2	6069	134050	FHR 2836 L	04/30/2018	193,391.59	4.500	11/15/2024	183,315.75	2391	183,315.75	2.393	1965
3137BSSL8	6086	134050	FHR 4634 MA	04/30/2018	71,653,689.80	4.500	05/15/2026	66,753,783.32	2937	66,753,783.32	1.282	2511
3136A8SG6	6048	134050	FNR 2012-102 PA	04/30/2018	2,346,067.94	4.500	06/25/2026	2,256,135.01	2978	2,256,135.01	2.213	2552
3137BFB67	6061	134050	FHR 4413 HP	04/30/2018	13,720,711.44	3.500	03/15/2027	13,368,640.42	3241	13,368,640.42	2.640	2815
3137BQNY9	6079	134050	FHR 4596 HA	04/30/2018	62,454,410.59	3.000	03/15/2027	61,206,225.90	3241	61,206,225.90	1.921	2815
3136A3AS0	6054	134050	FNR 2011-145 JA	04/30/2018	2,069,579.36	4.500	03/25/2027	1,990,572.60	3251	1,990,572.60	3.426	2825
3137B7QN2	6063	134050	FHR 4298 PG	04/30/2018	4,518,004.96	3.000	04/15/2027	4,454,269.80	3272	4,454,269.80	2.444	2846
3136AUQ38	6074	134050	FNR 2016-98 DA	04/30/2018	65,982,106.46	4.000	06/25/2028	63,265,290.19	3709	63,265,290.19	2.440	3283
3136AULS8	6072	134050	FNR 2016-94 AE	04/30/2018	71,425,032.78	4.500	08/25/2028	66,654,875.67	3770	66,654,875.67	2.389	3344
3137BSY98	6088	134050	FHR 4630 MA	04/30/2018	81,360,965.79	4.000	08/15/2029	77,366,545.07	4125	77,366,545.07	2.559	3699
3137BSS87	6084	134050	FHR 4632 MA	04/30/2018	161,680,105.91	4.000	02/15/2030	151,483,839.89	4309	151,483,839.89	2.038	3883
3137BDMU7	6066	134050	FHR 4389 AB	04/30/2018	6,397,903.40	3.000	06/15/2030	6,318,522.20	4429	6,318,522.20	2.631	4003
3137FEYM6	8980	134050	FHR 4793 LH	03/22/2019	13,755,361.39	5.000	10/15/2030	13,093,007.38	4225	13,093,007.38	3.576	4125
3137BEK45	6059	134050	FHR 4403 CA	04/30/2018	19,617,715.64	3.000	01/15/2031	19,257,878.22	4643	19,257,878.22	2.113	4217
3137FEDL1	6097	134050	FHR 4769 HG	04/30/2018	48,884,656.16	4.500	06/15/2031	46,733,481.05	4794	46,733,481.05	3.276	4368
3137F5ED7	6099	134050	FHR 4784 EK	05/01/2018	48,410,769.99	5.000	03/15/2032	45,969,374.40	5067	45,969,374.40	3.828	4642
3137ASAG9	6057	134050	FHR 4077 BA	04/30/2018	606,610.64	2.000	09/15/2032	615,809.22	5252	615,809.22	2.395	4826
3136AVCJ6	6076	134050	FNR 2017-5 EY	04/30/2018	21,205,181.30	4.500	09/25/2032	19,953,112.22	5262	19,953,112.22	2.977	4836
3136AUP96	6073	134050	FNR 2016-98 A	04/30/2018	33,589,728.41	4.000	10/25/2032	32,075,011.46	5292	32,075,011.46	2.955	4866
3136AVCP2	6075	134050	FNR 2017-5 PK	04/30/2018	39,384,768.52	4.500	10/25/2032	37,045,094.25	5292	37,045,094.25	3.150	4866
3137F3V43	6095	134050	FHR 4764 TJ	04/30/2018	19,132,161.13	4.500	11/15/2032	18,324,201.34	5313	18,324,201.34	3.480	4887
3137BHGR2	6081	134050	FHR 4463 MG	04/30/2018	237,939.17	3.000	10/15/2033	233,632.89	5647	233,632.89	2.636	5221
3136ARBM9	6065	134050	FNR 2016-2 EZ	04/30/2018	16,811,713.14	2.500	01/25/2034	16,890,182.72	5749	16,890,182.72	2.630	5323
3137F5V48	6295	134050	FHR 4800 EF	06/01/2018	55,174,456.69	5.500	05/15/2034	51,465,587.00	5827	51,465,587.00	4.024	5433
3137F3XL3	6096	134050	FHR 4769 AH	04/30/2018	55,332,141.24	4.500	02/15/2035	52,766,550.60	6135	52,766,550.60	3.529	5709
3137F3PY4	6094	134050	FHR 4764 BT	04/30/2018	48,063,955.27	4.500	05/15/2035	45,769,391.71	6224	45,769,391.71	3.565	5798
3137F5XH7	6937	134050	FHR 4800 KA	08/01/2018	44,030,181.71	5.500	09/15/2036	41,128,293.00	6620	41,128,293.00	4.268	6287
3137BJ6P3	6058	134050	FHR 4478 PC	04/30/2018	3,420,589.81	2.000	11/15/2036	3,408,776.70	6774	3,408,776.70	1.898	6348



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3136AUVL2	6070	134050	FNR 2016-93 NA	04/30/2018	163,865,910.68	3.000	01/25/2038	160,207,510.00	7210	160,207,510.00	2.701	6784
31397YSV4	6098	134050	FHR 3500 AB	04/30/2018	835,403.89	4.500	05/15/2038	763,169.50	7320	763,169.50	-1.305	6894
3137BVMP8	6092	134050	FHR 4657 JA	04/30/2018	14,781,616.73	4.500	06/15/2038	13,853,171.47	7351	13,853,171.47	3.422	6925
31396QHD4	6067	134050	FNR 2009-47 MT	04/30/2018	542,168.37	7.000	06/25/2038	532,176.18	7361	532,176.18	6.056	6935
3137FKHF6	7985	134050	FHR 4846 KA	12/03/2018	88,795,051.11	5.000	09/15/2038	85,132,047.00	7226	85,132,047.00	4.319	7017
3137APUG3	6093	134050	FHR 4045 HD	04/30/2018	6,607,001.79	4.500	01/15/2039	6,238,490.32	7565	6,238,490.32	3.759	7139
31398F3S8	6055	134050	FNR 2009-88 CB	04/30/2018	2,348,758.32	4.500	04/25/2039	2,231,462.81	7665	2,231,462.81	3.551	7239
3136AG3J9	6062	134050	FNR 2013-116 YB	04/30/2018	4,385,583.57	3.000	08/25/2039	4,331,505.84	7787	4,331,505.84	2.851	7361
3137BJDB6	6056	134050	FHR 4470 MC	04/30/2018	9,534,991.75	2.000	10/15/2039	9,533,505.15	7838	9,533,505.15	1.998	7412
3137AJXRO	6091	134050	FHR 3966 VZ	04/30/2018	6,355,560.25	4.000	04/15/2040	6,137,279.87	8021	6,137,279.87	.981	7595
83712TDA6	2412	134050	MUNI-S.Carolina	06/01/2016	652,888.42	2.950	01/01/2041	655,000.00	8980	655,000.00	2.971	7856
38378BRT8	3322	134050	GNR 2012-44 A	10/01/2017	851,249.62	2.170	04/16/2041	851,249.62	8598	851,249.62	1.830	7961
3137BJ3Q4	6060	134050	FHR 4476 B	04/30/2018	2,939,856.54	2.500	04/15/2044	2,939,470.18	9482	2,939,470.18	2.493	9056
3137BN3B8	6071	134050	FHR 4550 TA	04/30/2018	71,628,860.30	2.000	11/15/2044	71,550,044.95	9696	71,550,044.95	1.976	9270
3136B0FF8	6077	134050	FNR 2017-102 PH	04/30/2018	85,152,392.39	4.000	09/25/2047	81,426,617.57	10740	81,426,617.57	3.557	10314
3137BSSB0	6089	134050	FHR 4632 MH	04/30/2018	32,146,306.13	4.000	08/15/2053	30,403,725.96	12891	30,403,725.96	2.569	12465



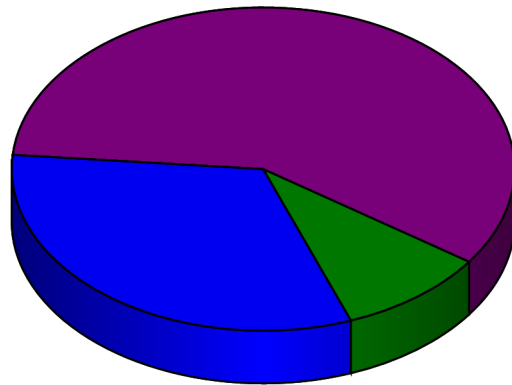
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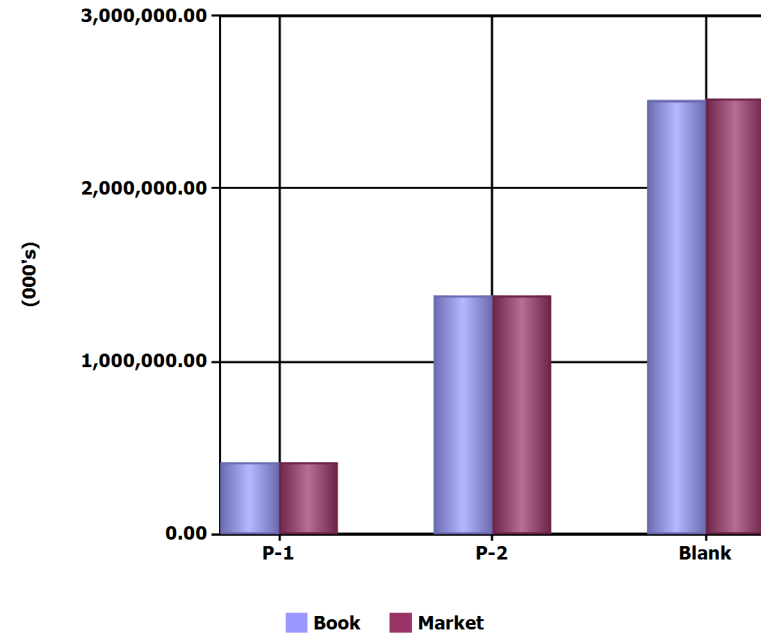
MOODY DISTRIBUTION

Moody (000's)	Par	Book	Market	MKT/Book	Yield
P-1	414,670.00	414,236.98	414,292.54	100.01 %	2.68 %
P-2	1,385,929.00	1,382,891.35	1,383,234.26	100.02 %	2.67 %
Blank	2,442,282.56	2,514,318.54	2,523,479.71	100.36 %	2.72 %
Totals (000's):	4,242,881.56	4,311,446.87	4,321,006.50	100.22 %	2.70 %

BOOK %



■ P-1 - 10% ■ Blank - 58%
■ P-2 - 32%





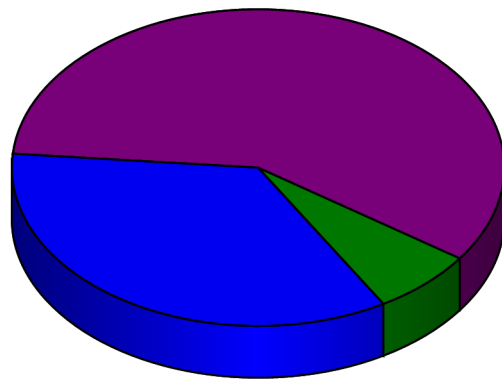
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Investments Outstanding As Of Date: 6/30/2019

S&P DISTRIBUTION

S&P (000's)	Par	Book	Market	MKT/Book	Yield
A-1	292,750.00	292,340.14	292,392.84	100.02 %	2.67 %
A-2	1,507,849.00	1,504,788.19	1,505,133.96	100.02 %	2.68 %
BLANK	2,442,282.56	2,514,318.54	2,523,479.71	100.36 %	2.72 %
Totals (000's):	4,242,881.56	4,311,446.87	4,321,006.50	100.22 %	2.70 %

BOOK %



■ A-1 - 7% ■ BLANK - 58%
■ A-2 - 35%

