

Consolidated ROI Report

Validated Through: 9/30/2015

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	00937BWN9	ARG CP 09/22/15	9/22/2015	15,000,000	\$15,000,000.00	\$499,994.86	\$154.17	0.37%
CP	12705XWU0	CABOTC CP 09/28/15	9/28/2015	80,000,000	\$80,000,000.00	\$18,665,287.41	\$5,911.11	0.38%
CP	12705XWV8	CABOTC CP 09/29/15	9/29/2015	31,870,000	\$31,870,000.00	\$7,435,783.87	\$2,354.84	0.38%
CP	1513E3WH8	CENTEN 0 09/17/15	9/17/2015	20,000,000	\$20,000,000.00	\$10,655,152.59	\$5,955.56	0.67%
CP	1513E3WN5	CENTEN 0 09/22/15	9/22/2015	21,973,000	\$21,973,000.00	\$15,365,355.73	\$8,587.78	0.67%
CP	1513E3WP0	CENTEN 0 09/23/15	9/23/2015	15,000,000	\$15,000,000.00	\$499,994.44	\$166.67	0.40%
CP	1513E3WU9	CENTEN 0 09/28/15	9/28/2015	20,000,000	\$20,000,000.00	\$4,666,249.26	\$1,788.89	0.46%
CP	1513E3X20	CENTEN 0 10/02/15	10/2/2015	17,000,000	\$17,000,000.00	\$7,365,234.26	\$3,069.45	0.50%
CP	1513E3XG9	CENTEN 0 10/16/15	10/16/2015	25,000,000	\$25,000,000.00	\$22,484,250.00	\$11,250.00	0.60%
			10/16/2015	30,000,000	\$30,000,000.00	\$29,938,750.00	\$18,750.00	0.75%
			10/16/2015	50,000,000	\$50,000,000.00	\$49,895,833.33	\$31,250.00	0.75%
CP	1513E3XW4	CENTEN 0 10/30/15	10/30/2015	20,000,000	\$20,000,000.00	\$9,326,644.45	\$4,666.67	0.60%
CP	1518T3YD8	CNTRPT 0 11/13/15	11/13/2015	25,000,000	\$25,000,000.00	\$14,152,263.89	\$7,201.39	0.61%
CP	16537MX12	BSNCHB 0 10/01/15	10/1/2015	100,000,000	\$100,000,000.00	\$3,333,296.30	\$1,111.11	0.40%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	16953FWW5	CSCLHK CP 09/30/15	9/30/2015	7,500,000	\$7,500,000.00	\$249,997.22	\$83.33	0.40%
CP	16953HWM3	CHNTEX CP 09/21/15	9/21/2015	20,000,000	\$20,000,000.00	\$1,999,933.33	\$666.67	0.40%
CP	16953HWN1	CHNTEX CP 09/22/15	9/22/2015	20,000,000	\$20,000,000.00	\$666,659.26	\$222.22	0.40%
CP	16953KW87	CHIPOW CP 09/08/15	9/8/2015	7,000,000	\$7,000,000.00	\$933,286.67	\$350.00	0.45%
CP	16953KWM6	CHIPOW CP 09/21/15	9/21/2015	68,000,000	\$68,000,000.00	\$6,799,773.33	\$2,266.67	0.40%
CP	16953KWR5	CHIPOW CP 09/25/15	9/25/2015	15,000,000	\$15,000,000.00	\$499,994.44	\$166.67	0.40%
CP	16953KWV6	CHIPOW CP 09/29/15	9/29/2015	89,000,000	\$89,000,000.00	\$2,966,633.70	\$988.89	0.40%
CP	16953KWW4	CHIPOW CP 09/30/15	9/30/2015	64,000,000	\$64,000,000.00	\$2,133,309.63	\$711.11	0.40%
CP	16953WWB4	CSCOHK CP 09/11/15	9/11/2015	46,558,000	\$46,558,000.00	\$1,551,916.09	\$517.31	0.40%
CP	25271UWB4	DO CP 09/11/15	9/11/2015	13,750,000	\$13,750,000.00	\$458,328.24	\$152.78	0.40%
CP	25271UWM0	DO CP 09/21/15	9/21/2015	52,000,000	\$52,000,000.00	\$5,199,835.33	\$1,646.67	0.38%
CP	25271UWU2	DO 0 09/28/15	9/28/2015	20,000,000	\$20,000,000.00	\$4,666,258.33	\$1,750.00	0.45%
			9/28/2015	19,000,000	\$19,000,000.00	\$4,432,945.42	\$1,662.50	0.45%
CP	25271UX56	DO CP 10/05/15	10/5/2015	25,000,000	\$25,000,000.00	\$2,499,781.25	\$937.50	0.45%
			10/5/2015	15,000,000	\$15,000,000.00	\$1,499,868.75	\$562.50	0.45%
CP	26244JWN5	DUKENE CP 09/22/15						

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
CP	29025MWN7	ELSEPP CP 09/22/15	9/22/2015	20,000,000	\$20,000,000.00	\$666,660.19	\$194.44	0.35%
			9/22/2015	27,000,000	\$27,000,000.00	\$899,991.25	\$262.50	0.35%
CP	29250BW80	ENCNUS CP 09/08/15	9/8/2015	29,500,000	\$29,500,000.00	\$4,916,311.57	\$2,130.56	0.52%
			9/8/2015	23,000,000	\$23,000,000.00	\$5,365,682.78	\$2,459.72	0.55%
CP	29250BW98	ENCNUS CP 09/09/15	9/9/2015	34,000,000	\$34,000,000.00	\$7,932,531.19	\$3,437.78	0.52%
			9/10/2015	8,998,000	\$8,998,000.00	\$2,698,416.97	\$1,282.22	0.57%
CP	29250BWA5	ENCNUS CP 09/10/15	9/10/2015	8,998,000	\$8,998,000.00	\$2,698,416.97	\$1,282.22	0.57%
			9/11/2015	22,732,000	\$22,732,000.00	\$7,575,533.72	\$3,599.23	0.57%
CP	29250BWB3	ENCNUS CP 09/11/15	9/11/2015	27,650,000	\$27,650,000.00	\$9,214,695.32	\$4,224.31	0.55%
			9/11/2015	9,892,000	\$9,892,000.00	\$3,295,936.55	\$1,676.14	0.61%
CP	29250BWE7	ENCNUS 0 09/14/15	9/14/2015	5,300,000	\$5,300,000.00	\$1,943,006.75	\$890.69	0.55%
			9/14/2015	35,000,000	\$35,000,000.00	\$15,162,344.17	\$7,204.17	0.57%
CP	29250BWH0	ENCNUS CP 09/17/15	9/17/2015	7,631,000	\$7,631,000.00	\$4,067,967.40	\$1,899.27	0.56%
			9/18/2015	11,020,000	\$11,020,000.00	\$367,328.23	\$153.06	0.50%
CP	29250BWM9	ENCNUS CP 09/21/15	9/21/2015	35,000,000	\$35,000,000.00	\$20,994,225.00	\$9,625.00	0.55%
			9/21/2015	24,083,000	\$24,083,000.00	\$8,828,949.33	\$4,047.28	0.55%
CP	29250BWP2	ENCNUS CP 09/23/15	9/23/2015	16,000,000	\$16,000,000.00	\$2,666,500.00	\$1,000.00	0.45%
			9/24/2015	45,299,000	\$45,299,000.00	\$3,019,849.45	\$1,258.31	0.50%
CP	29250BWQ0	ENCNUS CP 09/24/15	9/24/2015	17,700,000	\$17,700,000.00	\$5,899,147.78	\$2,556.67	0.52%

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CP	29250BWU1	ENCNUS CP 09/28/15	9/28/2015	35,000,000	\$35,000,000.00	\$6,999,393.33	\$3,033.33	0.52%
CP	29250BWV9	ENCNUS CP 09/29/15	9/29/2015	5,000,000	\$5,000,000.00	\$666,629.63	\$277.78	0.50%
			9/29/2015	5,000,000	\$5,000,000.00	\$666,628.15	\$288.89	0.52%
			9/29/2015	13,957,000	\$13,957,000.00	\$3,721,436.58	\$1,612.81	0.52%
			9/29/2015	35,000,000	\$35,000,000.00	\$6,999,393.33	\$3,033.33	0.52%
CP	29250BX14	ENCNUS CP 10/01/15	10/1/2015	31,450,000	\$31,450,000.00	\$7,337,591.35	\$3,179.94	0.52%
CP	29250BX22	ENCNUS 0 10/02/15	10/2/2015	24,000,000	\$24,000,000.00	\$13,596,260.00	\$6,233.33	0.55%
			10/2/2015	14,000,000	\$14,000,000.00	\$1,399,919.11	\$606.67	0.52%
CP	29250BX55	ENCNUS CP 10/05/15	10/5/2015	31,000,000	\$31,000,000.00	\$3,099,686.56	\$1,343.33	0.52%
CP	29250BX97	ENCNUS CP 10/09/15	10/9/2015	10,000,000	\$10,000,000.00	\$9,982,800.00	\$6,000.00	0.72%
CP	29250B XK2	ENCNUS CP 10/19/15	10/19/2015	41,701,000	\$41,701,000.00	\$9,725,976.36	\$5,108.37	0.63%
CP	29251VW44	ENBUS CP 09/04/15	9/4/2015	11,134,000	\$11,134,000.00	\$1,112,796.91	\$603.09	0.65%
CP	29251VW93	ENBUS CP 09/09/15	9/9/2015	25,000,000	\$25,000,000.00	\$6,662,944.44	\$3,722.22	0.67%
CP	29251VWA0	ENBUS CP 09/10/15	9/10/2015	34,992,000	\$34,992,000.00	\$10,492,292.88	\$5,686.20	0.65%
CP	29251VWE2	ENBUS CP 09/14/15	9/14/2015	50,000,000	\$50,000,000.00	\$21,654,539.35	\$11,736.11	0.65%
CP	29251VWG7	ENBUS CP 09/16/15	9/19/2015	10,000,000	\$10,000,000.00	\$5,996,858.33	\$2,945.31	0.59%
CP	29251VWJ1	ENBUS CP 09/18/15						

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			9/18/2015	50,000,000	\$50,000,000.00	\$28,319,670.37	\$14,638.89	0.62%
			9/18/2015	25,000,000	\$25,000,000.00	\$14,158,229.63	\$7,909.72	0.67%
CP	29251VWM4	ENBUS CP 09/21/15	9/21/2015	25,000,000	\$25,000,000.00	\$5,832,664.12	\$2,868.06	0.59%
CP	29251VWN2	ENBUS CP 09/22/15	9/22/2015	20,000,000	\$20,000,000.00	\$8,664,757.59	\$4,405.56	0.61%
CP	29251VWR3	ENBUS CP 09/25/15	9/25/2015	25,000,000	\$25,000,000.00	\$19,987,361.11	\$10,833.33	0.65%
CP	29251VWU6	ENBUS CP 09/28/15	9/28/2015	25,000,000	\$25,000,000.00	\$11,663,853.70	\$6,027.78	0.62%
CP	29251VWV4	ENBUS CP 09/29/15	9/29/2015	40,000,000	\$40,000,000.00	\$9,332,244.44	\$4,666.67	0.60%
CP	29251VWW2	ENBUS CP 09/30/15	9/30/2015	25,000,000	\$25,000,000.00	\$13,329,600.00	\$7,000.00	0.63%
CP	29251VX27	ENBUS 0 10/02/15	10/2/2015	45,000,000	\$45,000,000.00	\$22,493,800.00	\$11,625.00	0.62%
CP	29251VX68	ENBUS CP 10/06/15	10/6/2015	25,000,000	\$25,000,000.00	\$7,498,191.67	\$3,875.00	0.62%
CP	29251VX76	ENBUS CP 10/07/15	10/7/2015	35,000,000	\$35,000,000.00	\$1,166,530.56	\$583.33	0.60%
CP	29251VX84	ENBUS CP 10/08/15	10/8/2015	15,000,000	\$15,000,000.00	\$6,997,427.50	\$3,675.00	0.63%
CP	29251VX92	ENBUS CP 10/09/15	10/9/2015	20,000,000	\$20,000,000.00	\$19,960,833.33	\$12,500.00	0.75%
CP	29251VXG6	ENBUS CP 10/16/15	10/16/2015	30,000,000	\$30,000,000.00	\$15,990,768.89	\$8,933.33	0.67%
CP	45687FXN6	IRLUXF CP 10/22/15	10/22/2015	11,000,000	\$11,000,000.00	\$3,298,762.50	\$1,237.50	0.45%
CP	54667UWN0	LGE CP 09/22/15						

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CP	54667UWU4	LGE CP 09/28/15	9/22/2015	22,000,000	\$22,000,000.00	\$2,933,212.74	\$904.44	0.37%
			9/28/2015	78,000,000	\$78,000,000.00	\$15,599,038.00	\$4,810.00	0.37%
CP	59738QWR4	MIDEA CP 09/25/15	9/25/2015	15,601,000	\$15,601,000.00	\$3,639,914.81	\$1,365.09	0.45%
CP	59738QX28	MIDEA CP 10/02/15	10/2/2015	38,950,000	\$38,950,000.00	\$7,789,318.38	\$2,921.25	0.45%
CP	59738QX51	MIDEA CP 10/05/15	10/5/2015	23,100,000	\$23,100,000.00	\$2,309,797.88	\$866.25	0.45%
CP	6116M3YL5	MONPP CP 11/20/15	11/20/2015	22,000,000	\$22,000,000.00	\$10,987,884.72	\$5,591.67	0.61%
CP	61979KWP5	MOTIVA CP 09/23/15	11/20/2015	29,000,000	\$29,000,000.00	\$14,484,029.86	\$7,370.83	0.61%
			9/23/2015	45,000,000	\$45,000,000.00	\$2,999,938.33	\$925.00	0.37%
CP	62956UW37	NBRIND CP 09/03/15	9/3/2015	13,000,000	\$13,000,000.00	\$866,594.20	\$310.56	0.43%
CP	68268UW45	OKSPP 0 09/04/15	9/4/2015	30,000,000	\$30,000,000.00	\$2,998,771.67	\$1,675.00	0.67%
CP	68268UWJ2	OKSPP CP 09/18/15	9/4/2015	15,000,000	\$15,000,000.00	\$1,499,490.00	\$850.00	0.68%
			9/4/2015	17,000,000	\$17,000,000.00	\$1,698,989.92	\$977.50	0.69%
CP	68268UWR4	OKSPP 0 09/25/15	9/18/2015	20,000,000	\$20,000,000.00	\$9,330,974.07	\$5,055.56	0.65%
CP	68268UWU7	OKSPP CP 09/28/15	9/25/2015	20,000,000	\$20,000,000.00	\$6,665,462.96	\$3,611.11	0.65%
CP	68268UWV5	OKSPP 0 09/29/15	9/28/2015	8,300,000	\$8,300,000.00	\$1,936,425.66	\$1,032.89	0.64%
CP	68268UX51	OKSPP 0 10/05/15	9/29/2015	20,000,000	\$20,000,000.00	\$5,332,574.82	\$2,844.44	0.64%

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			10/5/2015	10,000,000	\$10,000,000.00	\$999,875.56	\$533.33	0.64%
CP	68268UX69	OKSPP 0 10/06/15						
			10/6/2015	20,000,000	\$20,000,000.00	\$1,333,167.41	\$711.11	0.64%
CP	70962WWM6	PENFNS CP 09/21/15						
			9/21/2015	20,000,000	\$20,000,000.00	\$13,324,770.37	\$7,555.56	0.68%
CP	70962WXG8	PENFNS CP 10/16/15						
			10/16/2015	54,000,000	\$54,000,000.00	\$53,911,680.00	\$28,800.00	0.64%
CP	7244P1WV5	PBIPP CP 09/29/15						
			9/29/2015	10,000,000	\$10,000,000.00	\$2,666,400.00	\$1,000.00	0.45%
CP	81900QWB5	SHAGAN 0 09/11/15						
			9/11/2015	41,000,000	\$41,000,000.00	\$13,664,009.26	\$5,694.44	0.50%
CP	81900QWQ2	SHAGAN 0 09/24/15						
			9/24/2015	41,000,000	\$41,000,000.00	\$13,664,578.70	\$6,263.89	0.55%
CP	81900QX24	SHAGAN 0 10/02/15						
			10/2/2015	50,000,000	\$50,000,000.00	\$49,934,166.67	\$25,000.00	0.60%
CP	82831NWJ7	SILVPP CP 09/18/15						
			9/18/2015	100,000,000	\$100,000,000.00	\$56,642,268.52	\$23,611.11	0.50%
CP	84755MXD9	SPCTRA CP 10/13/15						
			10/13/2015	22,120,000	\$22,120,000.00	\$6,634,258.05	\$2,488.50	0.45%
CP	87230TWB7	TCLHOL 0 09/11/15						
			9/11/2015	20,000,000	\$20,000,000.00	\$6,665,370.37	\$2,777.78	0.50%
CP	87230TWJ0	TCLHOL CP 09/18/15						
			9/18/2015	50,000,000	\$50,000,000.00	\$28,324,675.92	\$11,805.56	0.50%
CP	87230TXG5	TCLHOL CP 10/16/15						
			10/16/2015	50,000,000	\$50,000,000.00	\$16,660,879.63	\$6,944.44	0.50%
CP	88513BX70	THORCP CP 10/07/15						
			10/7/2015	13,300,000	\$13,300,000.00	\$13,279,052.50	\$6,982.50	0.63%
CP	92939B XK9	WPPCPP CP 10/19/15						
			10/19/2015	2,000,000	\$2,000,000.00	\$999,523.33	\$433.33	0.52%

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CP	96950MWB1	WILPAR O 09/11/15	9/11/2015	47,000,000	\$47,000,000.00	\$15,659,851.67	\$7,050.00	0.54%
			9/11/2015	23,000,000	\$23,000,000.00	\$766,658.15	\$255.56	0.40%
CP	96950MWJ4	WILPAR O 09/18/15	9/18/2015	69,034,000	\$69,034,000.00	\$39,101,076.21	\$17,603.67	0.54%
			9/18/2015	72,000,000	\$72,000,000.00	\$40,782,546.67	\$18,700.00	0.55%
			9/18/2015	94,000,000	\$94,000,000.00	\$21,931,414.17	\$8,225.00	0.45%
CP	96950MWR6	WILPAR O 09/25/15	9/25/2015	175,000,000	\$175,000,000.00	\$40,829,522.22	\$16,333.33	0.48%
CP	96950MWU9	WILPAR CP 09/28/15	9/28/2015	86,699,000	\$86,699,000.00	\$20,227,957.23	\$7,754.74	0.46%
			9/28/2015	32,000,000	\$32,000,000.00	\$7,465,998.81	\$2,862.22	0.46%
CP	96950MWV7	WILPAR CP 09/29/15	9/29/2015	72,750,000	\$72,750,000.00	\$16,973,481.68	\$6,507.08	0.46%
CP	96950MWW5	WILPAR CP 09/30/15	9/30/2015	66,306,000	\$66,306,000.00	\$15,470,016.17	\$5,930.70	0.46%
CP	96950MX12	WILPAR CP 10/01/15	10/1/2015	10,675,000	\$10,675,000.00	\$2,490,610.54	\$954.82	0.46%
CP	96950MX20	WILPAR O 10/02/15	10/2/2015	90,000,000	\$90,000,000.00	\$17,998,390.00	\$6,900.00	0.46%
			10/2/2015	100,000,000	\$100,000,000.00	\$49,988,000.00	\$22,500.00	0.54%
CP	96950MX53	WILPAR CP 10/05/15	10/5/2015	32,000,000	\$32,000,000.00	\$3,199,713.78	\$1,226.67	0.46%
			10/5/2015	145,000,000	\$145,000,000.00	\$14,498,703.06	\$5,558.33	0.46%
CP	96950MXW4	WILPAR CP 10/30/15	10/30/2015	64,234,000	\$64,234,000.00	\$29,955,458.10	\$14,238.54	0.57%
		CP Totals:			\$4,245,759,000.00	\$1,342,284,023.50	\$633,307.48	0.57%

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DDA	1st Security DDA 02			1	\$3,003,515.20	\$3,002,482.47	\$1,110.51	0.44%
DDA	Bank of America DD			1	\$354,293.81	\$2,111,223.67	\$121.47	0.07%
DDA	Bank of Ozarks DDA			1	\$172,389,607.01	\$106,352,099.91	\$65,559.51	0.74%
DDA	Centennial DDA 965			1	\$95,407,292.23	\$99,638,347.75	\$57,326.17	0.69%
DDA	Regions DDA 6470			1	\$992,696.91	\$702,911.22	\$40.44	0.07%
DDA	Simmons DDA 4368			1	\$59,616,089.98	\$60,216,019.74	\$29,695.57	0.59%
DDA	US Bank DDA 0126			1	\$96,048.85	\$96,046.20	\$2.76	0.03%
		DDA Totals:			\$331,859,543.99	\$272,119,130.96	\$153,856.44	0.68%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3136A3AS0	FNR 2011-145 JA	12/25/2041	6,090,828	\$6,398,331.82	\$6,423,775.04	\$21,624.92	4.04%
MBS	3136A4FC8	FNR 2012-23 PC	3/25/2040	5,774,122	\$5,661,013.38	\$5,754,369.29	\$10,513.93	2.19%
MBS	3136A7RU8	FNR 2012-90 CB	4/25/2042	6,375,729	\$6,214,489.07	\$6,284,240.91	\$13,339.58	2.55%
MBS	3136A8SG6	FNR 2012-102 PA	3/25/2041	6,654,789	\$6,757,570.53	\$7,015,781.14	\$10,821.13	1.85%
MBS	3136AAJ30	FNR 2012-137 JA	9/25/2040	21,929,510	\$21,666,895.44	\$22,080,275.51	\$41,538.75	2.26%
MBS	3136ACYK1	FNR 2013-18 NA	12/25/2042	3,959,068	\$3,838,486.16	\$3,885,096.33	\$8,139.50	2.51%
MBS	3136AG3J9	FNR 2013-116 YB	7/25/2043	13,741,909	\$13,769,982.52	\$14,012,250.32	\$27,750.09	2.38%
MBS	3136AKNC3	FNR 2014-39 AB	9/25/1939	5,427,996	\$5,417,739.15	\$5,539,558.00	\$8,535.36	1.85%
MBS	3136AKNF6	FNR 2014-39 GA	9/25/2039	29,245,960	\$29,275,416.25	\$29,871,530.92	\$51,273.96	2.06%
MBS	3136ANG68	FNR 2015-36 DA	6/25/2045	9,544,590	\$9,388,592.93	\$9,506,481.41	\$16,588.43	2.09%
			6/25/2045	10,468,690	\$10,297,589.21	\$10,426,891.56	\$18,194.51	2.09%
MBS	3136ANT49	FNR 2015-43 QB	12/25/2044	14,721,504	\$14,483,738.96	\$14,682,400.41	\$25,064.94	2.05%
MBS	3136ANXY8	FNR 2015-27 MB	10/25/2044	16,977,209	\$16,669,172.96	\$16,893,952.70	\$33,307.65	2.37%
MBS	3136APF72	FNR 2015-55 PD	3/25/2043	73,886,225	\$72,913,180.58	\$73,496,413.84	\$164,391.13	2.68%
MBS	3136APSQ6	FNR 2015-68 DA	9/25/2045	47,437,354	\$46,404,154.98	\$46,636,848.40	\$86,176.86	2.22%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137A3Y52	FHR 3769 MB	10/15/2038	8,771,173	\$8,600,403.52	\$9,088,207.10	\$10,731.83	1.42%
MBS	3137AJ3V4	FHR 3954 PD	7/15/2041	2,143,758	\$2,070,022.17	\$2,108,965.22	\$4,429.27	2.52%
MBS	3137ASAG9	FHR 4077 BA	5/15/2042	1,485,631	\$1,430,667.71	\$1,457,776.28	\$3,366.52	2.77%
MBS	3137AYQY0	FHR 4165 CA	5/15/2038	6,768,879	\$6,563,944.74	\$6,680,193.39	\$9,578.04	1.72%
MBS	3137B1FV9	FHR 4191 NB	4/15/2043	3,647,240	\$3,308,904.80	\$3,383,423.39	\$13,450.57	4.77%
MBS	3137B4L61	FHR 4253 TD	7/15/2040	2,542,666	\$2,424,016.81	\$2,560,107.98	\$3,034.00	1.42%
MBS	3137BA6C1	FHR 4332 KE	9/15/2043	10,717,559	\$10,566,858.36	\$10,835,666.90	\$17,399.25	1.93%
MBS	3137BCSX7	FHR 4374 PQ	9/15/2041	8,828,915	\$8,391,018.92	\$8,936,246.11	\$16,607.21	2.23%
MBS	3137BCZ76	FHR 4379 BH	10/15/2038	41,369,121	\$40,928,124.21	\$42,090,929.58	\$50,608.83	1.44%
MBS	3137BG4H9	FHR 4425 EA	1/15/2045	22,123,592	\$21,627,972.15	\$21,755,647.16	\$41,611.18	2.30%
MBS	3137BG4N6	FHR 4425 HA	1/15/2045	48,191,785	\$47,323,227.87	\$47,623,152.06	\$76,503.45	1.93%
MBS	3137BG7E3	FHR 4429 AP	1/15/2045	45,163,413	\$44,321,098.26	\$44,600,556.67	\$73,314.52	1.97%
MBS	3137BGGX1	FHR 4443 GC	1/15/2045	21,511,525	\$21,937,181.00	\$22,205,492.36	\$12,876.23	0.70%
MBS	3137BJ6P3	FHR 4478 PC	9/15/2044	2,845,602	\$2,789,997.52	\$2,815,477.48	\$5,102.22	2.17%
			5/15/2045	13,530,805	\$13,469,716.08	\$13,598,368.66	\$21,245.28	1.87%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MBS	3137BJDB6	FHR 4470 MC	7/15/2044	20,939,040	\$20,749,754.86	\$20,945,443.84	\$34,631.20	1.98%
MBS	3137BJVS9	FHR 4479 PQ	8/15/2045	17,710,674	\$17,695,874.94	\$18,139,933.50	\$19,614.16	1.30%
MBS	3137BKSP6	FHR 4491 AP	9/15/2040	31,641,950	\$31,579,221.77	\$31,779,768.38	\$63,391.72	2.39%
MBS	3137BKTH3	FHR 4491 P	7/15/2045	37,212,212	\$37,268,812.01	\$37,443,610.68	\$73,757.90	2.36%
MBS	3137BKX21	FHR 4506 A	1/15/2045	57,830,141	\$56,689,705.88	\$57,034,976.85	\$106,442.08	2.24%
MBS	31397QDR6	FNR 2010-150 VU	11/25/2023	5,813,409	\$5,905,165.93	\$5,964,770.91	\$10,639.17	2.14%
MBS	31398F3S8	FNR 2009-88 CB	11/25/2039	6,330,493	\$6,299,862.29	\$6,674,288.33	\$3,831.85	0.69%
MBS	38374YYK3	GNR 2010-95 PC	12/20/2036	10,000,000	\$10,251,773.33	\$10,283,134.17	\$6,139.17	0.72%
MBS	38376GP46	GNR 2011-49 A	7/16/2038	1,143,384	\$1,152,525.84	\$1,158,033.33	\$1,688.63	1.75%
MBS	38376GP53	GNR 2011-49 AB	1/16/2034	9,926,214	\$9,874,135.09	\$9,988,750.45	\$14,668.43	1.76%
			1/16/2034	122,963	\$122,331.14	\$123,751.04	\$181.63	1.76%
MBS	38376GU73	GNR 2011-78 AB	2/16/2039	10,754,204	\$10,786,125.79	\$10,863,545.07	\$6,695.13	0.74%
MBS	38378BDE6	GNR 2012-19 AB	3/16/2034	10,160,892	\$9,266,637.62	\$10,194,232.71	\$7,943.48	0.94%
MBS Totals:					\$722,551,434.55	\$732,844,315.34	\$1,246,743.69	2.04%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
MMGT	Money Managemen			1	\$5,000,000.00	\$166,666.67	\$13.70	0.10%
MMGT Totals:					\$5,000,000.00	\$166,666.67	\$13.70	0.10%

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	\$200,054.57	\$200,052.69	\$34.53	0.21%
MMkt	Federated-Raymond			1	\$200,790.19	\$200,788.89	\$29.71	0.18%
MMkt	Invesco-Simmons M			1	\$200,677.53	\$200,672.30	\$34.64	0.21%
		MMkt Totals:			\$601,522.29	\$601,513.89	\$98.87	0.20%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
Muni	782816AC6	RUSWTR 2 07/01/18	7/1/2018	1,000,000	\$1,000,000.00	\$1,015,354.44	\$1,233.33	1.46%
Muni Totals:					\$1,000,000.00	\$1,015,354.44	\$1,233.33	1.46%

Asset Type	Cusip	Description	Maturity Date	Org Face/ Mat Amount	Curr Book Value	Invested Funds	Total Period Earnings	ROI
				Report Totals:	\$5,306,771,500.83	\$2,349,031,004.80	\$2,035,253.51	1.04%