

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ► Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2016 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information		
For calendar plan year 2016 or fiscal plan year beginning <u>01/01/2016</u> and ending <u>12/31/2016</u>			
A	This return/report is for:	☐ a multiemployer plan ☒ a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)	
	☐ a single-employer plan ☐ the first return/report ☐ an amended return/report	☐ a DFE (specify) _____ ☐ the final return/report ☐ a short plan year return/report (less than 12 months)	
C	If the plan is a collectively-bargained plan, check here. ☐		
D	Check box if filing under:	☒ Form 5558 ☐ special extension (enter description)	☐ automatic extension ☐ the DFVC program

Part II	Basic Plan Information —enter all requested information		
1a	Name of plan <u>TIME WARNER PENSION PLAN</u>	1b	Three-digit plan number (PN) ► <u>001</u>
		1c	Effective date of plan <u>10/01/1943</u>
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) <u>TIME WARNER INC.</u> <u>ONE TIME WARNER CENTER</u> <u>ROOM 16-118</u> <u>NEW YORK, NY 10019-8016</u>	2b	Employer Identification Number (EIN) <u>13-4099534</u>
		2c	Plan Sponsor's telephone number <u>212-484-6135</u>
		2d	Business code (see instructions) <u>551112</u>

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2017	DANIEL HAPPER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/12/2017	KATHLEEN HARRIS
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE
Preparer's name (including firm name, if applicable) and address (include room or suite number) <u>MICHAEL BORO</u> <u>PWC LLP</u> <u>300 MADISON AVENUE</u> <u>NEW YORK, NY 10017</u>			Preparer's telephone number <u>646-471-3000</u>

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

3a Plan administrator's name and address ☐ Same as Plan Sponsor ADMINISTRATIVE COMMITTEE OF THE PLAN C/O TIME WARNER INC. ONE TIME WARNER CENTER ROOM 16-118 NEW YORK, NY 10019-8016	3b Administrator's EIN 13-3297844
	3c Administrator's telephone number 212-484-6135
4 If the name and/or EIN of the plan sponsor has changed since the last return/report filed for this plan, enter the name, EIN and the plan number from the last return/report: a Sponsor's name	4b EIN 4c PN
5 Total number of participants at the beginning of the plan year	5 33731
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d).	
a(1) Total number of active participants at the beginning of the plan year.....	6a(1) 4109
a(2) Total number of active participants at the end of the plan year	6a(2) 3686
b Retired or separated participants receiving benefits.....	6b 6934
c Other retired or separated participants entitled to future benefits	6c 16997
d Subtotal. Add lines 6a(2) , 6b , and 6c	6d 27617
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	6e 786
f Total. Add lines 6d and 6e	6f 28403
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	6g
h Number of participants that terminated employment during the plan year with accrued benefits that were less than 100% vested	6h 66
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7
8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions: 1A 1I 3H 3F	
b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:	

9a Plan funding arrangement (check all that apply)	9b Plan benefit arrangement (check all that apply)
(1) ☐ Insurance	(1) ☐ Insurance
(2) ☒ Code section 412(e)(3) insurance contracts	(2) ☐ Code section 412(e)(3) insurance contracts
(3) ☒ Trust	(3) ☒ Trust
(4) ☐ General assets of the sponsor	(4) ☐ General assets of the sponsor
10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)	
a Pension Schedules	b General Schedules
(1) ☒ R (Retirement Plan Information)	(1) ☒ H (Financial Information)
(2) ☐ MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary	(2) ☐ I (Financial Information – Small Plan)
(3) ☒ SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary	(3) ☒ <u>3</u> A (Insurance Information)
	(4) ☒ C (Service Provider Information)
	(5) ☒ D (DFE/Participating Plan Information)
	(6) ☒ G (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2016 Form M-1 annual report. If the plan was not required to file the 2016 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
JOHN HANCOCK LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 172 ASSN 0	10	01/01/2016	12/31/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	

6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

b Premiums paid to carrier	6b	-1849
c Premiums due but unpaid at the end of the year	6c	
d If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount	6d	
Specify nature of costs ▶		

e Type of contract: (1) ☐ individual policies (2) ☒ group deferred annuity
 (3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
 (3) ☐ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	0
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits.....	7c(2)		
(3) Interest credited during the year.....	7c(3)		
(4) Transferred from separate account	7c(4)		
(5) Other (specify below)	7c(5)		

(6) Total additions	7c(6)	0
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d Total of balance and additions (add lines 7b and 7c(6))	7d	0
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)		
(2) Administration charge made by carrier.....	7e(2)		
(3) Transferred to separate account	7e(3)		
(4) Other (specify below)	7e(4)		

(5) Total deductions	7e(5)	0
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f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	0
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Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
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1 Coverage Information:

(a) Name of insurance carrier
TRANSAMERICA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	02323-061	279	01/01/2016	12/31/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	(d) Purpose	

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(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4** 203670**5** Current value of plan's interest under this contract in separate accounts at year end..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier**6b****c** Premiums due but unpaid at the end of the year**6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount**6d**

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☐ guaranteed investment (4) ☒ other ▶ STABLE VALUE OPTION**b** Balance at the end of the previous year **7b** 215706**c** Additions: (1) Contributions deposited during the year **7c(1)** 865319(2) Dividends and credits..... **7c(2)** 2179(3) Interest credited during the year..... **7c(3)** 1988(4) Transferred from separate account..... **7c(4)**(5) Other (specify below)..... **7c(5)** 229

▶ MISC DEPOSIT

(6) Total additions **7c(6)** 869715**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 1085421**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 858456(2) Administration charge made by carrier..... **7e(2)** 23305(3) Transferred to separate account..... **7e(3)**(4) Other (specify below)..... **7e(4)**

▶

(5) Total deductions **7e(5)** 881761**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 203660

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
 b ☐ Dental
 c ☐ Vision
 d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
 f ☐ Long-term disability
 g ☐ Supplemental unemployment
 h ☐ Prescription drug
i ☐ Stop loss (large deductible)
 j ☐ HMO contract
 k ☐ PPO contract
 l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <hr/> <small>Department of Labor Employee Benefits Security Administration</small> <hr/> <small>Pension Benefit Guaranty Corporation</small>	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500. ► Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 <hr/> 2016 <hr/> This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534	

Part I	Information Concerning Insurance Contract Coverage, Fees, and Commissions Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.
---------------	---

1 Coverage Information:

(a) Name of insurance carrier
JOHN HANCOCK LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
01-0233346	65838	GAC 99 ASSN 0	262	01/01/2016	12/31/2016

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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	(c) Amount	(d) Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4 Current value of plan's interest under this contract in the general account at year end **4****5** Current value of plan's interest under this contract in separate accounts at year end..... **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☒ group deferred annuity
(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee
(3) ☐ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 0**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits..... **7c(2)**
(3) Interest credited during the year..... **7c(3)**
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)**(6) Total additions **7c(6)** 0**d** Total of balance and additions (add lines **7b** and **7c(6)**). **7d** 0**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)**
(2) Administration charge made by carrier..... **7e(2)**
(3) Transferred to separate account **7e(3)**
(4) Other (specify below) **7e(4)**(5) Total deductions **7e(5)** 0**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**)..... **7f** 0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- a** ☐ Health (other than dental or vision)
b ☐ Dental
c ☐ Vision
d ☐ Life insurance
e ☐ Temporary disability (accident and sickness)
f ☐ Long-term disability
g ☐ Supplemental unemployment
h ☐ Prescription drug
i ☐ Stop loss (large deductible)
j ☐ HMO contract
k ☐ PPO contract
l ☐ Indemnity contract
m ☐ Other (specify) ▶

9 Experience-rated contracts:

a Premiums: (1) Amount received	9a(1)		
(2) Increase (decrease) in amount due but unpaid	9a(2)		
(3) Increase (decrease) in unearned premium reserve	9a(3)		
(4) Earned ((1) + (2) - (3))		9a(4)	0
b Benefit charges (1) Claims paid	9b(1)		
(2) Increase (decrease) in claim reserves	9b(2)		
(3) Incurred claims (add (1) and (2))		9b(3)	0
(4) Claims charged		9b(4)	
c Remainder of premium: (1) Retention charges (on an accrual basis) --			
(A) Commissions	9c(1)(A)		
(B) Administrative service or other fees	9c(1)(B)		
(C) Other specific acquisition costs	9c(1)(C)		
(D) Other expenses	9c(1)(D)		
(E) Taxes	9c(1)(E)		
(F) Charges for risks or other contingencies	9c(1)(F)		
(G) Other retention charges	9c(1)(G)		
(H) Total retention		9c(1)(H)	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)		9c(2)	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement		9d(1)	
(2) Claim reserves		9d(2)	
(3) Other reserves		9d(3)	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line 9c(2).)		9e	

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan <u>TIME WARNER PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF <u>TIME WARNER INC.</u>	D Employer Identification Number (EIN) <u>13-4099534</u>
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>	
2 Assets:	
a Market value	2a <u>2124870175</u>
b Actuarial value	2b <u>2124870175</u>
3 Funding target/participant count breakdown	(1) Number of participants (2) Vested Funding Target (3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	<u>7312</u> <u>615758415</u> <u>615758415</u>
b For terminated vested participants.....	<u>22310</u> <u>1120484590</u> <u>1120484590</u>
c For active participants.....	<u>4109</u> <u>363705322</u> <u>368932099</u>
d Total.....	<u>33731</u> <u>2099948327</u> <u>2105175104</u>
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	4b
5 Effective interest rate	5 <u>6.06 %</u>
6 Target normal cost.....	6 <u>18100000</u>

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	<u>09/26/2017</u> Date
Signature of actuary <u>KATHLEEN EICHNER, F.S.A., E.A.</u>	<u>17-06046</u> Most recent enrollment number
Type or print name of actuary <u>TOWERS WATSON DELAWARE INC.</u>	<u>973-290-2500</u> Telephone number (including area code)
Firm name <u>8 CAMPUS DRIVE</u> <u>4TH FLOOR</u> <u>PARSIPPANY, NJ 07054-1050</u>	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

Part II Beginning of Year Carryover and Prefunding Balances		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	639252161	1653708
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	8950000	0
9	Amount remaining (line 7 minus line 8)	630302161	1653708
10	Interest on line 9 using prior year's actual return of <u>-3.52</u> %	-22186636	-58211
11	Prior year's excess contributions to be added to prefunding balance:		
a	Present value of excess contributions (line 38a from prior year)		0
b(1)	Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.26</u> %		0
b(2)	Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c	Total available at beginning of current plan year to add to prefunding balance		0
d	Portion of (c) to be added to prefunding balance		
12	Other reductions in balances due to elections or deemed elections	50000000	
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	558115525	1595497

Part III Funding Percentages			
14	Funding target attainment percentage	14	74.34%
15	Adjusted funding target attainment percentage	15	100.93%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	113.44%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls					
18 Contributions made to the plan for the plan year by employer(s) and employees:					
(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
a	Contributions allocated toward unpaid minimum required contributions from prior years.	19a 0
b	Contributions made to avoid restrictions adjusted to valuation date	19b 0
c	Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c 0
20 Quarterly contributions and liquidity shortfalls:		
a Did the plan have a "funding shortfall" for the prior year?		☒ Yes ☐ No
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner?		☒ Yes ☐ No
c If line 20a is "Yes," see instructions and complete the following table as applicable:		
Liquidity shortfall as of end of quarter of this plan year		
(1) 1st	(2) 2nd	(3) 3rd
0	0	0
		(4) 4th 0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost					
21	Discount rate:					
a	Segment rates:	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 33%;">1st segment: 4.43%</td> <td style="width: 33%;">2nd segment: 5.91%</td> <td style="width: 33%;">3rd segment: 6.65%</td> </tr> </table>	1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%	☐ N/A, full yield curve used
1st segment: 4.43%	2nd segment: 5.91%	3rd segment: 6.65%				
b	Applicable month (enter code)	21b	0			
22	Weighted average retirement age	22	61			
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute					
Part VI	Miscellaneous Items					
24	Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No					
25	Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No					
26	Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No					
27	If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.	27				
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years					
28	Unpaid minimum required contributions for all prior years	28	0			
29	Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0			
30	Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0			
Part VIII	Minimum Required Contribution For Current Year					
31	Target normal cost and excess assets (see instructions):					
a	Target normal cost (line 6)	31a	18100000			
b	Excess assets, if applicable, but not greater than line 31a	31b				
32	Amortization installments:	Outstanding Balance	Installment			
a	Net shortfall amortization installment	1433891	236912			
b	Waiver amortization installment	0	0			
33	If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33				
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	34	18336912			
		Carryover balance	Prefunding balance			
35	Balances elected for use to offset funding requirement	18000000	340000			
36	Additional cash requirement (line 34 minus line 35)	36	0			
37	Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	37	0			
38	Present value of excess contributions for current year (see instructions)					
a	Total (excess, if any, of line 37 over line 36)	38a	0			
b	Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b				
39	Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	39	0			
40	Unpaid minimum required contributions for all years	40	0			
Part IX	Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)					
41	If an election was made to use PRA 2010 funding relief for this plan:					
a	Schedule elected	☐ 2 plus 7 years ☐ 15 years				
b	Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011				
42	Amount of acceleration adjustment	42	0			
43	Excess installment acceleration amount to be carried over to future plan years	43	0			

SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2016
		This Form is Open to Public Inspection.

For calendar plan year 2016 or fiscal plan year beginning **01/01/2016** and ending **12/31/2016**

A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534

Part I	Service Provider Information (see instructions)
---------------	--

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☒ Yes ☐ No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation ABERDEEN ASSET MANAGEMENT INC.
--

51-0368279

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation CENTERBRIDGE CREDIT PARTNERS TE LP
--

80-0521543

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation CENTERBRIDGE SPECIAL CREDIT PARTNER

94-3474341

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation ANGELO GORDON & CO.

26-4216120

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ANGELO GORDON & CO.

13-3701947

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BEACON CAPITAL PARTNERS, LLC

06-1826666

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BLACKROCK INSTITUTIONAL TRUST CO,NA

94-3112180

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

OFI GLOBAL TRUST CO.

13-3459790

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GLOBAL INFRASTRUCTURE PARTNERS

98-0522311

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

POLUNIN CAPITAL PARTNERS, LLC

46-7425989

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LEEDS EQUITY ASSOCIATES, LP

26-1640945

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

STATE STREET GLOBAL ADVISORS

04-1867445

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 31 52 50	NONE	8630992	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

FIDELITY INVESTMENTS INSTL OPRTNS

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13 50	NONE	3480030	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

GE ASSET MANAGEMENT INC.

06-1238874

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 31 52 50	NONE	2708268	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WILLIS TOWERS WATSON

27-0676603

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50 17 70 34	NONE	602715	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

THE BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50 25 52 31 99	NONE	185710	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MILLER & CHEVALIER CHARTERED

52-1212890

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	116708	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, \$5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MITCHELL & TITUS LLP

13-2781641

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	53500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50 70	NONE	35000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

PRICEWATERHOUSECOOPERS LLP

13-4008324

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50 70	NONE	7750	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received \$1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ► File as an attachment to Form 5500.	OMB No. 1210-0110 <div style="text-align: center; font-size: 1.2em; font-weight: bold;">2016</div> This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>TIME WARNER PENSION PLAN</u>	B Three-digit plan number (PN) ►	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>TIME WARNER INC.</u>	D Employer Identification Number (EIN) <u>13-4099534</u>	

Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SSGA MSCI ACWI MIN VOL INDX NL QIB</u>	
b Name of sponsor of entity listed in (a): <u>STATE STREET GLOBAL ADVISORS</u>	
c EIN-PN <u>90-0337987-460</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>293304027</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>OAKTREE EMERGING MARKETS EQUITY</u>	
b Name of sponsor of entity listed in (a): <u>OAKTREE CAPITAL MANAGEMENT</u>	
c EIN-PN <u>98-1049544-001</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>7586991</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>AQR EAFE EQUITY FUND</u>	
b Name of sponsor of entity listed in (a): <u>AQR CAPITAL MANAGEMENT</u>	
c EIN-PN <u>90-6194032-001</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>81537000</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>OFITC EMERGING MARKETS EQUITY FUND</u>	
b Name of sponsor of entity listed in (a): <u>OFI GLOBAL TRUST COMPANY</u>	
c EIN-PN <u>13-3459790-001</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>19607675</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ADAMS STREET PRTSHP FD-2002 US FD</u>	
b Name of sponsor of entity listed in (a): <u>ADAMS STREET PARTNERS, LLC</u>	
c EIN-PN <u>36-4486500-001</u>	d Entity code <u>E</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2135727</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>SPRUCEGROVE US INT'L POOLED FUND</u>	
b Name of sponsor of entity listed in (a): <u>SPRUCEGROVE INVESTMENT MANAGEMENT LTD</u>	
c EIN-PN <u>11-6453953-001</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>51356806</u>	
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>ABERDEEN INT'L EQUITY EAFE FUND</u>	
b Name of sponsor of entity listed in (a): <u>ABERDEEN ASSET MANAGEMENT INC.</u>	
c EIN-PN <u>37-1658216-001</u>	d Entity code <u>C</u>
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>40042812</u>	

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

a Name of MTIA, CCT, PSA, or 103-12 IE: [SSGA S&P500 FLGSHP NONLENDING FUND](#)

b Name of sponsor of entity listed in (a): [STATE STREET GLOBAL ADVISORS](#)

c EIN-PN 04-0025081-004	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 102391908
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a Name of MTIA, CCT, PSA, or 103-12 IE: [POLUNIN DEVELOP COUNTRIES FUND LLC](#)

b Name of sponsor of entity listed in (a): [POLUNIN CAPITAL PARTNERS LIMITED](#)

c EIN-PN 46-7425989-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 14086159
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a Name of MTIA, CCT, PSA, or 103-12 IE: [BLACKROCK EQUITY INDEX FUND NL](#)

b Name of sponsor of entity listed in (a): [BLACKROCK FINANCIAL MANAGEMENT INC](#)

c EIN-PN 80-0300291-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: [BLACKROCK MSCI ACWI MIN VOL INDEX](#)

b Name of sponsor of entity listed in (a): [BLACKROCK FINANCIAL MANAGEMENT INC](#)

c EIN-PN 46-2920596-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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Part II Information on Participating Plans (to be completed by DFEs)

(Complete as many entries as needed to report all participating plans)

a Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
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plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN**a** Plan name**b** Name of
plan sponsor**c** EIN-PN

<div>SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration</div>	<div>Financial Transaction Schedules</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).</div> <div>► File as an attachment to Form 5500.</div>	<div>OMB No. 1210-0110</div> <div>2016</div> <div>This Form is Open to Public Inspection.</div>
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016	
<div>A Name of plan TIME WARNER PENSION PLAN</div>	<div>B Three-digit plan number (PN) ► 001</div>
<div>C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.</div>	<div>D Employer Identification Number (EIN) 13-4099534</div>

<div>Part I</div>	<div>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</div> <div>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.</div>
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(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK GLB MTN 144A 6.33% 7/28/11

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
266000			266000	266000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK HF MTN TR 6.375% 9/25/12

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
241000			241000	241000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LANDSBANKINN AUSTURSTRAETI 16 REYKJAVIK, ICELAND 105 IS	LANDSBANKINN IS HF 144A 6.1% 8/25/11

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
606000			606000	606000	

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	GLITNIR BANK SOLTUNI 26 REYKJAVIK, ICELAND 105 IS	GLITNIR BANK HF NON CUM 144A 7.451% 3/29/16			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
100000			107451	100000	7451
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	KAUPTHING BANK BORGARTUN 26 REYKJAVIK, ICELAND 105 IS	KAUPTHING BK HF MTN 144A 5.75% 10/4/11			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
120000			120000	120000	
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐	KAUPTHING BANK BORGARTUN 26 REYKJAVIK, ICELAND 105 IS	KAUPTHING BK HF 144A 7.625% 2/28/15			
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
1051000			1051000	1051000	
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items			
☐					
		Amount received during reporting year		Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)			
☐						
(e) Original cost		(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price		
(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500) <small>Internal Revenue Service</small> <small>Department of Labor</small> <small>Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016		
A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534	

Part I	Asset and Liability Statement
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1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions.....	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other.....	1b(3)	50388596	28091793
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit).....	1c(1)	73161350	71247351
(2) U.S. Government securities	1c(2)	258182934	261903207
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other.....	1c(3)(B)	1125944629	937782551
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	314472	0
(B) Common.....	1c(4)(B)	148204880	165153722
(5) Partnership/joint venture interests	1c(5)	42001650	30742450
(6) Real estate (other than employer real property).....	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans.....	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	468618482	609913378
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities.....	1c(12)	2907199	2135727
(13) Value of interest in registered investment companies (e.g., mutual funds).....	1c(13)	19066502	23039815
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	44362274	38464388

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	2233152968	2168474382

Liabilities

g Benefit claims payable	1g	1229	8531
h Operating payables	1h	39362168	16288998
i Acquisition indebtedness	1i		
j Other liabilities	1j	68920624	83301416
k Total liabilities (add all amounts in lines 1g through 1j)	1k	108284021	99598945

Net Assets

l Net assets (subtract line 1k from line 1f)	1l	2124868947	2068875437
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Part II Income and Expense Statement

- 2** Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income

		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)	0	
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B) , (C) , and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1660901	
(B) U.S. Government securities	2b(1)(B)	3890748	
(C) Corporate debt instruments	2b(1)(C)	55051756	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	-1368563	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		59234842
(2) Dividends: (A) Preferred stock	2b(2)(A)	12799	
(B) Common stock	2b(2)(B)	2400088	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	157889	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		2570776
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	1322750229	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	1341393506	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		-18643277
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	122613980	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		122613980

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		41303774
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		-339024
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds).....	2b(10)		
c Other income.....	2c		
d Total income. Add all income amounts in column (b) and enter total.....	2d		206741071

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	231077510	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3).....	2e(4)		231077510
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense.....	2h		
i Administrative expenses: (1) Professional fees.....	2i(1)	993632	
(2) Contract administrator fees.....	2i(2)	3480030	
(3) Investment advisory and management fees.....	2i(3)	11508171	
(4) Other	2i(4)	15675238	
(5) Total administrative expenses. Add lines 2i(1) through (4).....	2i(5)		31657071
j Total expenses. Add all expense amounts in column (b) and enter total	2j		262734581

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-55993510
l Transfers of assets:			
(1) To this plan.....	2l(1)		
(2) From this plan.....	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☒ Unqualified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Did the accountant perform a limited scope audit pursuant to 29 CFR 2520.103-8 and/or 103-12(d)? ☐ Yes ☒ No

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: MITCHELL & TITUS LLP

(2) EIN: 13-2781641

d The opinion of an independent qualified public accountant is **not attached** because:

(1) ☐ This form is filed for a CCT, PSA, or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.).....

b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)

	Yes	No	Amount
4a		X	
4b	X		2391451

		Yes	No	Amount
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		100000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked, and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			
o Defined Benefit Plan or Money Purchase Pension Plan Only: Were any distributions made during the plan year to an employee who attained age 62 and had not separated from service?	4o			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year?
If "Yes," enter the amount of any plan assets that reverted to the employer this year. ☐ Yes ☒ No **Amount:**

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c If the plan is a defined benefit plan, is it covered under the PBGC insurance program (See ERISA section 4021.)? ☒ Yes ☐ No ☐ Not determined
If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 3994847. (See instructions.)

Part V Trust Information

6a Name of trust	6b Trust's EIN
6c Name of trustee or custodian	6d Trustee's or custodian's telephone number

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection.
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

A Name of plan <u>TIME WARNER PENSION PLAN</u>	B Three-digit plan number (PN) ▶ <u>001</u>
C Plan sponsor's name as shown on line 2a of Form 5500 <u>TIME WARNER INC.</u>	D Employer Identification Number (EIN) <u>13-4099534</u>

Part I	Distributions
---------------	----------------------

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions	1	<u>0</u>
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): <u>04-3510934</u>		
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.		
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year	3	<u>5228</u>

Part II	Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)
----------------	---

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)?	☐ Yes	☐ No	☒ N/A
If the plan is a defined benefit plan, go to line 8.			
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.			
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)	6a		
b Enter the amount contributed by the employer to the plan for this plan year	6b		
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount)	6c		
If you completed line 6c, skip lines 8 and 9.			
7 Will the minimum funding amount reported on line 6c be met by the funding deadline?	☐ Yes	☐ No	☐ N/A
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change?	☐ Yes	☐ No	☒ N/A

Part III	Amendments
-----------------	-------------------

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box.....	☐ Increase	☐ Decrease	☐ Both	☒ No
--	-----------------------------------	-----------------------------------	-------------------------------	--

Part IV	ESOPs (see instructions). If this is not a plan described under Section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.
----------------	---

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan?	☐ Yes	☐ No
11 a Does the ESOP hold any preferred stock?	☐ Yes	☐ No
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.)	☐ Yes	☐ No
12 Does the ESOP hold any stock that is not readily tradable on an established securities market?	☐ Yes	☐ No

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2016
v. 160205

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

a Name of contributing employer

b EIN

c Dollar amount contributed by employer

d Date collective bargaining agreement expires (If employer contributes under more than one collective bargaining agreement, check box ☐ and see instructions regarding required attachment. Otherwise, enter the applicable date.) Month _____ Day _____ Year _____

e Contribution rate information (If more than one rate applies, check this box ☐ and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)

(1) Contribution rate (in dollars and cents) _____

(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14	Enter the number of participants on whose behalf no contributions were made by an employer as an employer of the participant for:	
a	The current year	14a
b	The plan year immediately preceding the current plan year	14b
c	The second preceding plan year	14c
15	Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:	
a	The corresponding number for the plan year immediately preceding the current plan year	15a
b	The corresponding number for the second preceding plan year	15b
16	Information with respect to any employers who withdrew from the plan during the preceding plan year:	
a	Enter the number of employers who withdrew during the preceding plan year	16a
b	If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	16b
17	If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment. ☐	

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18	If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment	
19	If the total number of participants is 1,000 or more, complete lines (a) through (c)	
a	Enter the percentage of plan assets held as: Stock: <u>30.0</u> % Investment-Grade Debt: <u>64.0</u> % High-Yield Debt: <u>1.0</u> % Real Estate: <u>0.0</u> % Other: <u>5.0</u> %	
b	Provide the average duration of the combined investment-grade and high-yield debt: ☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☒ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more	
c	What duration measure was used to calculate line 19(b)? ☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☒ Other (specify): <u>OPTION ADJUSTED</u>	

Part VII IRS Compliance Questions

20a	Is the plan a 401(k) plan? If "No," skip b	☐ Yes	☐ No
20b	How did the plan satisfy the nondiscrimination requirements for employee deferrals under section 401(k)(3) for the plan year? Check all that apply:	☐ Design-based safe harbor	☐ "Prior year" ADP test
		☐ "Current year" ADP test	☐ N/A
21a	What testing method was used to satisfy the coverage requirements under section 410(b) for the plan year? Check all that apply:	☐ Ratio percentage test	☐ Average benefit test ☐ N/A
21b	Did the plan satisfy the coverage and nondiscrimination requirements of sections 410(b) and 401(a)(4) for the plan year by combining this plan with any other plan under the permissive aggregation rules?	☐ Yes	☐ No
22a	If the plan is a master and prototype plan (M&P) or volume submitter plan that received a favorable IRS opinion letter or advisory letter, enter the date of the letter / / and the serial number .		
22b	If the plan is an individually-designed plan that received a favorable determination letter from the IRS, enter the date of the most recent determination letter / / .		

TIME WARNER PENSION PLAN

**Financial Statements and Supplemental Schedules
For the Years Ended December 31, 2016 and 2015
With Independent Auditor's Report**

TIME WARNER PENSION PLAN
Financial Statements and Supplemental Schedules
Years Ended December 31, 2016 and 2015

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INDEPENDENT AUDITOR'S REPORT

The Administrative Committee
Time Warner Pension Plan

We have audited the accompanying financial statements of the Time Warner Pension Plan, which comprise the statements of net assets available for benefits as of December 31, 2016 and 2015, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

Management's Responsibility for the Financial Statements

Management is responsible for the preparation and fair presentation of these financial statements in accordance with U.S. generally accepted accounting principles; this includes the design, implementation and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free of material misstatement, whether due to fraud or error.

Auditor's Responsibility

Our responsibility is to express an opinion on these financial statements based on our audits. We conducted our audits in accordance with auditing standards generally accepted in the United States of America. Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements are free of material misstatement.

An audit involves performing procedures to obtain audit evidence about the amounts and disclosures in the financial statements. The procedures selected depend on the auditor's judgment, including the assessment of the risks of material misstatement of the financial statements, whether due to fraud or error. In making those risk assessments, the auditor considers internal control relevant to the entity's preparation and fair presentation of the financial statements in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the entity's internal control. Accordingly, we express no such opinion. An audit also includes evaluating the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluating the overall presentation of the financial statements.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

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Opinion

In our opinion, the financial statements referred to above present fairly, in all material respects, the net assets available for benefits of the Time Warner Pension Plan as of December 31, 2016, and the changes therein for the year then ended, and its financial status as of December 31, 2015, and the changes therein for the year then ended, in accordance with generally accepted accounting principles in the United States of America.

Supplemental Schedules

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The accompanying supplemental schedules of loans or fixed income obligations in default or classified as uncollectible and assets (held at end of year) as of December 31, 2016, and reportable transactions for the year then ended, are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under the Employee Retirement Income Security Act of 1974. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with auditing standards generally accepted in the United States of America. In our opinion, the information is fairly stated, in all material respects, in relation to the financial statements as a whole.

Mitchell Titus, LLP

September 26, 2017

TIME WARNER PENSION PLAN
Statement of Net Assets Available for Benefits

	December 31,	
	2016	2015
	<i>(In Thousands)</i>	
Assets		
Investments at fair value:		
Cash and cash equivalents	\$ 71,247	\$ 73,161
Group annuity contract	204	216
U.S. Government and agency securities	207,559	208,786
Other fixed income securities	936,850	1,137,139
Common stocks	153,403	140,508
Commingled trust funds	609,913	468,618
Registered investment companies	23,040	19,067
Other investments	56,732	67,944
Securities on loan:		
U.S. Government and agency securities	54,345	49,397
Other fixed income securities	15,339	10,232
Common stocks	11,751	7,697
Total investments at fair value	<u>2,140,383</u>	<u>2,182,765</u>
Receivables for securities sold	14,768	33,680
Accrued investment income	13,323	16,709
Total assets	<u>2,168,474</u>	<u>2,233,154</u>
Liabilities		
Collateral due for securities on loan	83,301	68,921
Payables for securities purchased	4,948	30,363
Other liabilities	11,341	9,000
Total liabilities	<u>99,590</u>	<u>108,284</u>
Net assets available for benefits	<u>\$ 2,068,884</u>	<u>\$ 2,124,870</u>

The accompanying notes are an integral part of these financial statements.

TIME WARNER PENSION PLAN
Statement of Changes in Net Assets Available for Benefits

	Year Ended December 31,	
	2016	2015
	<i>(In Thousands)</i>	
Net assets available for benefits at beginning of year	\$ 2,124,870	\$ 2,351,913
Changes in net assets:		
Investment income, net of fees	50,298	57,939
Net realized and unrealized appreciation (depreciation) in the fair value of investments	144,935	(135,970)
Net investment gain (loss)	195,233	(78,031)
Benefits paid to participants	(231,070)	(137,917)
Administrative expenses	(20,149)	(11,095)
Net change	(55,986)	(227,043)
Net assets available for benefits at end of year	\$ 2,068,884	\$ 2,124,870

The accompanying notes are an integral part of these financial statements.

TIME WARNER PENSION PLAN

Notes to Financial Statements

December 31, 2016

1. DESCRIPTION OF THE PLAN

The following is an abbreviated description of the Time Warner Pension Plan (the “Plan”). Time Warner Inc. (“Time Warner”) is the Plan sponsor. More complete descriptions of the Plan are provided in the Plan documents, as amended, and the summary plan description. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (“ERISA”).

General

The Plan is a noncontributory defined benefit plan that covers employees who had completed one year of eligible service prior to July 1, 2010 with Time Warner and/or its participating subsidiaries and who had otherwise satisfied the applicable participation rules. The Plan sponsor and other participating employers are referred to herein as the “Company” or “Employing Companies.” Employees covered by a collective bargaining agreement are eligible only if their agreement provides for Plan coverage.

The Plan is the only participating plan in the Time Warner Inc. Master Pension Trust (the “Master Trust”), for which the trustee is The Bank of New York Mellon (the “Trustee”).

The Plan administrator is a committee (the “Administrative Committee”) appointed by Time Warner’s board of directors (the “Board”). Certain administrative functions of the Plan have been delegated to others in accordance with the terms of the Plan.

On August 1, 2016, the Plan was amended to provide for a one-time lump sum window program for eligible vested participants who (i) had terminated employment as of May 31, 2016, (ii) had not yet commenced payment of their benefits as of May 31, 2016, (iii) were not otherwise eligible for an immediate lump sum payment of their benefits and (iv) had benefits with a present value of less than \$50,000. Eligible participants had the opportunity to elect, during the period beginning on August 16, 2016 and ending on October 7, 2016, to receive their benefits in the form of an immediate lump sum payment. Payments under the window program were made or commenced in December 2016 and totaled approximately \$111.4 million.

On October 22, 2016, Time Warner entered into an Agreement and Plan of Merger (the “Merger Agreement”) with AT&T Inc. (“AT&T”). The Merger Agreement provides for the merger of a newly formed wholly owned subsidiary of AT&T with and into Time Warner, with Time Warner continuing as the surviving company in the merger, and, immediately thereafter, the merger of Time Warner with and into a limited liability company formed by AT&T, which will continue as the surviving entity and a wholly owned subsidiary of AT&T. The Merger Agreement was unanimously approved by all members of Time Warner’s and AT&T’s boards of directors. Time Warner shareholders adopted the Merger Agreement at a special meeting of shareholders on February 15, 2017. The merger is conditioned on the receipt of certain antitrust and other required regulatory consents. The merger is expected to close before year-end 2017.

Pension Benefits

Benefits under the Plan are based on a participant’s years of eligible service and eligible compensation, as defined in the Plan. A participant’s eligible compensation is limited by the Internal Revenue Code of 1986, as amended (the “Code”). A participant’s benefits are 100% vested after five years of eligible service.

Effective after June 30, 2010, benefits provided under the Plan stopped accruing for additional years of service and the Plan was closed to new hires and employees who had not completed one year of eligible service prior to July 1, 2010. After December 31, 2013, pay increases are not taken into consideration when determining a participant’s benefits under the Plan. However, years of service will continue to count for vesting and early retirement.

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

Funding Policy

The Company contributes to the Plan to provide assets intended to meet the benefits to be paid to participants. The Company's current funding policy is to make contributions in amounts at least sufficient to satisfy the Code and ERISA funding requirements. In 2016 and 2015, the Plan met the minimum funding standards of ERISA.

Plan Termination

While Time Warner has not expressed any intent to terminate the Plan, it may do so at any time, subject to the provisions of ERISA. In the event of any such termination, participants would become fully vested in their accumulated plan benefits and the net assets of the Plan would be allocated among participants and beneficiaries in accordance with the provisions of Title IV of ERISA. Any assets remaining after satisfaction of the Plan's benefit obligations would revert to the Company. Whether a participant's accumulated plan benefits will be paid when a defined benefit plan is terminated depends on the amount of the net assets in a plan, the priority of the participant's benefits in relation to the claims of other participants, and the portion of the participant's benefits that are guaranteed by the Pension Benefit Guaranty Corporation at that time. Accordingly, the benefits of some participants in a plan may be fully or partially covered by its net assets, while the benefits of other participants may not be covered at all.

2. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

Basis of Presentation

The accompanying financial statements have been prepared on the accrual basis of accounting.

Costs and expenses incurred for the purchase, sale or transfer of investments reflected in the accompanying financial statements are considered a cost of the investment or a reduction in the proceeds of a sale, as appropriate. Investment management fees and investment evaluation costs are paid by the Plan and are included in Investment income, net of fees in the Statement of Changes in Net Assets Available for Benefits.

Administrative Expenses

Certain administrative costs are charged to the Plan as permitted under ERISA, including, for example, fees for actuarial, auditing, custodial, recordkeeping and trustee services. Other administrative costs, such as compensation of employees responsible for the ongoing administration of the Plan, are paid by Time Warner.

Use of Estimates

The preparation of financial statements in conformity with U.S. generally accepted accounting principles requires management to make estimates and assumptions that affect the amounts reported in the accompanying financial statements and notes thereto. Actual results could differ from those estimates.

Plan contributions are made and the actuarial present value of accumulated Plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimation and assumption processes, it is possible that changes in these estimates and assumptions in the near term could materially affect the amounts reported and disclosed in the financial statements.

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

Payment of Benefits

Benefits paid to participants are recorded when paid.

Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). See Note 4 for additional information and disclosures related to fair value measurements.

Securities denominated in non-U.S. currencies are translated into U.S. dollars at the exchange rates in effect as of the date of the Statement of Net Assets Available for Benefits.

Purchases and sales of investments are recorded on a trade date basis. Realized gains and losses on sales of securities are recognized on the trade date and are determined on the basis of the average cost method. Dividends are recorded on the ex-dividend date. Interest income is recognized on an accrual basis.

Subsequent Events

The Plan's management evaluated subsequent events for the Plan through September 26, 2017, the date the financial statements were available to be issued, and determined there were no material subsequent events.

3. INVESTMENTS

The assets of the Plan are primarily held in the Master Trust. The fair value of the Plan's assets that are not held in the Master Trust was not material as of December 31, 2016 and 2015. Such assets are reflected in the Plan's Statement of Net Assets Available for Benefits.

The Plan's investments are in a variety of financial assets that are exposed to risks such as interest rate, foreign currency exchange rate, market and credit risk. Due to these risks, it is possible that the value of the Plan's investments will change in the near term, which could materially affect the amounts reported in the Statement of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

The Plan's investments are overseen by a committee appointed by the Board (the "Investment Committee"). The Investment Committee does not manage any Plan assets. The Investment Committee determines the investment policy, investment guidelines and asset allocation policy, and has appointed an investment manager to manage the Plan's assets in accordance with such policies and guidelines. The investment manager may also appoint sub-advisors to manage specific portfolio strategies, which are subject to guidelines relevant to the particular strategy. The investment manager and the sub-advisors appointed by the investment manager exercise discretionary authority, subject to certain limitations, for the purchase, sale, and management of the investments of the Master Trust and the Plan that have been allocated to them for such purposes. The Investment Committee monitors the performance of the investment manager and sub-advisors.

The investment policy for the Plan is to invest in assets in a manner that minimizes funded status volatility and achieves and maintains a fully funded status for the Plan in order to pay current and future participant benefits from Plan assets. Under the Company's investment policy, the current asset allocation target for the Plan is approximately 40% equity investments and 60% fixed income investments. If the funding level

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

declines, the Company intends to move 5% of the Plan's assets from fixed income investments to equity investments comprised of growth assets for each 5% decline in the funding level until the fixed income investment allocation reaches a minimum of 50% of the Plan's assets. In addition, if the funding level increases over time, the Company intends to move 5% of the Plan's assets from equity investments comprised of growth assets to fixed income investments for every 5% increase in the funding level to move to a target of approximately 20% equity investments and 80% fixed income investments to further minimize the funded status volatility. The Plan's equity investments comprised of growth assets will be further diversified over time to include real estate funds that invest in high quality properties with a small degree of leverage.

The investment manager and certain sub-advisors for the Plan's investments are authorized to use derivative financial instruments, either directly or within a commingled fund structure, in accordance with established guidelines. Derivative financial instruments may be used for the purpose of managing interest rate and foreign exchange risk and for yield enhancement. The derivative financial instruments are recorded as other investments either as an asset or a liability, depending on whether the instrument is in a gain or loss position. Changes in the fair value of derivative financial instruments are recorded in the Statement of Changes in Net Assets Available for Benefits; therefore, no gains or losses are deferred. At December 31, 2016 and 2015, the fair value of the derivative financial instruments held by the Plan was not material. The derivative financial instruments held by the Plan at December 31, 2016 and 2015 consisted of futures contracts and swap contracts.

The Plan participates in a securities lending program under which The Bank of New York Mellon (the "Bank") is authorized to lend certain Plan securities. To secure a loan under the program, a borrower provides collateral in the form of cash ("Cash Collateral") and/or U.S. Government and agency securities ("Securities Collateral") at 102% to 105% of the fair value of the borrowed securities. Securities that have been loaned, as well as the Securities Collateral, are marked to market on a daily basis by the Bank, and the Cash Collateral is adjusted accordingly for the securities secured by that collateral. The Plan has the right to recover the securities on loan from the Plan from the borrower on demand. The Bank has agreed to indemnify the Plan against any loss resulting from any failure of a borrower to return securities on loan from the Plan. At December 31, 2016 and 2015, the fair value of securities on loan from the Plan was approximately \$81.4 million and \$67.3 million, respectively. At December 31, 2016 and 2015, the liability for collateral held by the Plan with respect to the securities on loan was approximately \$83.3 million (comprised of approximately \$17.0 million of Cash Collateral and \$66.3 million of Securities Collateral) and approximately \$68.9 million (comprised of approximately \$9.5 million of Cash Collateral and \$59.4 million of Securities Collateral), respectively.

The Cash Collateral is invested in a separate account managed exclusively for the Master Trust and the Plan by the Bank and is invested in overnight repurchase agreements collateralized by U.S. Government and agency securities (the "Managed Cash Collateral Account"). The Bank is not required to indemnify the Plan against any investment losses in the Managed Cash Collateral Account. The Managed Cash Collateral Account is exempt from the registration requirements of the Investment Company Act of 1940 (the "Act"). At December 31, 2016 and 2015, the fair value of the Plan's investments in the Managed Cash Collateral Account was approximately \$17.0 million and \$9.5 million, respectively. At December 31, 2016 and 2015, the fair value of the Securities Collateral held by the Plan was approximately \$66.3 million and \$59.4 million, respectively.

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

The securities on loan are presented in the Plan's Statement of Net Assets Available for Benefits. The Plan's earnings on securities lending activities are recorded in the Plan's Statement of Changes in Net Assets Available for Benefits.

4. FAIR VALUE MEASUREMENTS

A fair value measurement is determined based on the assumptions that a market participant would use in pricing an asset or liability. A three-tiered hierarchy draws distinctions between market participant assumptions based on (i) observable inputs such as quoted prices in active markets (Level 1), (ii) inputs other than quoted prices in active markets that are observable either directly or indirectly (Level 2) and (iii) unobservable inputs that require the Plan to use present value and other valuation techniques in the determination of fair value (Level 3).

The following table presents information about the Plan's assets and liabilities required to be carried at fair value on a recurring basis as of December 31, 2016 and 2015 (in thousands):

Assets	December 31, 2016				December 31, 2015			
	Level 1	Level 2	Level 3	Total	Level 1	Level 2	Level 3	Total
Cash and cash equivalents ^(a)	\$ 71,247	\$ —	\$ —	\$ 71,247	\$ 73,161	\$ —	\$ —	\$ 73,161
Group annuity contract	—	204	—	204	—	216	—	216
Fixed income securities:								
U.S. Government and agency securities ^(b)	175,119	32,440	—	207,559	142,564	66,222	—	208,786
Other fixed income securities	—	936,850	—	936,850	—	1,137,139	—	1,137,139
Common stocks	153,403	—	—	153,403	140,508	—	—	140,508
Registered investment companies	23,040	—	—	23,040	19,067	—	—	19,067
Other investments:								
Derivatives	497	—	—	497	285	—	—	285
Preferred stock	—	—	—	—	314	—	—	314
Securities on loan:								
Fixed income securities:								
U.S. Government and agency securities	54,345	—	—	54,345	48,902	495	—	49,397
Other fixed income securities	—	15,339	—	15,339	—	10,232	—	10,232
Common stocks	11,751	—	—	11,751	7,697	—	—	7,697
Total assets	\$ 489,402	\$ 984,833	\$ —	\$ 1,474,235	\$ 432,498	\$ 1,214,304	\$ —	\$ 1,646,802
Liabilities								
Derivatives	(235)	(1,863)	—	(2,098)	(289)	(2,771)	—	(3,060)
Total	\$ 489,167	\$ 982,970	\$ —	\$ 1,472,137	\$ 432,209	\$ 1,211,533	\$ —	\$ 1,643,742

^(a) As of December 31, 2016 and 2015, cash and cash equivalents primarily consisted of \$53.6 million and \$63.5 million, respectively, of money market funds and \$17.0 million and \$9.5 million, respectively, of Cash Collateral for securities on loan.

^(b) As of December 31, 2016 and 2015, U.S. Government and agency securities included \$66.3 million and \$59.4 million, respectively, of Securities Collateral for securities on loan.

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

Investments that are measured at fair value using the net asset value per share as a practical expedient have not been categorized in the fair value table above and are as follows:

	December 31,	
	2016	2015
	<i>(In Thousands)</i>	
<u>Asset Category</u>		
Commingled trust funds	\$ 609,913	\$ 468,618
Other investments:		
Limited partnerships	30,743	42,002
Hedge fund investments	23,356	22,436
103-12 investment	2,136	2,907
Total	\$ 666,148	\$ 535,963

The following is a description of the valuation methodologies used for assets and liabilities measured at fair value.

Cash equivalents: Cash equivalents consist of investments in money market funds valued at net asset value per unit equal to one dollar and are classified as a Level 1 investment in the fair value hierarchy.

Group annuity contract: The Plan's group annuity contract is invested in a fixed-dollar deposit fund, is recorded at contract value at an amount that approximates fair value and is classified as a Level 2 investment in the fair value hierarchy.

Fixed income securities: Fixed income securities that trade on an active market are valued at the closing price as reported on the active market on which the individual securities are traded and are classified as Level 1 investments in the fair value hierarchy. Securities not traded on an active market are valued based on yields currently available on comparable securities of issuers with similar credit ratings and are classified as Level 2 investments in the fair value hierarchy. When quoted prices are not available for identical or similar securities, the securities are valued using a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks. In such cases, the securities are classified as Level 3 investments in the fair value hierarchy. The Plan did not hold any fixed income securities that were classified as Level 3 investments as of December 31, 2016 and 2015.

Common stocks: Valued at the closing price reported on the active market on which the individual securities are traded and classified as Level 1 investments in the fair value hierarchy.

Commingled trust funds: Valued at the net asset value per unit as reported to the Trustee by the investment manager managing such trust funds. Valuations by the investment manager of the investments of the commingled trust funds in securities that are traded in public markets for which quoted prices are readily available are based on the quoted market price of each such investment at the valuation date. Any investments not traded in public markets or for which quoted prices are not readily available are valued by the investment manager at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date. Commingled trust funds have various procedures governing liquidity. Although some funds supply daily liquidity upon demand, others have rules and procedures governing

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

liquidity. These may include advance notification requirements and specific periodic dates for providing such liquidity. Additionally, some commingled trust funds may reserve the right, from time to time, to be exercised at the funds' discretion to limit the portion of an investment that may be redeemed at any one time either by an individual investor or in the aggregate by all such investors in the fund.

Registered investment companies: Consist of exchange traded funds and mutual funds. Exchange traded funds are valued at the closing price reported on the market on which the shares of the fund held by the Plan are traded and are classified as Level 1 investments in the fair value hierarchy. Mutual funds are valued at the net asset value of the shares held by the Plan and are classified as Level 1 investments in the fair value hierarchy.

Other investments:

Limited partnerships and 103-12 investments: The fair values of the investments in this category are estimated using the net asset value of the underlying investments. The underlying investments are primarily in publicly traded equity securities and in securities of private companies for which various valuation methodologies have been used to determine their values, including discounted cash flows and comparable company multiples.

The Plan does not have the right to redeem its limited partnership investments at its discretion, although the Plan may, subject to the consent of the general partner(s) of the limited partnership, sell such investments back to the limited partnership or separately to another limited partner or other third party investor at a negotiated value that may or may not approximate the most recent stated fair value at the time of such sale. The Plan receives distributions from time to time from its limited partnership investments as the individual investments of the limited partnership are liquidated over the term of the partnership agreement, which is generally 10 to 15 years. At December 31, 2016 and 2015, the Plan's unfunded commitments related to limited partnerships and 103-12 investments were approximately \$10.1 million and \$12.6 million, respectively.

Hedge fund investments: The fair values of the investments in this category are estimated using the net asset value of the underlying investments. The underlying investments are primarily in publicly traded securities that are valued at the closing price reported on the active market on which the individual securities are traded. In addition, these funds may have underlying investments in non-publicly traded securities for which quoted prices are not readily available. Such securities are valued by the investment manager at an amount that approximates fair value generally based on the verifiable fair value of similar securities at the valuation date.

The Plan's right to redeem its hedge fund investments varies according to the contractual agreements with each of the individual hedge fund managers. The redemption policies of the hedge funds provide for periodic redemptions at intervals that range from monthly to annually with notice periods ranging from 30 to 180 days. Some of the hedge funds do not permit redemption for an initial period of time following an investment in the fund, which, for the Plan's hedge fund investments, range between 6 months and 3 years. Additionally, the Plan's hedge fund investment managers may limit the portion of an investment that can be redeemed at any one time, either by an individual investor or in the aggregate by all of the investors in the hedge fund. At both December 31, 2016 and 2015, the Plan's unfunded commitments related to hedge fund investments were approximately \$1.5 million.

Other: At December 31, 2016, other investments consist of derivative instruments, which were comprised of futures and swap contracts. At December 31, 2015, other investments consist of preferred stock and derivative instruments, which were comprised of futures and swap contracts. Preferred stock is valued at the closing

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

price reported on the active market on which the individual securities are traded and classified as Level 1 investments in the fair value hierarchy. Futures contracts are generally valued at the closing settlement price reported on the active market on which the individual securities are traded and are classified as Level 1 investments in the fair value hierarchy. Where observable prices are not available, fair value is based on prices and rates observed in the primary market for similar instruments. In such cases, futures contracts are classified as Level 3 investments in the fair value hierarchy. Swap contracts consist of total return equity swaps that are intended to protect a portion of the Plan's equity investments from losses due to declines in the equity market. Such swaps are valued as the net amount due to or from the Plan in accordance with the terms of the contract based on an underlying options position for the applicable equity index and are classified as Level 2 investments in the fair value hierarchy. The Plan did not hold any derivative investments classified as Level 3 investments as of December 31, 2016 and 2015.

5. TRANSACTIONS WITH PARTIES-IN-INTEREST

As of December 31, 2016 and 2015, the Plan did not hold any Time Warner securities.

The Plan may purchase or sell shares of Time Warner common stock on the open market or directly from or to Time Warner. The Plan's purchases of Time Warner securities may not exceed 10% of the fair value of the Plan's assets. Such holdings may only exceed 10% of the fair value of the Plan's assets due to subsequent market fluctuations. There were no purchases by the Master Trust or the Plan from, or sales by the Master Trust or the Plan to, Time Warner or its affiliates of securities issued by Time Warner or its affiliates in 2016 or 2015.

GE Asset Management Incorporated ("GEAM"), a wholly owned subsidiary of General Electric Co., was a fiduciary and the investment manager of the Master Trust during the year ended December 31, 2015 and the six months ended June 30, 2016. On July 1, 2016, State Street Corporation acquired the asset management and advisory services business of GEAM and, as of that date, State Street Global Advisors ("State Street"), a division of State Street Bank and Trust Company, became the fiduciary and the investment manager of the Master Trust. GEAM was registered with the Securities and Exchange Commission (the "SEC") as an investment adviser under the Investment Advisers Act of 1940, as amended (the "Advisers Act"), while it served as the investment manager of the Master Trust. State Street Bank and Trust Company is a "bank" as defined in the Advisers Act and, as such, is not required to register with the SEC as an investment adviser.

The investment manager of the Master Trust has the authority to engage other investment managers as sub-advisors to manage certain Plan investments. Certain Plan investments are managed by the Trustee. Although the Trustee's management of such Plan investments qualifies as a party-in-interest transaction, this transaction is exempt from the prohibited transaction rules under ERISA.

In addition, certain of the Plan's investments are securities issued by the Trustee, the Plan's investment manager, other service providers and their affiliated entities. Although the Plan's investments in these securities also qualify as party-in-interest transactions, they are exempt from the prohibited transaction rules under ERISA.

6. ACCUMULATED PLAN BENEFITS

Accumulated plan benefits are the future pension benefit payments that have been earned by participants and have yet to be paid. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

participants or their beneficiaries and (b) active participants or their beneficiaries. As of January 1, 2016 and 2015, the accumulated plan benefits for active participants are based on their years of service as of June 30, 2010 and their eligible average compensation during the five consecutive calendar years prior to January 1, 2014 in which they received their highest eligible compensation. Benefits payable under all circumstances are included to the extent they are deemed attributable to participant service rendered to the valuation date.

The actuarial present value of accumulated plan benefits has been determined by an independent actuary and represents the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits earned by the participants to reflect the time value of money (through discounts for interest) and the probability of payment (by means of adjustments such as for death, disability, termination or retirement) between the valuation date and the expected date of payment.

The actuarial present value of the accumulated plan benefit information as of January 1, 2016 and 2015 is as follows:

	2016	2015
	<i>(In Thousands)</i>	
Vested benefits:		
Participants currently receiving payments	\$ 645,273	\$ 634,194
Other participants	1,584,239	1,633,031
Total vested benefits	2,229,512	2,267,225
Nonvested benefits	5,117	6,260
Total actuarial present value of accumulated plan benefits	\$ 2,234,629	\$ 2,273,485

The change in the actuarial present value of accumulated plan benefits is due to the following (in thousands):

Actuarial present value of accumulated plan benefits - January 1, 2015	\$ 2,273,485
Change in actuarial assumptions	(27,755)
Increase for interest due to decrease in the discount period	126,816
Benefits paid	(137,917)
Actuarial present value of accumulated plan benefits- January 1, 2016	\$ 2,234,629

For 2016 and 2015, actuarial values were computed using the traditional unit credit method and were based on the following significant underlying assumptions:

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

Assumed rate of return on investments and accumulated plan benefits discount rate	5.75% per annum, net of assumed expenses of 0.5%
Retirement age	Actuarially determined based on probability of retirement at certain ages
Life expectancy	For 2016, the RP-2014 Mortality Table, using generational Scale MP-2016 calculated using the RP-2014 Mortality Table adjusted backward to 2006 using Scale MP-2014, then projected forward with generational Scale MP-2016. For 2015, the RP-2014 Mortality Table, using generational Scale MP-2015 calculated using the RP-2014 Mortality Table adjusted backward to 2006 using Scale MP-2014, then projected forward with generational Scale MP-2015.

These actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

7. TAX STATUS OF PLAN

The Plan has received a determination letter from the Internal Revenue Service ("IRS") dated April 23, 2014 stating that the Plan is qualified under Section 401(a) of the Code and, therefore, the related trust is exempt from taxation. The Plan is required to operate in conformity with the Code to maintain its qualified status. The Plan is subject to audits, from time to time, by various authorities. The Administrative Committee believes the Plan is being operated in compliance with the applicable requirements of the Code and, therefore, believes that the Plan is qualified and the related trust is tax-exempt. The Administrative Committee believes that the Plan's information statements on IRS Form 5500 for years after 2012 are subject to examination by the IRS. The IRS is currently auditing the Plan with respect to the year ended December 31, 2014.

8. RECONCILIATION TO FORM 5500

At December 31, 2016 and 2015, certain net assets of the Plan were allocable to terminated or retired participants who were entitled to receive a benefit and were paid the benefit in the subsequent period. These amounts will be recorded as benefits payable on the 2016 IRS Form 5500 and related schedules and, to the extent applicable, were recorded as benefits payable on the 2015 IRS Form 5500 and related schedules and are reflected in the reconciliations below.

TIME WARNER PENSION PLAN
Notes to Financial Statements (continued)
December 31, 2016

The following is a reconciliation of net assets available for benefits per the financial statements to the net assets per the Form 5500:

	December 31,	
	2016	2015
	<i>(In Thousands)</i>	
Net assets available for benefits per the financial statements	\$ 2,068,884	\$ 2,124,870
Benefits payable	(9)	(1)
Net assets per the Form 5500	<u>\$ 2,068,875</u>	<u>\$ 2,124,869</u>

The following is a reconciliation of benefits paid to participants per the financial statements to the total benefit payments per the Form 5500:

	Year Ended December 31, 2016
	<i>(In Thousands)</i>
Benefits paid to participants per the financial statements	\$ 231,070
Benefits payable	9
Prior year benefits payable	(1)
Total benefit payments per the Form 5500	<u>\$ 231,078</u>

SUPPLEMENTAL SCHEDULES

TIME WARNER PENSION PLAN

Schedule G, Part I—Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

December 31, 2016

(a)	(b)	(c)	(d)	Amount Received During Reporting Year		(g)	Amount Overdue	
				(e)	(f)		(h)	(i)
Party- In- Interest	Identity of Obligor	Detailed Description of Loan Including Dates of Making and Maturity, Interest Rate, the Type and Value of Collateral, any Renegotiation of the Loan and the Terms of the Renegotiation and Other Material Items	Original Amount of Loan	Principal	Interest	Unpaid Balance at End of Year	Principal	Interest
	Glitnir Bank	GLITNIR BK HF GBL MTN 6.33% 7/28/11 144A	\$ 266,000	\$ —	\$ —	\$ 266,000	\$ 266,000	\$ —
	Glitnir Bank	GLITNIR BANKI HF MTN TR 6.375% 9/25/12	241,000	—	—	241,000	241,000	—
	Glitnir Bank	GLITNIR BANKI HF NON CUM 7.451% 9/14/16 144A	100,000	—	—	107,451	100,000	7,451
	Kaupthing Bank	KAUPTHING BK HF MTN 5.75% 10/4/11 144A	120,000	—	—	120,000	120,000	—
	Kaupthing Bank	KAUPTHING BK HF 7.625% 2/28/15 144A	1,051,000	—	—	1,051,000	1,051,000	—
	Landsbankinn	LANDSBANKI IS HF 6.1% 8/25/11 144A	606,000	—	—	606,000	606,000	—

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
Cash and Cash Equivalents			
	CASH	\$ 702,733	\$ 702,733
	CASH COLLATERAL*	(8,461)	(8,461)
4,109,139	CITIGROUP GLOBAL MARKETS INC. REPO*	4,109,139	4,109,139
4,109,139	HSBC SECURITIES USA INC. REPO*	4,109,139	4,109,139
525,346	JP MORGAN SECURITIES REPO*	525,346	525,346
4,109,139	MERRILL LYNCH PIERCE FENNER & SMITH I*	4,109,139	4,109,139
4,109,139	RBC DOMINION SECURITIES INC CN REPO*	4,109,139	4,109,139
16,555	DREYFUS CASH MGMT FUND***	16,555	16,555
53,574,622	DREYFUS GOVT CASH MGMT FUND***	53,574,622	53,574,622
	Total Cash and Cash Equivalents	\$ 71,247,351	\$ 71,247,351
Group Annuity Contract			
203,660	FIXED DOLLAR DEPOSIT FUND	\$ 203,660	\$ 203,660
	Total Group Annuity Contract	\$ 203,660	\$ 203,660
U.S. Government and Agency Securities			
United States Treasury Notes			
2,925,000	U S TREASURY NOTE 0.625% 05/31/2017 DD 05/31/12	\$ 2,918,145	\$ 2,925,234
8,925,000	U S TREASURY NOTE 0.625% 07/31/2017 DD 07/31/15	8,897,871	8,921,162
6,650,500	U S TREASURY NOTE 0.750% 08/15/2019 DD 08/15/16	6,620,387	6,548,149
1,145,000	U S TREASURY NOTE 0.750% 09/30/2018 DD 09/30/16	1,142,048	1,137,260
3,738,000	U S TREASURY NOTE 0.875% 06/15/2019 DD 06/15/16	3,742,570	3,698,863
3,225,000	U S TREASURY NOTE 0.875% 11/15/2017 DD 11/15/14	3,227,605	3,225,129
3,600,000	U S TREASURY NOTE 1.000% 08/15/2018 DD 08/15/15	3,598,031	3,595,212
930,000	U S TREASURY NOTE 1.000% 11/15/2019 DD 11/15/16	922,262	918,812
8,005,000	U S TREASURY NOTE 1.125% 02/28/2021 DD 02/29/16	7,814,861	7,788,945
1,000,000	U S TREASURY NOTE 1.125% 08/31/2021 DD 08/31/16	995,625	966,210
8,202,000	U S TREASURY NOTE 1.250% 10/31/2021 DD 10/31/16	7,966,048	7,953,397
4,385,000	U S TREASURY NOTE 1.375% 01/31/2021 DD 01/31/16	4,303,776	4,314,928
5,755,000	U S TREASURY NOTE 1.375% 04/30/2021 DD 04/30/16	5,821,093	5,645,540
5,280,000	U S TREASURY NOTE 1.375% 06/30/2023 DD 06/30/16	4,977,019	5,015,578
2,475,000	U S TREASURY NOTE 1.375% 08/31/2020 DD 08/31/15	2,493,176	2,449,285
810,000	U S TREASURY NOTE 1.375% 08/31/2023 DD 08/31/16	766,457	767,443
1,669,000	U S TREASURY NOTE 1.375% 09/30/2023 DD 09/30/16	1,650,745	1,580,526
1,555,000	U S TREASURY NOTE 1.500% 05/31/2020 DD 05/31/15	1,577,736	1,550,257
5,515,000	U S TREASURY NOTE 1.500% 08/15/2026 DD 08/15/16	5,440,869	5,072,311
1,750,000	U S TREASURY NOTE 1.500% 10/31/2019 DD 10/31/14	1,780,215	1,754,235
1,695,000	U S TREASURY NOTE 1.500% 11/30/2019 DD 11/30/14	1,718,820	1,698,509
750,000	U S TREASURY NOTE 1.625% 02/15/2026 DD 02/15/16	739,688	700,785
2,525,000	U S TREASURY NOTE 1.625% 07/31/2020 DD 07/31/15	2,529,734	2,523,334

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
3,520,000	U S TREASURY NOTE 1.625% 08/31/2019 DD 08/31/14	\$ 3,596,588	\$ 3,544,323
4,705,000	U S TREASURY NOTE 1.625% 11/30/2020 DD 11/30/15	4,810,863	4,686,086
282,000	U S TREASURY NOTE 1.750% 11/30/2021 DD 11/30/16	280,998	279,896
500,000	U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15	511,122	484,335
13,646,000	U S TREASURY NOTE 2.000% 11/15/2026 DD 11/15/16	13,268,236	13,129,499
1,395,000	U S TREASURY NOTE 2.125% 05/15/2025 DD 05/15/15	1,472,106	1,367,532
1,800,000	U S TREASURY NOTE VAR RT 04/30/2018 DD 04/30/16	1,799,912	1,803,150
Total United States Treasury Notes		\$ 107,384,606	\$ 106,045,925
United States Treasury Bonds			
4,445,000	U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	\$ 2,119,368	\$ 1,835,385
2,330,000	U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	1,020,939	947,961
8,770,000	U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	7,851,189	7,373,991
9,335,000	U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	8,445,513	8,315,058
9,010,000	U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	8,809,608	8,006,196
9,780,000	U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	9,959,771	8,691,193
7,435,000	U S TREASURY BOND 2.875% 08/15/2045 DD 08/15/15	7,690,517	7,154,775
1,422,300	U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	1,357,325	1,373,188
6,730,000	U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	6,798,152	6,639,010
1,475,000	U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14	1,612,531	1,457,079
6,020,000	U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15	6,479,585	5,937,707
2,358,000	U S TREASURY BOND 3.125% 11/15/2041 DD 11/15/11	2,482,712	2,393,087
2,025,000	U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	2,848,605	2,458,472
335,000	U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01	478,672	446,180
40,806	US TREAS-CPI INFLAT 1.000% 02/15/2046 DD 02/15/16	44,733	40,979
622,296	US TREAS-CPI INFLAT 1.375% 02/15/2044 DD 02/15/14	619,434	679,118
149,449	US TREAS-CPI INFLAT 3.625% 04/15/2028 DD 04/15/98	211,617	196,513
Total United States Treasury Bonds		\$ 68,830,271	\$ 63,945,892
United States Treasury Bills			
300,000	U S TREASURY BILL 0.000% 01/19/2017 DD 07/21/16	\$ 299,948	\$ 299,948
800,000	U S TREASURY BILL 0.000% 02/02/2017 DD 02/04/16	799,292	799,292
2,400,000	U S TREASURY BILL 0.000% 03/02/2017 DD 03/03/16	2,394,156	2,394,156
7,885,000	U S TREASURY BILL 0.000% 03/09/2017 DD 09/08/16	7,874,512	7,874,512
Total United States Treasury Bills		\$ 11,367,908	\$ 11,367,908
U.S. Government Sponsored Agency Obligations			
Federal Home Loan Mortgage Corporation			
400,000	FEDERAL HOME LN MTG CORP 6.750% 09/15/2029 DD 11/22/99	\$ 594,125	\$ 552,868
300,000	FEDERAL HOME LN MTG CORP STRIP 0.000% 03/15/2031 DD 10/25/00	137,289	184,089
Total Federal Home Loan Mortgage Corporation		\$ 731,414	\$ 736,957
Federal Home Loan Bank			
300,000	FEDERAL HOME LN BK CONS DISC MAT 01/13/2017	\$ 299,897	\$ 299,897

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
4,300,000	FEDERAL HOME LN BK CONS DISC MAT 01/18/2017	\$ 4,297,140	\$ 4,297,140
300,000	FEDERAL HOME LN BK CONS DISC MAT 01/20/2017	299,889	299,889
700,000	FEDERAL HOME LN BK CONS DISC MAT 01/25/2017	699,601	699,601
600,000	FEDERAL HOME LN BK CONS DISC MAT 01/27/2017	599,700	599,700
	Total Federal Home Loan Bank	\$ 6,196,227	\$ 6,196,227
	Federal National Mortgage Association		
2,800,000	FEDERAL NATL MTG ASSN 6.625% 11/15/2030 DD 11/03/00	\$ 4,222,053	\$ 3,895,052
1,113,227	FNMA GTD REMIC P/T 15-26 UZ 3.000% 05/25/2045 DD 04/01/15	1,021,494	1,003,685
1,225,000	FNMA POOL #0AM8762 3.000% 05/01/2030 DD 05/01/15	1,202,031	1,197,621
1,158,932	FNMA POOL #0AM9897 3.616% 09/01/2035 DD 10/01/15	1,276,817	1,165,965
	Total Federal National Mortgage Association	\$ 7,722,395	\$ 7,262,323
119,812,873	Collateralized Securities**	\$ —	\$ 66,347,975
	Total U.S. Government and Agency Securities	\$ 202,232,821	\$ 261,903,207
	Other Fixed Income Securities		
300,000	1345 AVENUE OF THE A 1 A3 144A 5.278% 08/10/2035 DD 08/08/05	\$ 319,055	\$ 337,899
338,000	21ST CENTURY FOX AMERICA 144A 4.750% 11/15/2046 DD 11/18/16	337,625	339,007
435,000	21ST CENTURY FOX AMERICA INC 5.400% 10/01/2043 DD 09/30/13	432,629	468,408
1,855,000	21ST CENTURY FOX AMERICA INC 6.150% 02/15/2041 DD 08/15/11	1,963,375	2,194,038
585,000	21ST CENTURY FOX AMERICA INC 6.150% 03/01/2037 DD 03/02/07	693,698	684,602
700,000	21ST CENTURY FOX AMERICA INC 6.200% 12/15/2034 DD 12/03/04	741,417	822,346
1,985,000	21ST CENTURY FOX AMERICA INC 6.400% 12/15/2035 DD 12/23/05	2,259,355	2,371,380
5,310,000	21ST CENTURY FOX AMERICA INC 6.650% 11/15/2037 DD 11/14/07	5,988,930	6,534,274
250,000	21ST CENTURY FOX AMERICA INC 7.750% 12/01/2045 DD 12/01/95	371,668	346,685
960,000	ABBOTT LABORATORIES 3.750% 11/30/2026 DD 11/22/16	954,190	953,366
1,170,000	ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	1,173,189	1,189,445
5,515,000	ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	5,492,248	5,660,265
900,000	ABBVIE INC 4.300% 05/14/2036 DD 05/12/16	884,636	857,619
2,240,000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	2,241,633	2,107,280
1,407,000	ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	1,407,678	1,347,245
1,355,000	ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,335,456	1,331,328
3,393,000	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	3,369,278	3,328,974
1,130,000	ACTAVIS FUNDING SCS 3.850% 06/15/2024 DD 06/19/14	1,119,718	1,140,080
2,110,000	ACTAVIS FUNDING SCS 4.550% 03/15/2035 DD 03/12/15	2,090,849	2,088,457
2,411,000	ACTAVIS FUNDING SCS 4.750% 03/15/2045 DD 03/12/15	2,383,785	2,366,951
1,183,000	ACTAVIS FUNDING SCS 4.850% 06/15/2044 DD 06/19/14	1,130,603	1,172,945
740,000	ACTAVIS INC 4.625% 10/01/2042 DD 10/02/12	728,502	716,579
300,000	ADT CORP/THE 144A 4.875% 07/15/2032 DD 05/02/16	296,775	246,000
200,000	ADT CORP/THE 4.125% 06/15/2023 DD 01/14/13	205,040	191,000
845,000	AETNA INC 2.750% 11/15/2022 DD 11/07/12	830,711	830,128
590,000	AETNA INC 4.250% 06/15/2036 DD 06/09/16	587,552	591,564

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,799,000	AETNA INC 4.375% 06/15/2046 DD 06/09/16	\$ 1,809,981	\$ 1,806,466
625,000	AETNA INC 4.500% 05/15/2042 DD 05/04/12	622,594	633,888
285,000	AETNA INC 4.750% 03/15/2044 DD 03/07/14	311,103	299,817
340,000	AETNA INC 6.750% 12/15/2037 DD 12/04/07	449,177	441,867
800,000	AFLAC INC 4.000% 10/15/2046 DD 09/19/16	793,880	758,112
79,000	AFLAC INC 6.450% 08/15/2040 DD 08/09/10	93,569	102,999
345,000	AGRIUM INC 3.375% 03/15/2025 DD 03/02/15	344,500	334,181
595,000	AGRIUM INC 6.125% 01/15/2041 DD 12/20/10	665,516	676,021
817,000	AIA GROUP LTD 144A 4.875% 03/11/2044 DD 03/11/14	804,337	860,366
640,000	AIR LIQUIDE FINANCE SA 144A 2.500% 09/27/2026 DD 09/27/16	637,581	600,922
407,000	AIR LIQUIDE FINANCE SA 144A 3.500% 09/27/2046 DD 09/27/16	406,174	376,707
600,000	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	573,540	566,916
200,000	ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	184,146	191,182
510,000	ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	505,940	512,535
1,150,000	ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	1,201,310	1,189,951
1,725,000	ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	1,711,942	2,029,566
1,900,000	ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	2,282,216	2,376,349
200,000	ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	198,878	197,428
1,210,000	ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	1,213,902	1,235,676
170,000	ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	201,705	180,305
340,000	ALLSTATE CORP/THE VAR RT 08/15/2053 DD 08/08/13	340,000	351,526
365,000	ALLTEL CORP 7.875% 07/01/2032 DD 06/19/02	514,486	463,426
2,120,000	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	2,081,654	1,956,527
1,080,000	ALTRIA GROUP INC 4.250% 08/09/2042 DD 08/09/12	1,108,122	1,062,850
554,000	ALTRIA GROUP INC 4.500% 05/02/2043 DD 05/02/13	547,272	563,069
800,000	ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	829,568	924,096
175,000	AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	181,259	192,616
1,745,000	AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	1,887,709	1,990,260
315,000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	383,201	359,494
145,000	AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	180,164	164,094
1,063,000	AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	1,206,724	1,234,302
340,000	AMERICAN CAMPUS COMMUNITIES OP 4.125% 07/01/2024 DD 06/24/14	339,527	348,599
540,000	AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	543,483	521,111
2,165,000	AMERICAN INTERNATIONAL GROUP I 3.875% 01/15/2035 DD 01/15/15	2,159,463	2,033,649
385,000	AMERICAN INTERNATIONAL GROUP I 4.375% 01/15/2055 DD 01/15/15	374,005	352,725
785,000	AMERICAN INTERNATIONAL GROUP I 4.500% 07/16/2044 DD 07/16/14	786,468	774,073
310,000	AMERICAN INTERNATIONAL GROUP I 4.700% 07/10/2035 DD 07/10/15	308,131	321,290
1,310,000	AMERICAN INTERNATIONAL GROUP I 4.800% 07/10/2045 DD 07/10/15	1,300,319	1,359,675
1,570,000	AMERICAN INTERNATIONAL GROUP I 6.250% 05/01/2036 DD 04/20/06	1,693,188	1,877,437
425,000	AMERICAN INTERNATIONAL GROUP I 6.820% 11/15/2037 DD 05/15/12	421,844	534,790
410,000	AMERICAN INTERNATIONAL GROUP I VAR RT 05/15/2068 DD 05/15/09	478,190	518,650
380,000	AMERICAN MUNI PWR-OHIO INC OHR 6.270% 02/15/2050 DD 05/23/11	419,704	456,160
700,000	AMERICAN MUNI PWR-OHIO INC OHR 7.834% 02/15/2041 DD 12/21/10	982,408	989,961
600,000	AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	594,024	568,014

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
936,000	AMERICAN TOWER CORP 3.500% 01/31/2023 DD 01/08/13	\$ 834,210	\$ 938,836
400,000	AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	407,656	418,232
820,000	AMERICAN WATER CAPITAL CORP 4.300% 12/01/2042 DD 12/17/12	817,821	858,671
2,482,000	AMGEN INC 144A 4.663% 06/15/2051 DD 06/14/16	2,584,098	2,385,475
695,000	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	679,323	666,192
3,231,000	AMGEN INC 4.950% 10/01/2041 DD 09/16/10	3,097,300	3,352,486
1,995,000	AMGEN INC 5.150% 11/15/2041 DD 11/10/11	2,007,247	2,109,014
2,685,000	ANADARKO PETROLEUM CORP 0.000% 10/10/2036 DD 08/19/09	967,565	1,085,572
270,000	ANADARKO PETROLEUM CORP 4.500% 07/15/2044 DD 07/07/14	287,483	253,679
1,315,000	ANADARKO PETROLEUM CORP 6.200% 03/15/2040 DD 03/16/10	1,352,842	1,506,056
880,000	ANADARKO PETROLEUM CORP 6.450% 09/15/2036 DD 09/19/06	885,686	1,047,350
689,000	ANADARKO PETROLEUM CORP 6.600% 03/15/2046 DD 03/17/16	757,354	849,785
410,000	ANALOG DEVICES INC 3.900% 12/15/2025 DD 12/14/15	409,057	420,123
1,559,000	ANHEUSER-BUSCH COS LLC 5.950% 01/15/2033 DD 10/31/02	1,786,710	1,840,259
330,000	ANHEUSER-BUSCH COS LLC 6.000% 11/01/2041 DD 11/06/01	333,353	404,062
882,000	ANHEUSER-BUSCH COS LLC 6.450% 09/01/2037 DD 08/24/07	1,013,585	1,123,986
200,000	ANHEUSER-BUSCH COS LLC 6.500% 05/01/2042 DD 05/02/02	264,958	255,040
560,000	ANHEUSER-BUSCH INBEV FINANCE I 3.650% 02/01/2026 DD 01/25/16	566,250	568,506
6,104,000	ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	6,379,039	6,420,614
7,458,000	ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	7,667,999	8,061,128
807,000	ANHEUSER-BUSCH INBEV WORLDWIDE 3.750% 07/15/2042 DD 07/16/12	792,480	725,808
440,000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	478,645	478,966
670,000	ANHEUSER-BUSCH INBEV WORLDWIDE 6.375% 01/15/2040 DD 10/16/09	737,671	835,530
775,000	ANTHEM INC 4.625% 05/15/2042 DD 05/07/12	757,066	778,697
1,438,000	ANTHEM INC 4.650% 01/15/2043 DD 09/10/12	1,435,247	1,443,608
660,000	ANTHEM INC 4.650% 08/15/2044 DD 08/12/14	697,549	668,111
775,000	ANTHEM INC 5.100% 01/15/2044 DD 08/06/13	790,307	825,801
2,160,000	ANTHEM INC 5.850% 01/15/2036 DD 01/10/06	2,191,765	2,427,926
305,000	ANTHEM INC 6.375% 06/15/2037 DD 06/08/07	355,572	366,397
475,000	AON CORP 6.250% 09/30/2040 DD 09/10/10	546,217	574,019
460,000	AON CORP 8.205% 01/01/2027 DD 01/01/09	530,285	588,800
160,000	AON PLC 4.250% 12/12/2042 DD 12/12/12	155,512	149,898
345,000	AON PLC 4.450% 05/24/2043 DD 05/24/13	334,819	332,642
295,000	AON PLC 4.600% 06/14/2044 DD 05/28/14	291,730	291,439
300,000	AON PLC 4.750% 05/15/2045 DD 05/20/15	299,049	303,234
625,000	APACHE CORP 4.250% 01/15/2044 DD 12/03/12	619,625	616,138
2,705,000	APACHE CORP 5.100% 09/01/2040 DD 08/20/10	2,625,592	2,829,917
835,000	APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	827,453	853,170
475,000	APPALACHIAN POWER CO 5.800% 10/01/2035 DD 09/29/05	491,335	548,711
290,000	APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	358,620	371,618
1,680,000	APPALACHIAN POWER CO 7.000% 04/01/2038 DD 03/25/08	1,981,540	2,215,483
1,680,000	APPLE INC 3.450% 02/09/2045 DD 02/09/15	1,560,503	1,482,852
1,077,000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	1,078,631	1,029,870
1,695,000	APPLE INC 3.850% 08/04/2046 DD 08/04/16	1,690,508	1,624,047

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,795,000	APPLE INC 4.375% 05/13/2045 DD 05/13/15	\$ 1,788,448	\$ 1,844,039
1,490,000	APPLE INC 4.450% 05/06/2044 DD 05/06/14	1,565,604	1,542,865
1,323,000	APPLE INC 4.650% 02/23/2046 DD 02/23/16	1,384,043	1,428,642
130,000	ARCH CAPITAL FINANCE LLC 4.011% 12/15/2026 DD 12/08/16	130,877	131,871
490,000	ARCH CAPITAL FINANCE LLC 5.031% 12/15/2046 DD 12/08/16	496,833	513,711
365,000	ARCH CAPITAL GROUP US INC 5.144% 11/01/2043 DD 12/13/13	365,000	385,378
273,000	ARCHER-DANIELS-MIDLAND CO 4.016% 04/16/2043 DD 10/16/12	281,752	267,365
245,000	ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	244,297	229,781
475,000	ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	470,507	498,845
225,000	ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	225,000	214,835
180,000	ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	180,000	196,263
400,000	ASTRAZENECA PLC 3.375% 11/16/2025 DD 11/16/15	398,800	397,236
200,000	ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	209,236	189,520
769,000	ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	767,372	771,884
1,684,000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	2,005,169	2,178,574
1,271,000	AT&T CORP VAR RT 11/15/2031 DD 05/15/02	1,602,680	1,766,855
406,000	AT&T INC 3.400% 05/15/2025 DD 05/04/15	404,798	391,311
435,000	AT&T INC 4.300% 12/15/2042 DD 06/15/13	403,858	389,403
1,950,000	AT&T INC 4.350% 06/15/2045 DD 06/15/13	1,799,355	1,737,509
9,624,000	AT&T INC 4.500% 03/09/2048 DD 09/07/16	9,842,217	8,647,838
636,000	AT&T INC 4.500% 05/15/2035 DD 05/04/15	634,162	614,484
1,502,000	AT&T INC 4.550% 03/09/2049 DD 09/07/16	1,552,275	1,356,712
1,205,000	AT&T INC 4.750% 05/15/2046 DD 05/04/15	1,188,814	1,141,641
1,535,000	AT&T INC 4.800% 06/15/2044 DD 06/10/14	1,483,152	1,450,437
300,000	AT&T INC 5.150% 03/15/2042 DD 03/15/16	309,198	298,851
236,000	AT&T INC 5.650% 02/15/2047 DD 02/09/16	242,679	253,110
1,795,000	AT&T INC 6.000% 08/15/2040 DD 02/15/16	1,909,754	1,972,902
1,040,000	AT&T INC 6.350% 03/15/2040 DD 03/15/16	1,236,664	1,184,934
535,000	AT&T INC 6.375% 03/01/2041 DD 03/01/16	641,609	616,117
605,000	AT&T MOBILITY LLC 7.125% 12/15/2031 DD 06/15/02	766,874	757,073
210,000	AUTOZONE INC 3.125% 07/15/2023 DD 04/29/13	208,839	207,942
95,000	AXIS SPECIALTY FINANCE PLC 5.150% 04/01/2045 DD 03/13/14	94,500	93,984
1,275,000	BAC CAPITAL TRUST XI 6.625% 05/23/2036 DD 05/23/06	1,206,182	1,410,596
190,000	BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	193,405	192,269
520,000	BAE SYSTEMS PLC 144A 5.800% 10/11/2041 DD 10/11/11	517,291	592,987
350,000	BAKER HUGHES INC 5.125% 09/15/2040 DD 08/24/10	404,481	384,773
360,000	BALTIMORE GAS & ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	323,611	323,924
3,951,000	BANK OF AMERICA CORP 3.248% 10/21/2027 DD 10/21/16	3,955,497	3,772,020
375,000	BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15	373,894	373,309
80,000	BANK OF AMERICA CORP 4.000% 01/22/2025 DD 01/22/15	79,518	80,101
280,000	BANK OF AMERICA CORP 4.000% 04/01/2024 DD 04/01/14	285,435	288,775
1,485,000	BANK OF AMERICA CORP 4.183% 11/25/2027 DD 11/25/16	1,486,221	1,485,950
595,000	BANK OF AMERICA CORP 4.450% 03/03/2026 DD 03/03/16	595,000	613,171
350,000	BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15	349,556	354,904

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
875,000	BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	\$ 874,178	\$ 949,436
770,000	BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	806,154	843,219
1,200,000	BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	1,077,759	1,406,760
2,225,000	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	2,515,676	3,063,380
615,000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	688,226	741,979
450,000	BANK OF NEW YORK MELLON CORP/T 3.000% 10/30/2028 DD 10/31/16	449,505	427,874
617,000	BANK OF TOKYO-MITSUBISHI 144A 4.700% 03/10/2044 DD 03/10/14	615,328	679,101
425,000	BANK ONE CAPITAL III 8.750% 09/01/2030 DD 08/30/00	548,253	598,175
175,000	BARCLAYS PLC 4.375% 01/12/2026 DD 01/12/16	172,383	177,244
320,000	BARCLAYS PLC 5.200% 05/12/2026 DD 05/12/16	329,633	325,296
296,000	BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	295,290	316,924
290,000	BARRICK INTERNATIONAL BAR 144A 6.350% 10/15/2036 DD 10/12/06	344,407	300,863
357,000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	330,771	364,358
1,125,000	BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	1,072,210	1,189,834
1,307,000	BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	1,424,754	1,395,118
400,000	BBCMS TRUST 2015- SRCH A2 144A 4.197% 08/10/2035 DD 12/06/15	411,970	427,700
1,510,000	BECTON DICKINSON AND CO 4.685% 12/15/2044 DD 12/15/14	1,516,015	1,564,285
150,000	BECTON DICKINSON AND CO 4.875% 05/15/2044 DD 11/15/14	170,654	156,176
865,000	BED BATH & BEYOND INC 5.165% 08/01/2044 DD 07/17/14	786,057	787,219
495,000	BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	490,748	513,523
1,225,000	BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	1,217,760	1,375,406
1,410,000	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	1,565,640	1,727,278
700,000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	816,704	874,216
1,590,000	BERKSHIRE HATHAWAY ENERGY CO 6.500% 09/15/2037 DD 08/28/07	1,735,909	2,069,671
155,000	BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	148,998	160,135
671,000	BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	671,317	706,395
155,000	BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	159,634	164,813
425,000	BHP BILLITON FINANCE USA 144A VAR RT 10/19/2075 DD 10/19/15	402,688	477,063
1,687,000	BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	1,691,801	1,884,312
230,000	BIOGEN INC 4.050% 09/15/2025 DD 09/15/15	229,457	236,799
264,000	BIOGEN INC 5.200% 09/15/2045 DD 09/15/15	262,136	282,520
1,040,000	BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	1,025,315	1,025,856
1,051,000	BMKAUPTHING BANK HF 7.625% 02/28/2020 DD 02/28/08	802,667	802,667
120,000	BMKAUPTHING BANK IF 5.750% 10/04/2020 DD 10/04/06	109,172	109,172
250,000	BNP PARIBAS SA 144A VAR RT 12/29/2049 DD 03/30/16	250,000	263,775
656,000	BOEING CO/THE 6.125% 02/15/2033 DD 02/11/03	836,298	840,349
450,000	BOEING CO/THE 6.625% 02/15/2038 DD 02/24/98	664,866	609,278
190,000	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	274,387	268,432
1,040,000	BORGWARNER INC 4.375% 03/15/2045 DD 03/16/15	1,005,037	999,627
1,650,000	BOSTON SCIENTIFIC CORP 7.375% 01/15/2040 DD 12/14/09	1,964,631	2,052,155
650,000	BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16	650,000	660,452
285,000	BRISTOL-MYERS SQUIBB CO 6.875% 08/01/2097 DD 08/01/97	388,059	392,818
1,570,000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	2,121,501	2,395,318
275,000	BUCKEYE PARTNERS LP 3.950% 12/01/2026 DD 11/07/16	274,021	267,633

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
211,000	BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	\$ 189,700	\$ 213,671
325,000	BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	320,388	335,082
1,065,000	BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	1,061,283	1,106,769
650,000	BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	648,648	728,403
1,075,000	BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	1,140,582	1,203,269
442,000	BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	439,383	507,615
1,450,000	BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	1,477,359	1,769,595
1,777,000	BURLINGTON NORTHERN SANTA FE L 6.150% 05/01/2037 DD 04/13/07	1,959,831	2,269,584
240,000	BURLINGTON RESOURCES FINANCE C 7.200% 08/15/2031 DD 08/24/01	332,342	309,365
1,900,000	CALIFORNIA ST 7.300% 10/01/2039 DD 10/15/09	2,397,779	2,683,541
485,000	CAMPBELL SOUP CO 3.800% 08/02/2042 DD 08/02/12	425,949	437,140
1,250,000	CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	1,432,798	1,645,575
1,800,000	CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	2,026,650	2,059,668
185,000	CANADIAN NATURAL RESOURCES LTD 6.750% 02/01/2039 DD 01/17/08	222,818	215,873
507,000	CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	505,084	542,703
475,000	CANADIAN PACIFIC RAILWAY CO 5.750% 01/15/2042 DD 12/01/11	500,242	570,808
1,685,000	CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	1,722,833	2,017,434
1,075,000	CARDINAL HEALTH INC 4.500% 11/15/2044 DD 11/19/14	1,058,123	1,065,648
415,000	CARDINAL HEALTH INC 4.900% 09/15/2045 DD 06/23/15	414,577	437,900
1,660,000	CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	1,397,451	1,594,961
418,000	CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	415,608	445,705
555,000	CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	553,829	643,695
950,000	CATHOLIC HEALTH INITIATIVES 4.350% 11/01/2042 DD 10/31/12	976,163	843,838
230,000	CBS CORP 2.900% 01/15/2027 DD 07/11/16	226,205	213,348
100,000	CBS CORP 4.600% 01/15/2045 DD 01/12/15	88,767	96,245
400,000	CBS CORP 4.850% 07/01/2042 DD 06/20/12	399,712	391,560
624,000	CBS CORP 5.500% 05/15/2033 DD 05/14/03	586,980	648,168
945,000	CELGENE CORP 4.625% 05/15/2044 DD 05/15/14	953,143	925,268
1,433,000	CELGENE CORP 5.000% 08/15/2045 DD 08/12/15	1,436,859	1,489,933
115,000	CELGENE CORP 5.250% 08/15/2043 DD 08/06/13	125,593	121,311
850,000	CELGENE CORP 5.700% 10/15/2040 DD 10/07/10	1,003,481	945,549
590,000	CENTERPOINT ENERGY RESOURCES C 6.625% 11/01/2037 DD 10/23/07	726,098	711,552
250,000	CENTURYLINK INC 7.500% 04/01/2024 DD 04/06/16	250,000	262,500
323,000	CHARTER COMMUNICATIONS OPERATI 4.908% 07/23/2025 DD 07/23/16	323,000	340,419
751,000	CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	818,084	857,516
2,750,000	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	2,805,880	3,179,220
1,875,000	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	2,219,218	2,341,406
700,000	CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	743,743	873,145
400,000	CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	534,456	536,140
690,000	CHUBB INA HOLDINGS INC 3.150% 03/15/2025 DD 03/16/15	689,883	687,530
355,000	CHUBB INA HOLDINGS INC 4.150% 03/13/2043 DD 03/13/13	351,411	358,394
1,808,000	CHUBB INA HOLDINGS INC 4.350% 11/03/2045 DD 11/03/15	1,825,653	1,909,790
85,000	CHUBB INA HOLDINGS INC 6.700% 05/15/2036 DD 05/22/06	111,205	113,030
274,000	CIGNA CORP 5.375% 02/15/2042 DD 11/10/11	312,653	305,241

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,200,000	CIGNA CORP 6.150% 11/15/2036 DD 11/10/06	\$ 1,241,705	\$ 1,391,460
560,000	CINCINNATI FINANCIAL CORP 6.125% 11/01/2034 DD 11/01/04	539,997	650,194
125,000	CINCINNATI FINANCIAL CORP 6.920% 05/15/2028 DD 11/15/04	145,449	156,254
660,000	CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	650,753	804,012
2,915,000	CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	2,868,860	2,787,381
585,000	CITIGROUP INC 4.125% 07/25/2028 DD 07/25/16	583,192	577,875
1,350,000	CITIGROUP INC 4.450% 09/29/2027 DD 09/29/15	1,343,723	1,371,398
240,000	CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16	239,525	248,059
686,000	CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	689,343	723,078
1,865,000	CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	1,848,315	1,867,145
417,000	CITIGROUP INC 5.300% 05/06/2044 DD 05/06/14	429,716	449,184
1,870,000	CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	2,077,984	2,268,478
1,129,000	CITIGROUP INC 6.675% 09/13/2043 DD 09/13/13	1,178,623	1,431,019
3,924,000	CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	5,074,464	5,830,789
235,000	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2050 DD 09/18/14	233,719	222,916
690,000	CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	688,758	808,335
600,000	CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	596,646	627,306
807,000	CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	805,475	865,136
200,000	CNOOC NEXEN FINANCE 2014 ULC 4.250% 04/30/2024 DD 04/30/14	200,540	204,620
360,000	COBB-MARIETTA COLISEUM & EXHIB 4.500% 01/01/2047 DD 09/09/15	360,000	370,066
1,750,000	COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	1,750,339	1,886,080
331,000	COLGATE-PALMOLIVE CO 4.000% 08/15/2045 DD 08/07/15	330,192	341,165
625,000	COLOMBIA GOVERNMENT INTERNATIO 5.000% 06/15/2045 DD 01/28/15	618,863	592,969
525,000	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	568,454	540,750
690,000	COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	687,406	704,814
870,000	COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	862,701	905,383
475,000	COMCAST CORP 4.500% 01/15/2043 DD 01/14/13	536,015	489,735
1,592,000	COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	1,610,615	1,668,846
165,000	COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	190,167	171,785
325,000	COMCAST CORP 4.750% 03/01/2044 DD 02/26/14	341,746	348,572
780,000	COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	917,647	932,217
175,000	COMCAST CORP 6.400% 05/15/2038 DD 05/07/08	223,204	224,088
2,195,000	COMCAST CORP 6.450% 03/15/2037 DD 03/02/06	2,756,664	2,834,074
1,915,000	COMCAST CORP 6.550% 07/01/2039 DD 06/18/09	2,413,973	2,498,252
3,225,000	COMCAST CORP 6.950% 08/15/2037 DD 08/23/07	3,586,353	4,398,610
1,744,000	COMCAST CORP 7.050% 03/15/2033 DD 03/14/03	1,954,726	2,341,303
555,000	COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	567,377	579,476
270,000	COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	272,595	290,774
1,519,000	COMMONWEALTH EDISON CO 5.900% 03/15/2036 DD 03/06/06	1,637,495	1,866,046
310,000	COMPASS BANK 3.875% 04/10/2025 DD 04/10/15	306,959	295,008
330,000	CONAGRA BRANDS INC 8.250% 09/15/2030 DD 09/18/00	438,778	441,920
2,905,000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	3,342,351	3,677,469
335,000	CONOCOPHILLIPS CANADA FUNDING 5.950% 10/15/2036 DD 10/13/06	444,012	392,432
237,000	CONOCOPHILLIPS CO 5.950% 03/15/2046 DD 03/08/16	234,575	293,278

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
1,750,000	CONOCOPHILLIPS HOLDING CO 6.950% 04/15/2029 DD 04/20/99	\$ 2,184,733	\$ 2,200,730
600,000	CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	631,782	572,478
935,000	CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	928,492	904,949
345,000	CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	342,095	345,925
470,000	CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	469,530	498,369
625,000	CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	627,984	655,663
1,350,000	CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	1,347,746	1,589,571
420,000	CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	508,389	568,449
415,000	CONSTELLATION BRANDS INC 3.700% 12/06/2026 DD 12/06/16	415,519	405,472
470,000	CONSTELLATION ENERGY GROUP INC 7.600% 04/01/2032 DD 03/26/02	573,377	616,692
175,000	COOPERATIEVE RABOBANK UA 144A 5.800% 09/30/2039 DD 09/21/10	196,131	197,934
255,000	COOPERATIEVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16	253,967	249,964
860,000	COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	909,750	1,000,937
255,000	COOPERATIEVE RABOBANK UA 5.250% 08/04/2045 DD 08/04/15	277,633	277,052
250,000	COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	245,823	289,710
1,350,000	CORNING INC 7.250% 08/15/2036 DD 08/01/06	1,665,214	1,593,918
175,000	CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	162,678	171,733
475,000	CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	502,322	516,016
385,000	COX COMMUNICATIONS INC 144A 4.800% 02/01/2035 DD 12/08/14	356,749	358,620
2,650,000	COX COMMUNICATIONS INC 144A 8.375% 03/01/2039 DD 02/20/09	3,410,116	3,304,789
500,000	CREDIT SUISSE GROUP AG 144A VAR RT 12/29/2049 DD 12/11/13	500,000	523,125
605,000	CREDIT SUISSE GROUP FUNDING GU 4.550% 04/17/2026 DD 10/18/16	605,307	628,341
400,000	CREDIT SUISSE GROUP FUNDING GU 4.875% 05/15/2045 DD 11/15/15	398,692	410,588
1,150,000	CRH AMERICA INC 144A 5.125% 05/18/2045 DD 05/18/15	1,135,936	1,197,564
160,000	CSX CORP 3.800% 11/01/2046 DD 10/18/16	159,090	148,333
460,000	CSX CORP 4.100% 03/15/2044 DD 10/22/12	440,157	445,860
1,210,000	CSX CORP 4.250% 11/01/2066 DD 10/18/16	1,182,684	1,104,222
550,000	CSX CORP 4.500% 08/01/2054 DD 07/21/14	548,627	539,000
1,860,000	CSX CORP 4.750% 05/30/2042 DD 11/01/11	1,840,864	1,936,093
100,000	CSX CORP 5.500% 04/15/2041 DD 10/21/10	99,326	114,795
1,450,000	CSX CORP 6.150% 05/01/2037 DD 04/25/07	1,597,536	1,781,267
3,471,000	CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	3,737,007	3,868,256
550,000	CVS HEALTH CORP 5.300% 12/05/2043 DD 12/05/13	640,005	623,200
250,840	CVS PASS-THROUGH TRUST 144A 7.507% 01/10/2032 DD 12/22/09	316,028	305,440
300,000	DALLAS TX CONVENTION CENTER HO 7.088% 01/01/2042 DD 09/01/09	390,174	395,136
73,000	DANAHER CORP 4.375% 09/15/2045 DD 09/15/15	72,842	76,054
500,000	DELMARVA POWER & LIGHT CO 4.000% 06/01/2042 DD 06/26/12	497,245	485,995
325,000	DELPHI AUTOMOTIVE PLC 4.400% 10/01/2046 DD 09/20/16	323,226	298,607
80,000	DENVER CO PUBLIC SCHS COPS 7.017% 12/15/2037 DD 04/14/11	107,636	106,127
1,230,000	DEUTSCHE TELEKOM INTERNATIONAL 9.250% 06/01/2032 DD 05/29/02	1,726,900	1,897,337
2,680,000	DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	3,541,843	3,939,922
1,135,000	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	1,124,955	1,072,235
245,000	DEVON ENERGY CORP 5.600% 07/15/2041 DD 07/12/11	275,475	252,350
1,000,000	DEVON ENERGY CORP 7.950% 04/15/2032 DD 03/25/02	1,342,445	1,266,220

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
267,000	DIAGEO CAPITAL PLC 3.875% 04/29/2043 DD 04/29/13	\$ 263,083	\$ 254,350
172,000	DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	170,959	173,039
755,000	DIAMOND 1 FINANCE CORP / 144A 8.350% 07/15/2046 DD 06/01/16	772,940	929,624
165,000	DOMINION GAS HOLDINGS LLC 4.800% 11/01/2043 DD 05/01/14	161,400	170,971
145,000	DOMINION RESOURCES INC/VA 4.700% 12/01/2044 DD 11/25/14	144,466	149,067
140,000	DOMINION RESOURCES INC/VA 4.900% 08/01/2041 DD 08/05/11	137,859	146,972
370,000	DOMINION RESOURCES INC/VA 5.250% 08/01/2033 DD 07/24/03	423,857	399,001
1,889,000	DOMINION RESOURCES INC/VA 5.950% 06/15/2035 DD 06/20/05	2,054,167	2,182,834
795,000	DOMTAR CORP 6.250% 09/01/2042 DD 08/23/12	807,274	768,113
190,000	DOVER CORP 6.600% 03/15/2038 DD 03/14/08	272,129	249,656
910,000	DOW CHEMICAL CO/THE 4.250% 10/01/2034 DD 09/16/14	888,488	896,860
2,470,000	DOW CHEMICAL CO/THE 4.375% 11/15/2042 DD 11/14/12	2,411,811	2,397,678
175,000	DOW CHEMICAL CO/THE 4.625% 10/01/2044 DD 09/16/14	187,931	175,600
690,000	DOW CHEMICAL CO/THE 7.375% 11/01/2029 DD 11/01/99	885,456	906,660
1,625,000	DOW CHEMICAL CO/THE 9.400% 05/15/2039 DD 05/13/09	2,442,851	2,521,204
175,000	DR PEPPER SNAPPLE GROUP INC 4.500% 11/15/2045 DD 11/09/15	174,542	177,546
760,000	DR PEPPER SNAPPLE GROUP INC 7.450% 05/01/2038 DD 11/01/08	976,967	1,057,859
370,000	DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	357,707	367,447
475,000	DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	491,664	485,920
1,569,000	DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	1,655,217	1,861,085
470,000	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	469,737	423,099
355,000	DUKE ENERGY CORP 3.950% 10/15/2023 DD 10/11/13	354,272	372,352
800,000	DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	797,312	845,576
690,000	DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	894,778	889,127
1,225,000	DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	1,361,796	1,615,187
255,000	DUKE ENERGY FLORIDA PROJECT FI 2.858% 03/01/2035 DD 06/22/16	254,987	234,146
330,000	DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2036 DD 06/22/16	329,980	301,943
494,000	DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	491,762	547,387
1,200,000	DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	1,323,336	1,572,648
455,000	DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	451,820	430,116
1,320,000	DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	1,306,424	1,312,476
430,000	DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	429,988	427,209
1,010,000	DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	1,004,879	1,027,726
100,000	DYNEGY INC 5.875% 06/01/2023 DD 12/01/13	85,000	86,750
480,000	EASTMAN CHEMICAL CO 4.650% 10/15/2044 DD 05/15/14	458,131	476,040
340,000	ECOLAB INC 3.700% 11/01/2046 DD 10/18/16	338,467	309,152
250,000	ECOLAB INC 5.500% 12/08/2041 DD 12/08/11	312,394	293,998
680,000	EL PASO NATURAL GAS CO LLC VAR RT 06/15/2032 DD 06/15/03	796,025	843,282
600,000	ELECTRICITE DE FRANCE SA 144A 5.600% 01/27/2040 DD 01/26/10	615,942	651,318
205,000	ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2039 DD 01/22/14	198,754	198,893
320,000	ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	318,448	303,558
1,825,000	EMD FINANCE LLC 144A 3.250% 03/19/2025 DD 03/19/15	1,813,740	1,784,047
910,000	ENABLE MIDSTREAM PARTNERS LP VAR RT 05/15/2044 DD 11/15/15	914,487	781,626
545,000	ENBRIDGE ENERGY PARTNERS LP 7.375% 10/15/2045 DD 10/06/15	586,519	675,991

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
320,000	ENBRIDGE INC 5.500% 12/01/2046 DD 11/29/16	\$ 321,024	\$ 342,406
805,000	ENCANA CORP 6.500% 02/01/2038 DD 12/04/07	845,306	870,012
200,000	ENEL FINANCE INTERNATIONAL 144A 6.000% 10/07/2039 DD 10/07/09	188,584	223,436
800,000	ENEL FINANCE INTERNATIONAL 144A 6.800% 09/15/2037 DD 09/20/07	852,912	972,560
220,000	ENERGY TRANSFER PARTNERS LP 4.900% 03/15/2035 DD 03/12/15	219,582	205,597
520,000	ENERGY TRANSFER PARTNERS LP 5.150% 02/01/2043 DD 01/22/13	516,532	484,567
710,000	ENERGY TRANSFER PARTNERS LP 5.950% 10/01/2043 DD 09/19/13	666,904	731,747
647,000	ENERGY TRANSFER PARTNERS LP 6.500% 02/01/2042 DD 01/17/12	661,881	698,999
290,000	ENERGY TRANSFER PARTNERS LP 6.625% 10/15/2036 DD 10/23/06	301,739	314,235
310,000	ENERGY TRANSFER PARTNERS LP 7.500% 07/01/2038 DD 03/28/08	334,126	359,436
2,015,000	ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	1,895,524	1,996,079
920,000	ENTERGY LOUISIANA LLC 3.050% 06/01/2031 DD 05/19/16	914,498	871,074
820,000	ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	812,140	777,212
1,100,000	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	1,095,809	1,110,560
950,000	ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	869,200	949,829
565,000	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	562,938	579,973
945,000	ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	929,464	915,828
1,092,000	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	1,090,307	1,151,678
460,000	ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	544,148	502,407
1,605,000	ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	1,756,135	1,824,436
330,000	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	416,645	426,419
215,000	EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	214,078	203,611
595,000	EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	593,227	647,205
100,000	EQT MIDSTREAM PARTNERS LP 4.125% 12/01/2026 DD 11/04/16	99,191	97,475
775,000	ERAC USA FINANCE LLC 144A 4.200% 11/01/2046 DD 10/18/16	763,746	708,211
175,000	ERAC USA FINANCE LLC 144A 7.000% 10/15/2037 DD 10/17/07	240,296	221,736
320,000	ERP OPERATING LP 2.850% 11/01/2026 DD 10/12/16	318,803	301,706
725,000	ERP OPERATING LP 3.000% 04/15/2023 DD 04/10/13	726,573	715,010
90,000	ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	89,660	90,392
782,000	ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	776,503	794,645
1,585,000	EVERSOURCE ENERGY 2.800% 05/01/2023 DD 05/13/13	1,580,911	1,550,368
610,000	EXELON CORP 4.450% 04/15/2046 DD 04/07/16	623,740	597,147
1,090,000	EXELON CORP 4.950% 06/15/2035 DD 12/15/15	1,086,970	1,156,392
930,000	EXELON CORP 5.100% 06/15/2045 DD 12/15/15	930,787	988,590
440,000	EXELON GENERATION CO LLC 5.750% 10/01/2041 DD 09/30/10	407,810	412,966
1,920,000	EXELON GENERATION CO LLC 6.250% 10/01/2039 DD 09/23/09	1,876,286	1,933,190
972,000	EXPRESS SCRIPTS HOLDING CO 4.800% 07/15/2046 DD 07/05/16	1,008,486	930,622
490,000	EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	490,000	456,494
665,000	EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	690,756	681,140
265,000	FEDEX CORP 3.900% 02/01/2035 DD 01/09/15	263,786	254,461
725,000	FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	688,114	678,847
1,291,000	FEDEX CORP 4.100% 04/15/2043 DD 04/11/13	1,271,274	1,205,704
590,000	FEDEX CORP 4.500% 02/01/2065 DD 01/09/15	567,490	545,113
1,125,000	FEDEX CORP 4.750% 11/15/2045 DD 10/23/15	1,129,881	1,165,129

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,857,000	FEDEX CORP 4.900% 01/15/2034 DD 01/09/14	\$ 1,854,400	\$ 1,979,488
400,000	FEDEX CORP 5.100% 01/15/2044 DD 01/09/14	446,259	434,016
305,000	FIFTH THIRD BANK/CINCINNATI OH 3.850% 03/15/2026 DD 03/15/16	304,698	306,928
235,000	FIRST REPUBLIC BANK/CA 4.375% 08/01/2046 DD 08/01/16	236,361	213,570
551,000	FIVE CORNERS FUNDING TRUS 144A 4.419% 11/15/2023 DD 11/25/13	577,420	582,528
1,615,000	FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	1,606,990	1,588,159
920,000	FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	917,728	943,653
597,000	FLORIDA POWER & LIGHT CO 5.650% 02/01/2037 DD 01/18/06	609,621	723,445
300,000	FMR LLC 144A 4.950% 02/01/2033 DD 02/01/13	310,404	310,707
400,000	FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	431,572	421,768
2,040,000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	2,056,525	1,936,796
1,125,000	FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	1,119,922	1,139,614
600,000	FORD MOTOR CO 6.625% 10/01/2028 DD 09/30/98	690,000	705,396
595,000	FORD MOTOR CO 7.400% 11/01/2046 DD 11/01/96	728,846	777,611
1,360,000	FORD MOTOR CO 7.450% 07/16/2031 DD 07/16/99	1,737,795	1,706,868
425,000	FORTIVE CORP 144A 4.300% 06/15/2046 DD 06/20/16	428,352	420,814
1,597,017	FOUR TIMES SQUARE T 4TS A 144A 5.401% 12/13/2028 DD 12/11/06	1,713,476	1,755,330
150,000	FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	149,316	124,128
455,000	GENERAL MOTORS CO 5.000% 04/01/2035 DD 11/12/14	445,650	443,680
1,341,000	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	1,318,321	1,292,603
570,000	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	584,509	630,124
1,710,000	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	1,862,487	1,954,547
200,000	GENERAL MOTORS FINANCIAL CO IN 4.000% 01/15/2025 DD 01/12/15	198,956	195,128
315,000	GEORGE WASHINGTON UNIVERSITY/T 4.300% 09/15/2044 DD 08/07/14	315,000	309,213
120,000	GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	122,078	129,756
1,095,000	GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	1,118,619	1,108,074
525,000	GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13	521,582	529,877
600,000	GEORGIA-PACIFIC LLC 8.875% 05/15/2031 DD 05/08/01	733,152	888,996
155,000	GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15	154,374	157,161
830,000	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	843,579	795,862
1,003,000	GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	973,141	952,649
2,380,000	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,383,403	2,378,001
775,000	GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	772,404	803,822
215,000	GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	214,112	222,454
2,395,000	GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	2,451,157	2,486,896
945,000	GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	1,056,008	1,242,911
266,000	GLITNIR HOLDCO EHF 144A 6.330% 07/28/2011 DD 07/28/06	266,000	82,460
241,000	GLITNIR HOLDCO EHF 144A 6.375% 09/25/2012 DD 09/25/07	240,460	74,710
100,000	GLITNIR HOLDCO EHF 144A VAR RT 03/29/2049 DD 09/14/06	98,989	1,250
75,000	GOLDCORP INC 5.450% 06/09/2044 DD 06/09/14	74,638	73,567
750,000	GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	814,040	891,713
720,000	GOLDMAN SACHS GROUP INC/THE 3.750% 05/22/2025 DD 05/22/15	717,682	721,872
874,000	GOLDMAN SACHS GROUP INC/THE 4.000% 03/03/2024 DD 03/03/14	871,361	906,705
1,285,000	GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	1,278,729	1,349,032

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
450,000	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	\$ 447,075	\$ 473,247
1,750,000	GOLDMAN SACHS GROUP INC/THE 6.125% 02/15/2033 DD 02/13/03	1,989,671	2,115,103
2,595,000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	2,693,399	3,216,684
4,698,000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	5,009,167	5,801,325
770,000	GRUPO TELEVISA SAB 5.000% 05/13/2045 DD 05/13/14	722,813	653,414
1,215,000	GRUPO TELEVISA SAB 6.125% 01/31/2046 DD 11/24/15	1,205,235	1,205,754
245,000	GRUPO TELEVISA SAB 6.625% 01/15/2040 DD 11/30/09	297,916	256,731
400,000	GS MORTGAGE SECURI 590M B 144A VAR RT 10/10/2035 DD 11/01/15	406,613	393,592
610,000	GUARDIAN LIFE INSURANCE C 144A 4.875% 06/19/2064 DD 06/19/14	607,957	599,203
540,000	HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	737,714	673,051
760,000	HALLIBURTON CO 4.500% 11/15/2041 DD 11/14/11	756,154	746,305
280,000	HALLIBURTON CO 4.750% 08/01/2043 DD 08/05/13	252,327	287,532
425,000	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	456,501	448,218
130,000	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	130,906	140,199
525,000	HARLEY-DAVIDSON INC 4.625% 07/28/2045 DD 07/28/15	532,838	518,600
365,000	HARTFORD FINANCIAL SERVICES GR 6.100% 10/01/2041 DD 10/10/06	409,237	428,324
215,000	HARTFORD FINANCIAL SERVICES GR 6.625% 03/30/2040 DD 03/23/10	278,542	265,323
600,000	HASBRO INC 6.350% 03/15/2040 DD 03/11/10	639,679	699,252
117,000	HESS CORP 4.300% 04/01/2027 DD 09/28/16	116,754	116,464
2,300,000	HESS CORP 5.600% 02/15/2041 DD 08/10/10	2,251,504	2,325,622
855,000	HESS CORP 5.800% 04/01/2047 DD 09/28/16	852,563	887,336
630,000	HESS CORP 7.125% 03/15/2033 DD 03/05/02	698,820	718,811
590,000	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2035 DD 10/15/16	544,794	600,797
381,000	HEWLETT PACKARD ENTERPRISE CO VAR RT 10/15/2045 DD 10/15/16	343,972	384,848
410,000	HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	402,198	358,894
885,000	HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	900,362	911,860
114,000	HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	114,686	119,684
1,960,000	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	1,944,967	2,088,772
385,000	HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	464,375	432,578
565,000	HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	686,280	673,277
1,040,000	HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	1,250,486	1,313,894
577,000	HONEYWELL INTERNATIONAL INC 2.500% 11/01/2026 DD 10/31/16	574,923	546,154
520,000	HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	658,278	640,630
532,000	HOWARD HUGHES MEDICAL INSTITUT 3.500% 09/01/2023 DD 07/22/13	530,899	554,727
475,000	HP ENTERPRISE SERVICES LLC 7.450% 10/15/2029 DD 10/12/99	606,442	565,269
465,000	HP INC 6.000% 09/15/2041 DD 09/19/11	516,253	469,013
657,000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	775,275	868,140
505,000	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	519,003	574,150
280,000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	311,614	325,984
300,000	HSBC HOLDINGS PLC 3.900% 05/25/2026 DD 05/25/16	304,041	302,049
295,000	HSBC HOLDINGS PLC 4.300% 03/08/2026 DD 03/08/16	294,572	305,877
1,556,000	HSBC HOLDINGS PLC 4.375% 11/23/2026 DD 11/23/16	1,555,176	1,567,546
520,000	HSBC HOLDINGS PLC 5.250% 03/14/2044 DD 03/12/14	514,342	556,852
300,000	HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	299,781	373,083

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,969,000	HSBC HOLDINGS PLC 6.500% 05/02/2036 DD 05/03/06	\$ 2,075,801	\$ 2,428,210
365,000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	470,671	452,487
2,715,000	HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 05/27/08	2,929,053	3,438,195
175,000	HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	220,479	233,751
400,000	HUDSONS BAY SIMO HB10 C10 144A VAR RT 08/05/2034 DD 11/01/15	409,623	385,932
995,000	HUMANA INC 4.625% 12/01/2042 DD 12/10/12	981,838	954,613
1,925,000	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	1,917,234	2,023,310
400,000	ILLINOIS ST 5.100% 06/01/2033 DD 06/12/03	382,376	357,400
935,000	ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	921,340	1,052,847
305,000	INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	303,954	316,337
588,000	INDIANA MICHIGAN POWER CO 6.050% 03/15/2037 DD 11/14/06	655,314	704,324
576,000	INGERSOLL-RAND LUXEMBOURG FINA 4.650% 11/01/2044 DD 10/28/14	578,693	587,652
1,041,000	INTEL CORP 4.100% 05/19/2046 DD 05/19/16	1,076,971	1,031,818
1,310,000	INTEL CORP 4.800% 10/01/2041 DD 09/19/11	1,300,280	1,442,087
185,000	INTER-AMERICAN DEVELOPMENT BAN 4.375% 01/24/2044 DD 01/24/14	183,230	213,037
350,000	INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	347,326	381,623
640,000	INTERNATIONAL BUSINESS MACHINE 5.875% 11/29/2032 DD 11/27/02	812,179	797,728
205,000	INTERNATIONAL BUSINESS MACHINE 6.220% 08/01/2027 DD 08/01/97	255,018	256,273
1,440,000	INTERNATIONAL PAPER CO 4.400% 08/15/2047 DD 08/11/16	1,436,624	1,360,814
130,000	INTERNATIONAL PAPER CO 4.800% 06/15/2044 DD 06/10/14	137,480	129,123
565,000	INTERNATIONAL PAPER CO 5.150% 05/15/2046 DD 05/26/15	560,085	589,222
285,000	INTERNATIONAL PAPER CO 6.000% 11/15/2041 DD 11/16/11	341,138	320,058
720,000	INTERNATIONAL PAPER CO 7.300% 11/15/2039 DD 12/07/09	859,664	917,438
600,000	INTERNATIONAL PAPER CO 8.700% 06/15/2038 DD 06/04/08	774,072	867,690
456,000	INTERSTATE POWER & LIGHT CO 6.250% 07/15/2039 DD 07/10/09	590,525	577,902
920,000	INVESCO FINANCE PLC 5.375% 11/30/2043 DD 11/12/13	904,421	1,007,161
208,000	JEFFERIES GROUP LLC 5.125% 01/20/2023 DD 01/18/13	207,420	217,680
596,000	JEFFERIES GROUP LLC 6.500% 01/20/2043 DD 01/18/13	588,788	613,278
604,956	JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	625,767	635,930
373,000	JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	370,523	367,539
720,000	JOHNSON & JOHNSON 4.950% 05/15/2033 DD 05/22/03	762,818	839,678
1,485,000	JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	1,557,973	1,579,951
470,000	JOHNSON CONTROLS INTERNATIONAL STEP 07/02/2064 DD 07/02/2016	442,571	438,303
282,466	JP MORGAN CHASE COM C4 A3 144A 4.106% 07/15/2046 DD 06/01/11	285,290	290,663
1,575,000	JPMORGAN CHASE & CO 2.950% 10/01/2026 DD 07/21/16	1,520,233	1,503,322
1,855,000	JPMORGAN CHASE & CO 3.200% 06/15/2026 DD 06/07/16	1,861,318	1,815,581
825,000	JPMORGAN CHASE & CO 3.300% 04/01/2026 DD 03/23/16	826,781	810,604
240,000	JPMORGAN CHASE & CO 3.625% 12/01/2027 DD 11/16/16	239,585	232,846
955,000	JPMORGAN CHASE & CO 3.900% 07/15/2025 DD 07/21/15	951,409	982,007
670,000	JPMORGAN CHASE & CO 4.250% 10/01/2027 DD 09/25/15	667,689	688,378
75,000	JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	90,484	83,457
300,000	JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15	296,793	319,893
865,000	JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	979,096	1,013,512
775,000	JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	922,399	915,446

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
2,719,000	JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	\$ 2,875,724	\$ 3,251,380
627,000	JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	622,247	719,501
1,500,000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	1,718,079	1,943,670
400,000	JPMORGAN CHASE & CO VAR RT 10/29/2049 DD 09/23/14	400,000	404,752
300,000	JPMORGAN CHASE & CO VAR RT 12/29/2049 DD 06/09/14	300,000	299,250
935,000	JUNIPER NETWORKS INC 5.950% 03/15/2041 DD 03/03/11	949,560	956,374
195,000	KANSAS CITY POWER & LIGHT CO 5.300% 10/01/2041 DD 09/20/11	216,368	208,322
515,000	KANSAS GAS & ELECTRIC CO 144A 4.300% 07/15/2044 DD 07/02/14	540,248	525,588
663,000	KELLOGG CO 4.500% 04/01/2046 DD 03/07/16	692,989	647,897
274,000	KERR-MCGEE CORP 6.950% 07/01/2024 DD 07/01/04	323,465	323,262
690,000	KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	682,286	675,862
465,000	KIMCO REALTY CORP 4.125% 12/01/2046 DD 11/10/16	462,447	434,110
475,000	KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	452,247	453,967
375,000	KINDER MORGAN ENERGY PARTNERS 5.400% 09/01/2044 DD 09/11/14	371,421	373,778
870,000	KINDER MORGAN ENERGY PARTNERS 5.500% 03/01/2044 DD 02/24/14	881,200	886,974
970,000	KINDER MORGAN ENERGY PARTNERS 5.625% 09/01/2041 DD 08/17/11	939,324	974,249
315,000	KINDER MORGAN ENERGY PARTNERS 5.800% 03/15/2035 DD 03/15/05	324,327	333,024
1,250,000	KINDER MORGAN ENERGY PARTNERS 6.375% 03/01/2041 DD 03/04/11	1,294,252	1,355,963
550,000	KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	470,443	602,712
535,000	KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	541,222	588,302
1,570,000	KINDER MORGAN ENERGY PARTNERS 6.950% 01/15/2038 DD 06/21/07	1,723,720	1,821,153
375,000	KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	475,039	448,406
629,000	KINDER MORGAN INC/DE 5.050% 02/15/2046 DD 02/26/15	624,470	622,653
805,000	KINDER MORGAN INC/DE 5.300% 12/01/2034 DD 11/26/14	786,428	816,954
1,595,000	KINDER MORGAN INC/DE 5.550% 06/01/2045 DD 11/26/14	1,653,482	1,677,573
700,000	KONINKLIJKE KPN NV 8.375% 10/01/2030 DD 10/04/00	916,615	934,647
445,000	KONINKLIJKE PHILIPS NV 5.000% 03/15/2042 DD 03/09/12	435,384	454,465
1,425,000	KONINKLIJKE PHILIPS NV 6.875% 03/11/2038 DD 03/11/08	1,730,453	1,762,027
1,110,000	KRAFT HEINZ FOODS CO 144A 7.125% 08/01/2039 DD 07/29/09	1,473,333	1,414,118
2,826,000	KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	2,857,663	2,659,209
1,605,000	KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	1,684,666	1,643,424
3,195,000	KRAFT HEINZ FOODS CO 5.200% 07/15/2045 DD 07/15/16	3,291,701	3,344,558
2,557,000	KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	3,031,472	3,115,551
200,000	KRAFT HEINZ FOODS CO 6.875% 01/26/2039 DD 07/26/12	254,102	251,270
1,510,000	KROGER CO/THE 3.875% 10/15/2046 DD 10/03/16	1,487,655	1,374,659
1,725,000	LAFARGE SA 7.125% 07/15/2036 DD 07/18/06	1,870,931	2,087,854
606,000	LANDSBANKI ISLANDS ESC 6.100% 08/25/2020 DD 08/25/06	605,842	605,842
400,000	LAZARD GROUP LLC 3.750% 02/13/2025 DD 02/13/15	398,872	390,584
180,000	LEGG MASON INC 4.750% 03/15/2026 DD 03/22/16	179,917	186,311
335,000	LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	337,994	326,223
1,134,000	LIBERTY MUTUAL GROUP INC 144A 6.500% 05/01/2042 DD 05/04/12	1,160,824	1,344,504
280,000	LINCOLN NATIONAL CORP 3.625% 12/12/2026 DD 12/12/16	279,670	279,348
10,000	LINCOLN NATIONAL CORP 6.150% 04/07/2036 DD 04/06/06	11,550	11,722
775,000	LLOYDS BANKING GROUP PLC 4.582% 12/10/2025 DD 06/10/16	762,034	778,743

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
999,000	LLOYDS BANKING GROUP PLC 5.300% 12/01/2045 DD 06/01/16	\$ 1,018,699	\$ 1,031,647
320,000	LOCKHEED MARTIN CORP 3.600% 03/01/2035 DD 02/20/15	317,242	304,000
1,175,000	LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	1,202,154	1,112,749
3,457,000	LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	3,413,945	3,412,232
1,030,000	LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	1,014,746	1,120,362
250,000	LOCKHEED MARTIN CORP 4.850% 09/15/2041 DD 09/09/11	270,985	275,125
1,300,000	LOS ANGELES CA UNIF SCH DIST 5.750% 07/01/2034 DD 10/15/09	1,624,441	1,602,718
460,000	LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	457,442	429,387
520,000	LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	575,618	535,699
400,000	LOWE'S COS INC 4.650% 04/15/2042 DD 04/23/12	420,577	427,476
680,000	LOWE'S COS INC 5.000% 09/15/2043 DD 09/11/13	712,325	756,493
560,000	LOWE'S COS INC 5.125% 11/15/2041 DD 11/23/11	559,664	634,822
690,000	LOWE'S COS INC 5.800% 10/15/2036 DD 10/10/06	807,466	836,052
180,000	LYB INTERNATIONAL FINANCE BV 4.875% 03/15/2044 DD 02/28/14	177,320	186,406
125,000	LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	131,078	134,393
260,000	LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	257,270	241,602
1,050,000	MACQUARIE BANK LTD 144A 4.875% 06/10/2025 DD 06/10/15	1,047,207	1,062,590
551,000	MACY'S RETAIL HOLDINGS INC 4.300% 02/15/2043 DD 11/20/12	421,860	454,107
560,000	MACY'S RETAIL HOLDINGS INC 5.125% 01/15/2042 DD 01/13/12	523,700	517,406
215,000	MACY'S RETAIL HOLDINGS INC 6.375% 03/15/2037 DD 03/12/07	234,393	227,154
1,225,000	MACY'S RETAIL HOLDINGS INC 6.650% 07/15/2024 DD 07/20/04	1,238,781	1,403,630
125,000	MACY'S RETAIL HOLDINGS INC 6.900% 01/15/2032 DD 01/11/02	143,281	139,033
175,000	MACY'S RETAIL HOLDINGS INC 6.900% 04/01/2029 DD 03/24/99	208,625	198,182
100,000	MALLINCKRODT INTERNATIONAL FIN 4.750% 04/15/2023 DD 10/15/13	99,684	87,000
1,165,000	MARATHON OIL CORP 6.600% 10/01/2037 DD 09/27/07	1,313,127	1,273,135
580,000	MARATHON PETROLEUM CORP 5.000% 09/15/2054 DD 09/05/14	509,455	491,103
360,000	MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	357,368	357,840
910,000	MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	1,006,485	973,336
95,000	MARSH & MCLENNAN COS INC 5.875% 08/01/2033 DD 07/30/03	111,195	112,610
795,000	MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	828,781	959,804
550,000	MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	557,876	470,558
345,000	MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	357,637	347,291
80,000	MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	110,278	96,970
225,000	MASSACHUSETTS MUTUAL LIFE 144A 5.375% 12/01/2041 DD 01/17/12	245,630	248,117
1,015,000	MASSACHUSETTS MUTUAL LIFE 144A 8.875% 06/01/2039 DD 06/01/09	1,358,084	1,523,677
450,000	MASTERCARD INC 2.950% 11/21/2026 DD 11/21/16	448,533	444,969
490,000	MASTERCARD INC 3.800% 11/21/2046 DD 11/21/16	478,848	480,298
220,000	MATTEL INC 6.200% 10/01/2040 DD 09/28/10	263,340	240,310
270,000	MAYO CLINIC 4.128% 11/15/2052 DD 03/17/16	270,000	265,467
625,000	MCDONALD'S CORP 3.625% 05/01/2043 DD 05/06/13	528,333	549,688
615,000	MCDONALD'S CORP 3.700% 02/15/2042 DD 02/07/12	530,924	548,014
375,000	MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	374,655	387,210
617,000	MCDONALD'S CORP 4.700% 12/09/2035 DD 12/09/15	633,668	652,737
590,000	MCDONALD'S CORP 4.875% 07/15/2040 DD 08/02/10	651,586	623,465

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
640,000	MCDONALD'S CORP 4.875% 12/09/2045 DD 12/09/15	\$ 640,000	\$ 685,485
184,000	MCKESSON CORP 4.883% 03/15/2044 DD 03/10/14	184,000	187,176
165,000	MEAD JOHNSON NUTRITION CO 4.600% 06/01/2044 DD 05/13/14	164,117	159,446
1,825,000	MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	1,878,805	1,930,722
185,000	MEDTRONIC INC 4.500% 03/15/2042 DD 03/19/12	176,203	193,035
1,230,000	MEDTRONIC INC 4.625% 03/15/2044 DD 02/27/14	1,221,857	1,321,217
1,805,000	MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	1,881,438	1,951,963
830,000	MEMORIAL SLOAN-KETTERING CANCE 4.125% 07/01/2052 DD 12/05/12	803,032	801,473
245,000	MEMORIAL SLOAN-KETTERING CANCE 4.200% 07/01/2055 DD 02/11/15	244,111	237,714
1,049,000	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	1,042,968	1,000,263
1,275,000	MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	1,288,357	1,309,655
395,000	METHANEX CORP 5.650% 12/01/2044 DD 11/18/14	392,444	346,526
540,000	METLIFE INC 10.750% 08/01/2069 DD 07/08/09	822,816	828,900
220,000	METLIFE INC 4.050% 03/01/2045 DD 03/05/15	220,396	210,969
580,000	METLIFE INC 4.125% 08/13/2042 DD 08/13/12	570,355	570,819
75,000	METLIFE INC 4.875% 11/13/2043 DD 11/13/13	76,832	81,200
1,870,000	METLIFE INC 5.875% 02/06/2041 DD 08/06/10	1,956,043	2,271,583
1,435,000	METLIFE INC 6.375% 06/15/2034 DD 06/03/04	1,651,279	1,805,818
285,000	METLIFE INC 6.400% 12/15/2066 DD 12/21/06	294,599	307,800
1,125,000	METLIFE INC VAR RT 12/15/2044 DD 09/15/14	1,167,030	1,197,158
330,000	METROPOLITAN MUSEUM OF ART/THE 3.400% 07/01/2045 DD 02/02/15	334,088	300,977
830,000	MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	826,788	788,799
870,000	MICROSOFT CORP 3.500% 11/15/2042 DD 11/07/12	860,099	794,293
5,245,000	MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	5,302,336	4,938,010
200,000	MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	186,952	187,550
735,000	MICROSOFT CORP 3.750% 05/01/2043 DD 05/02/13	730,506	694,818
3,965,000	MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	3,824,672	3,750,018
1,405,000	MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	1,399,759	1,528,204
690,000	MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	683,238	820,410
570,000	MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	680,403	689,763
300,000	MISSION HEALTH SYSTEM INC/NC 4.424% 12/01/2039 DD 11/20/12	291,621	299,655
305,000	MISSOURI ST HLTH & EDUCNTL FAC 3.651% 01/15/2046 DD 02/26/16	305,000	299,653
167,000	MOLSON COORS BREWING CO 3.000% 07/15/2026 DD 07/07/16	166,741	157,867
1,081,000	MOLSON COORS BREWING CO 4.200% 07/15/2046 DD 07/07/16	1,105,218	1,007,849
400,000	MOLSON COORS BREWING CO 5.000% 05/01/2042 DD 05/03/12	422,140	418,140
450,000	MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	476,925	525,969
285,000	MONSANTO CO 3.950% 04/15/2045 DD 04/10/15	266,119	250,070
935,000	MONSANTO CO 4.200% 07/15/2034 DD 07/01/14	928,969	898,778
150,000	MONSANTO CO 4.400% 07/15/2044 DD 07/01/14	154,782	144,975
1,198,000	MONSANTO CO 4.700% 07/15/2064 DD 07/01/14	1,165,985	1,079,039
430,000	MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	427,076	410,813
580,000	MORGAN STANLEY 3.875% 04/29/2024 DD 04/28/14	574,919	594,831
450,000	MORGAN STANLEY 3.950% 04/23/2027 DD 04/23/15	448,380	445,460
370,000	MORGAN STANLEY 4.000% 07/23/2025 DD 07/23/15	369,697	379,257

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
740,000	MORGAN STANLEY 4.100% 05/22/2023 DD 05/21/13	\$ 737,566	\$ 759,625
805,000	MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	798,963	802,239
294,000	MORGAN STANLEY 4.350% 09/08/2026 DD 09/08/14	293,483	301,277
460,000	MORGAN STANLEY 4.875% 11/01/2022 DD 10/23/12	467,438	493,000
1,725,000	MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	2,045,274	2,216,918
400,000	MORGAN STANLEY CAPI PSQ D 144A VAR RT 01/10/2038 DD 02/01/16	347,969	350,804
164,000	MOSAIC CO/THE 5.625% 11/15/2043 DD 11/13/13	163,857	158,047
2,370,000	MOTIVA ENTERPRISES LLC 144A 6.850% 01/15/2040 DD 01/11/10	2,789,621	2,865,188
300,000	MUNI ELEC AUTH OF GEORGIA 6.655% 04/01/2057 DD 03/12/10	312,090	362,388
300,000	MUTUAL OF OMAHA INSURANCE 144A VAR RT 07/15/2054 DD 07/17/14	300,000	292,125
306,000	MYLAN NV 144A 5.250% 06/15/2046 DD 06/09/16	305,951	282,221
168,000	NATIONAL OILWELL VARCO INC 3.950% 12/01/2042 DD 11/20/12	167,353	128,974
100,000	NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	99,671	101,792
145,000	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	170,050	219,011
1,300,000	NAVIENT CORP 5.625% 08/01/2033 DD 07/21/03	1,128,250	1,072,500
165,000	NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	162,684	168,609
790,000	NBCUNIVERSAL MEDIA LLC 6.400% 04/30/2040 DD 04/30/11	1,009,703	1,021,565
530,000	NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	697,509	696,330
1,406,000	NEW CINGULAR WIRELESS SERVICES 8.750% 03/01/2031 DD 09/01/01	1,987,461	2,010,960
1,345,000	NEW JERSEY ST TURNPIKE AUTH 7.102% 01/01/2041 DD 12/15/10	1,655,878	1,878,992
700,000	NEW YORK AND PRESBYTERIAN HOSP 4.024% 08/01/2045 DD 02/05/15	700,000	679,399
80,000	NEW YORK AND PRESBYTERIAN HOSP 4.063% 08/01/2056 DD 06/28/16	79,997	74,850
1,225,000	NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	1,421,773	1,611,255
185,000	NEW YORK ST DORM AUTH ST PERSO 5.427% 03/15/2039 DD 10/20/09	219,615	222,803
200,000	NEW YORK ST DORM AUTH ST PERSO 5.500% 03/15/2030 DD 06/03/10	231,878	236,056
400,000	NEWCREST FINANCE PTY LTD 144A 5.750% 11/15/2041 DD 11/15/11	403,196	378,676
1,140,000	NEWELL BRANDS INC 5.375% 04/01/2036 DD 03/30/16	1,227,785	1,284,894
1,680,000	NEWELL BRANDS INC 5.500% 04/01/2046 DD 03/30/16	1,780,424	1,928,690
113,000	NEWMONT MINING CORP 4.875% 03/15/2042 DD 03/08/12	98,337	106,022
270,000	NEWMONT MINING CORP 5.875% 04/01/2035 DD 03/22/05	276,828	288,892
300,000	NEWMONT MINING CORP 6.250% 10/01/2039 DD 09/18/09	321,702	330,048
515,000	NIKE INC 3.375% 11/01/2046 DD 10/21/16	506,496	465,055
675,000	NIKE INC 3.875% 11/01/2045 DD 10/29/15	685,966	665,327
300,000	NIPPON LIFE INSURANCE CO 144A VAR RT 10/16/2044 DD 10/16/14	300,000	309,375
690,000	NISOURCE FINANCE CORP 5.650% 02/01/2045 DD 10/10/13	782,301	804,512
870,000	NOBLE ENERGY INC 5.050% 11/15/2044 DD 11/07/14	907,264	872,567
850,000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09	843,936	896,750
2,327,000	NORDSTROM INC 5.000% 01/15/2044 DD 12/12/13	2,231,452	2,292,956
435,000	NORFOLK SOUTHERN CORP 3.950% 10/01/2042 DD 09/07/12	390,144	413,215
200,000	NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	199,536	207,298
1,465,000	NORFOLK SOUTHERN CORP 4.800% 08/15/2043 DD 08/13/13	1,455,736	1,594,682
1,293,000	NORFOLK SOUTHERN CORP 4.837% 10/01/2041 DD 04/01/12	1,325,408	1,404,056
1,300,000	NORTH AMERICAN DEVELOPMENT BAN 4.375% 02/11/2020 DD 02/11/10	1,347,034	1,383,135
700,000	NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	698,782	655,004

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description	Cost	Current Value
220,000	NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	\$ 204,674	\$ 201,865
475,000	NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	467,243	473,190
225,000	NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	224,345	228,764
460,000	NORTHROP GRUMMAN SYSTEMS CORP 7.750% 02/15/2031 DD 02/27/01	609,404	639,584
315,000	NORTHWELL HEALTHCARE INC 6.150% 11/01/2043 DD 09/17/13	314,127	391,151
948,000	NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	1,028,350	1,167,358
150,000	NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	150,000	149,595
365,000	NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	365,000	413,622
120,000	NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	120,000	118,217
1,522,000	NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	1,559,343	1,535,987
135,000	NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	137,532	145,589
250,000	NYU HOSPITALS CENTER 5.750% 07/01/2043 DD 08/01/13	250,000	291,083
300,000	OCCIDENTAL PETROLEUM CORP 4.100% 02/15/2047 DD 11/07/16	299,328	292,212
572,000	OCCIDENTAL PETROLEUM CORP 4.625% 06/15/2045 DD 06/23/15	565,874	595,172
395,000	OCHSNER CLINIC FOUNDATION 5.897% 05/15/2045 DD 06/24/15	395,000	456,770
175,000	OGLETHORPE POWER CORP 4.200% 12/01/2042 DD 11/30/12	173,994	166,437
25,000	OGLETHORPE POWER CORP 5.375% 11/01/2040 DD 11/09/10	23,454	28,048
500,000	OHIO POWER CO 6.600% 02/15/2033 DD 08/15/03	650,885	614,670
240,000	OKLAHOMA GAS & ELECTRIC CO 3.900% 05/01/2043 DD 05/13/13	239,918	230,614
100,000	OLD REPUBLIC INTERNATIONAL COR 3.875% 08/26/2026 DD 08/26/16	98,232	95,122
435,000	OMNICOM GROUP INC 3.625% 05/01/2022 DD 04/23/12	433,116	446,749
240,000	ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12	237,857	256,164
1,065,000	ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	1,105,582	1,235,017
205,000	ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	230,346	240,451
600,000	ONCOR ELECTRIC DELIVERY CO LLC 7.250% 01/15/2033 DD 07/15/03	701,730	831,504
1,000,000	ONEOK PARTNERS LP 6.125% 02/01/2041 DD 01/26/11	1,113,790	1,099,900
350,000	ORACLE CORP 2.650% 07/15/2026 DD 07/07/16	348,684	332,224
1,130,000	ORACLE CORP 3.900% 05/15/2035 DD 05/05/15	1,122,373	1,114,530
2,940,000	ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	2,943,858	2,812,110
1,720,000	ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	1,706,932	1,666,955
1,855,000	ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	1,854,258	1,918,033
1,915,000	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	1,887,307	1,904,697
1,100,000	ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	1,117,227	1,123,089
2,195,000	ORACLE CORP 5.375% 07/15/2040 DD 07/15/11	2,324,690	2,550,831
500,000	ORANGE SA 5.375% 01/13/2042 DD 01/13/12	499,915	559,450
1,280,000	ORANGE SA VAR RT 03/01/2031 DD 09/01/01	1,760,608	1,924,506
685,000	PACIFIC GAS & ELECTRIC CO 3.400% 08/15/2024 DD 08/18/14	685,507	699,954
1,389,000	PACIFIC GAS & ELECTRIC CO 3.750% 02/15/2024 DD 02/21/14	1,418,850	1,446,810
355,000	PACIFIC GAS & ELECTRIC CO 4.000% 12/01/2046 DD 12/01/16	348,482	350,105
430,000	PACIFIC GAS & ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	426,111	451,625
320,000	PACIFIC GAS & ELECTRIC CO 4.500% 12/15/2041 DD 12/01/11	324,461	333,821
520,000	PACIFIC GAS & ELECTRIC CO 5.125% 11/15/2043 DD 11/12/13	533,535	592,639
635,000	PACIFIC GAS & ELECTRIC CO 5.400% 01/15/2040 DD 11/18/09	731,317	743,763
2,330,000	PACIFIC GAS & ELECTRIC CO 5.800% 03/01/2037 DD 03/13/07	2,534,197	2,842,530

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
340,000	PACIFIC GAS & ELECTRIC CO 6.050% 03/01/2034 DD 03/23/04	\$ 377,286	\$ 425,500
1,040,000	PACIFICORP 6.000% 01/15/2039 DD 01/08/09	1,194,944	1,323,306
180,000	PACIFICORP 6.250% 10/15/2037 DD 10/03/07	231,743	233,163
605,000	PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	604,201	639,074
400,000	PECO ENERGY CO 3.150% 10/15/2025 DD 10/05/15	398,360	399,644
375,000	PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	373,624	418,774
270,000	PEPSI BOTTLING GROUP INC/THE 7.000% 03/01/2029 DD 03/08/99	376,360	369,141
724,000	PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	711,923	659,557
274,000	PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	273,145	271,956
771,000	PEPSICO INC 4.875% 11/01/2040 DD 10/26/10	878,532	854,114
525,000	PERRIGO CO PLC 5.300% 11/15/2043 DD 05/15/14	534,461	507,785
995,000	PERRIGO FINANCE UNLIMITED CO 4.900% 12/15/2044 DD 12/02/14	982,166	913,927
1,450,000	PETROBRAS GLOBAL FINANCE BV 6.750% 01/27/2041 DD 01/27/11	1,671,660	1,218,000
600,000	PETROBRAS GLOBAL FINANCE BV 6.875% 01/20/2040 DD 10/30/09	624,000	514,920
400,000	PETROBRAS GLOBAL FINANCE BV 8.375% 05/23/2021 DD 05/23/16	396,008	431,000
380,000	PETRO-CANADA 5.950% 05/15/2035 DD 05/16/05	448,514	447,161
730,000	PETRO-CANADA 6.800% 05/15/2038 DD 05/15/08	907,357	946,642
573,000	PETROLEOS MEXICANOS 144A 6.750% 09/21/2047 DD 09/21/16	627,283	541,370
2,600,000	PETROLEOS MEXICANOS 6.375% 01/23/2045 DD 07/23/14	2,613,854	2,366,000
545,000	PFIZER INC 4.000% 12/15/2036 DD 11/21/16	542,379	558,380
598,000	PFIZER INC 4.125% 12/15/2046 DD 11/21/16	597,110	608,321
1,103,000	PFIZER INC 4.400% 05/15/2044 DD 05/15/14	1,148,604	1,165,055
365,000	PFIZER INC 5.600% 09/15/2040 DD 09/15/15	443,253	440,464
2,105,000	PFIZER INC 7.200% 03/15/2039 DD 03/24/09	2,644,507	3,040,651
380,000	PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99	517,438	484,743
295,000	PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	265,745	273,913
790,000	PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	745,119	764,475
973,000	PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	1,038,940	960,750
957,000	PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	1,004,278	964,847
1,465,000	PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	1,454,647	1,494,930
230,000	PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	273,348	294,915
190,000	PHILLIPS 66 4.650% 11/15/2034 DD 11/17/14	200,603	197,775
1,795,000	PHILLIPS 66 4.875% 11/15/2044 DD 11/17/14	1,785,892	1,895,646
530,000	PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	465,259	491,411
910,000	PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	979,705	993,247
1,275,000	PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	1,275,000	1,284,537
300,000	POTASH CORP OF SASKATCHEWAN IN 5.625% 12/01/2040 DD 11/30/10	302,100	323,880
885,000	POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	949,839	901,523
175,000	POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	197,139	229,325
815,000	PPL CAPITAL FUNDING INC 3.100% 05/15/2026 DD 05/17/16	825,049	779,694
350,000	PPL CAPITAL FUNDING INC 5.000% 03/15/2044 DD 03/10/14	376,040	370,129
365,000	PPL ELECTRIC UTILITIES CORP 6.450% 08/15/2037 DD 08/13/07	413,633	479,165
385,000	PRAXAIR INC 3.550% 11/07/2042 DD 11/07/12	369,735	357,688
435,000	PRECISION CASTPARTS CORP 4.375% 06/15/2045 DD 06/10/15	433,556	457,516

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
216,000	PRESIDENT & FELLOWS OF HARVARD 3.300% 07/15/2056 DD 10/13/16	\$ 214,397	\$ 189,959
370,000	PRESIDENT & FELLOWS OF HARVARD 3.619% 10/01/2037 DD 05/06/13	370,000	367,269
700,000	PRIDE INTERNATIONAL INC 7.875% 08/15/2040 DD 08/06/10	873,446	626,500
1,000,000	PROGRESS ENERGY INC 6.000% 12/01/2039 DD 11/19/09	1,147,616	1,201,640
240,000	PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	238,750	223,990
165,000	PROVIDENCE ST JOSEPH HEALTH OB 3.744% 10/01/2047 DD 09/28/16	167,691	152,249
150,000	PROVIDENT COS INC 7.250% 03/15/2028 DD 03/16/98	189,375	177,462
110,000	PRUDENTIAL FINANCIAL INC 5.400% 06/13/2035 DD 06/13/05	119,584	123,518
1,040,000	PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	1,027,343	1,201,845
115,000	PRUDENTIAL FINANCIAL INC 5.750% 07/15/2033 DD 07/07/03	133,435	131,308
90,000	PRUDENTIAL FINANCIAL INC 5.900% 03/17/2036 DD 03/23/06	106,509	106,434
100,000	PRUDENTIAL FINANCIAL INC 6.200% 11/15/2040 DD 11/18/10	113,721	122,203
215,000	PRUDENTIAL FINANCIAL INC 6.625% 06/21/2040 DD 06/21/10	265,718	273,099
730,000	PRUDENTIAL FINANCIAL INC VAR RT 03/15/2044 DD 03/22/13	682,000	721,364
225,000	PRUDENTIAL INSURANCE CO O 144A 8.300% 07/01/2025 DD 07/01/95	289,658	294,739
255,000	PUBLIC SERVICE CO OF COLORADO 3.550% 06/15/2046 DD 06/13/16	252,348	235,564
666,000	PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	663,456	735,058
655,000	PUBLIC SERVICE ELECTRIC & GAS 3.800% 03/01/2046 DD 03/03/16	653,228	635,664
683,000	PUBLIC SERVICE ELECTRIC & GAS 4.150% 11/01/2045 DD 11/06/15	682,303	705,819
230,000	PUGET SOUND ENERGY INC 4.300% 05/20/2045 DD 05/26/15	228,965	239,080
435,000	PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	522,940	530,735
245,000	PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	315,957	307,049
658,000	QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	654,473	703,159
570,000	RAYTHEON CO 7.200% 08/15/2027 DD 08/12/97	768,223	765,698
125,000	REGIONS FINANCIAL CORP 7.375% 12/10/2037 DD 12/10/07	163,370	153,519
300,000	RELIANCE STEEL & ALUMINUM CO 4.500% 04/15/2023 DD 04/12/13	298,755	301,824
385,000	REYNOLDS AMERICAN INC 5.700% 08/15/2035 DD 06/12/15	424,898	442,226
1,995,000	REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	2,345,174	2,362,339
928,000	REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	1,079,064	1,119,743
1,290,611	RIO OIL FINANCE TRUST SER 144A 9.750% 01/06/2027 DD 11/21/14	1,267,199	1,187,362
557,000	RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	538,438	547,085
145,000	RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	162,022	155,526
300,000	ROCKIES EXPRESS PIPELINE 144A 6.875% 04/15/2040 DD 03/22/10	304,434	298,500
475,000	ROGERS COMMUNICATIONS INC 5.000% 03/15/2044 DD 03/10/14	483,075	508,108
1,125,000	ROYAL BANK OF SCOTLAND GROUP P 6.125% 12/15/2022 DD 12/04/12	1,145,473	1,196,246
200,000	ROYAL BANK OF SCOTLAND GROUP P VAR RT 12/29/2049 DD 08/10/15	191,500	189,500
175,000	RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	176,358	161,182
883,000	SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	885,895	879,327
475,000	SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	496,142	509,172
400,000	SFR GROUP SA 144A 7.375% 05/01/2026 DD 04/11/16	400,000	410,000
1,016,000	SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	997,692	971,560
2,408,000	SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	2,407,929	2,439,256
300,000	SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	320,697	312,849
1,700,000	SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	1,774,344	1,976,913

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Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

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Face Amount or Number of Shares	Security Description		Cost	Current Value
1,945,000	SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	\$	2,337,285	\$ 2,508,233
750,000	SHERWIN-WILLIAMS CO/THE 4.000% 12/15/2042 DD 12/07/12		716,195	681,975
1,335,000	SHIRE ACQUISITIONS INVESTMENTS 3.200% 09/23/2026 DD 09/23/16		1,337,029	1,247,344
375,000	SOUTH CAROLINA ELECTRIC & GAS 4.100% 06/15/2046 DD 06/13/16		374,228	371,186
160,000	SOUTH CAROLINA ELECTRIC & GAS 4.500% 06/01/2064 DD 05/27/14		158,301	157,726
280,000	SOUTH CAROLINA ELECTRIC & GAS 4.600% 06/15/2043 DD 06/14/13		296,192	294,297
385,000	SOUTH CAROLINA ELECTRIC & GAS 5.100% 06/01/2065 DD 05/22/15		381,893	422,126
205,000	SOUTH CAROLINA ELECTRIC & GAS 6.050% 01/15/2038 DD 01/14/08		249,241	253,485
365,000	SOUTHERN BAPTIST HOSPITAL OF F 4.857% 07/15/2045 DD 06/01/15		365,000	394,415
140,000	SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13		139,164	137,682
460,000	SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11		473,501	454,250
870,000	SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12		859,717	876,917
450,000	SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10		464,981	479,628
2,394,000	SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08		2,628,091	3,006,098
1,735,000	SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09		1,857,370	2,222,986
185,000	SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14		203,457	196,298
420,000	SOUTHERN CO GAS CAPITAL CORP 4.400% 06/01/2043 DD 05/16/13		384,800	415,304
145,000	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11		180,467	168,897
1,620,000	SOUTHERN CO/THE 4.250% 07/01/2036 DD 05/24/16		1,646,974	1,611,058
1,755,000	SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16		1,748,007	1,735,906
395,000	SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15		366,209	387,783
760,000	SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05		804,597	877,724
640,000	SOUTHERN POWER CO 5.250% 07/15/2043 DD 07/16/13		643,666	644,275
285,000	SOUTHWESTERN ELECTRIC POWER CO 3.900% 04/01/2045 DD 03/26/15		282,458	265,463
500,000	SOUTHWESTERN ENERGY CO VAR RT 01/23/2025 DD 01/23/15		514,590	511,250
675,000	SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11		647,406	713,691
69,000	SPECTRA ENERGY CAPITAL LLC 7.500% 09/15/2038 DD 09/08/08		82,471	83,537
828,000	SPECTRA ENERGY PARTNERS LP 4.500% 03/15/2045 DD 03/12/15		834,981	787,304
400,000	SPIRE INC 4.700% 08/15/2044 DD 08/19/14		399,620	389,908
250,000	ST JUDE MEDICAL INC 4.750% 04/15/2043 DD 04/02/13		242,990	244,700
155,000	STARBUCKS CORP 4.300% 06/15/2045 DD 06/10/15		166,013	162,772
140,000	STATOIL ASA 4.250% 11/23/2041 DD 11/23/11		141,376	139,731
175,000	STATOIL ASA 5.100% 08/17/2040 DD 08/17/10		190,407	195,008
465,000	STRYKER CORP 4.100% 04/01/2043 DD 03/25/13		458,400	434,105
470,000	SUMITOMO MITSUI FINANCIAL GROU 2.632% 07/14/2026 DD 07/14/16		470,000	436,752
630,000	SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07		716,561	804,976
1,265,000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08		1,402,575	1,676,973
180,000	SUNCOR ENERGY INC 7.150% 02/01/2032 DD 01/29/02		187,605	228,991
1,015,000	SUNOCO LOGISTICS PARTNERS OPER 4.950% 01/15/2043 DD 01/10/13		1,017,183	928,735
465,000	SUNOCO LOGISTICS PARTNERS OPER 5.300% 04/01/2044 DD 04/03/14		469,726	448,953
695,000	SUNOCO LOGISTICS PARTNERS OPER 5.350% 05/15/2045 DD 11/17/14		642,684	671,134
200,000	SUNOCO LOGISTICS PARTNERS OPER 6.850% 02/15/2040 DD 02/12/10		163,948	221,830
970,000	SYSCO CORP 4.850% 10/01/2045 DD 09/28/15		1,013,294	1,028,889
300,000	TAMPA ELECTRIC CO 4.200% 05/15/2045 DD 05/20/15		299,442	294,021

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
709,000	TAMPA ELECTRIC CO 4.350% 05/15/2044 DD 05/15/14	\$ 708,525	\$ 709,255
1,375,000	TARGET CORP 3.625% 04/15/2046 DD 04/11/16	1,376,261	1,277,664
275,000	TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	324,271	356,873
725,000	TELECOM ITALIA CAPITAL SA 7.200% 07/18/2036 DD 07/18/06	671,531	714,662
1,625,000	TELECOM ITALIA CAPITAL SA 7.721% 06/04/2038 DD 06/04/08	1,742,104	1,689,431
970,000	TELEFONICA EMISIONES SAU 7.045% 06/20/2036 DD 06/20/06	1,137,498	1,125,889
188,440	TENNESSEE VALLEY AUTH BD 7.299% 03/15/2019 DD 09/27/00	224,243	199,607
435,000	TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16	433,843	401,040
669,000	TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16	663,427	573,239
340,000	TEXAS HEALTH RESOURCES 4.330% 11/15/2055 DD 05/05/15	330,792	339,932
690,000	THOMSON REUTERS CORP 4.500% 05/23/2043 DD 05/23/13	676,849	647,179
865,000	THOMSON REUTERS CORP 5.650% 11/23/2043 DD 11/21/13	848,098	952,841
130,000	TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	130,948	117,736
650,000	TIME WARNER CABLE LLC 5.500% 09/01/2041 DD 09/12/11	658,727	660,797
2,615,000	TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	2,677,773	2,788,767
3,670,000	TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	4,092,042	4,154,624
1,405,000	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	1,588,355	1,728,347
92,204	TOPAZ SOLAR FARMS LLC 144A 4.875% 09/30/2039 DD 04/15/13	92,204	90,782
270,000	TORONTO-DOMINION BANK/THE VAR RT 09/15/2031 DD 09/15/16	269,528	263,744
2,665,000	TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	2,955,094	3,304,334
1,555,000	TRANSCANADA PIPELINES LTD 7.250% 08/15/2038 DD 08/11/08	2,103,417	2,099,219
455,000	TRANSCONTINENTAL GAS PIPE 144A 7.850% 02/01/2026 DD 01/22/16	454,204	573,741
970,000	TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	953,713	915,292
300,000	TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	297,648	310,758
200,000	TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	234,308	235,590
225,000	TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	278,896	289,130
130,000	TRAVELERS COS INC/THE 6.750% 06/20/2036 DD 06/20/06	171,638	173,722
1,045,000	TRAVELERS PROPERTY CASUALTY CO 6.375% 03/15/2033 DD 03/11/03	1,189,517	1,319,595
400,000	TRINITY ACQUISITION PLC 6.125% 08/15/2043 DD 08/15/13	448,707	427,608
340,000	TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	339,663	330,065
215,000	TUFTS UNIVERSITY 5.017% 04/15/2039 DD 03/29/12	217,097	224,430
625,000	TYCO ELECTRONICS GROUP SA 7.125% 10/01/2037 DD 04/01/08	823,925	813,925
245,000	UBS GROUP FUNDING JERSEY 144A 4.125% 04/15/2026 DD 04/05/16	244,810	250,566
150,000	UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	194,937	194,525
320,000	UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	320,828	302,557
600,000	UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	591,804	591,120
1,962,000	UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	1,948,351	1,831,468
225,000	UNION PACIFIC CORP 4.150% 01/15/2045 DD 08/12/14	253,555	226,586
250,000	UNION PACIFIC CORP 4.250% 04/15/2043 DD 03/15/13	261,871	257,483
230,000	UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	217,513	228,730
210,000	UNION PACIFIC CORP 4.750% 12/15/2043 DD 10/25/13	235,664	228,682
890,000	UNITED TECHNOLOGIES CORP 3.750% 11/01/2046 DD 11/01/16	870,863	847,004
900,000	UNITED TECHNOLOGIES CORP 4.150% 05/15/2045 DD 05/04/15	898,758	908,991
1,910,000	UNITED TECHNOLOGIES CORP 4.500% 06/01/2042 DD 06/01/12	1,884,454	2,044,464

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,040,000	UNITED TECHNOLOGIES CORP 5.400% 05/01/2035 DD 04/29/05	\$ 1,106,466	\$ 1,217,008
920,000	UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	913,128	930,580
600,000	UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	597,228	612,312
105,000	UNITEDHEALTH GROUP INC 4.375% 03/15/2042 DD 03/08/12	121,288	106,437
560,000	UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	570,794	591,444
1,518,000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	1,511,761	1,672,259
1,725,000	UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,789,689	2,099,135
465,000	UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	592,353	597,604
235,000	UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	313,544	307,394
700,000	UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	782,824	952,560
545,000	UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	527,127	666,350
330,000	UNIVERSITY OF NOTRE DAME DU LA 3.438% 02/15/2045 DD 01/21/15	330,000	315,259
350,000	UNUM GROUP 6.750% 12/15/2028 DD 12/18/98	398,255	395,014
300,000	VALE OVERSEAS LTD 5.875% 06/10/2021 DD 06/10/16	300,000	314,250
325,000	VALE OVERSEAS LTD 6.250% 08/10/2026 DD 08/10/16	325,000	338,000
1,395,000	VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	1,312,575	1,356,638
425,000	VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	406,725	418,625
266,000	VALE SA 5.625% 09/11/2042 DD 09/11/12	218,093	235,410
30,000	VALEANT PHARMACEUTICALS I 144A 5.375% 03/15/2020 DD 03/27/15	26,475	25,350
495,000	VALERO ENERGY CORP 4.900% 03/15/2045 DD 03/13/15	466,809	493,287
290,000	VALERO ENERGY CORP 6.625% 06/15/2037 DD 06/08/07	319,254	339,404
730,000	VERIZON COMMUNICATIONS INC 2.625% 08/15/2026 DD 08/01/16	728,139	672,002
275,000	VERIZON COMMUNICATIONS INC 3.850% 11/01/2042 DD 11/07/12	254,808	238,299
375,000	VERIZON COMMUNICATIONS INC 4.272% 01/15/2036 DD 07/15/15	390,623	358,924
1,143,000	VERIZON COMMUNICATIONS INC 4.400% 11/01/2034 DD 10/29/14	1,134,725	1,128,130
2,529,000	VERIZON COMMUNICATIONS INC 4.522% 09/15/2048 DD 03/13/15	2,327,963	2,425,083
7,160,000	VERIZON COMMUNICATIONS INC 4.672% 03/15/2055 DD 03/13/15	6,058,434	6,724,028
340,000	VERIZON COMMUNICATIONS INC 4.750% 11/01/2041 DD 11/03/11	308,615	335,733
4,309,000	VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	3,981,194	4,366,267
7,972,000	VERIZON COMMUNICATIONS INC 5.012% 08/21/2054 DD 02/21/15	7,299,059	7,930,227
1,444,000	VERIZON COMMUNICATIONS INC 5.050% 03/15/2034 DD 03/17/14	1,547,419	1,520,590
1,856,000	VERIZON COMMUNICATIONS INC 5.850% 09/15/2035 DD 09/13/05	1,993,592	2,119,682
650,000	VERIZON COMMUNICATIONS INC 6.000% 04/01/2041 DD 03/28/11	741,864	746,577
890,000	VERIZON COMMUNICATIONS INC 6.250% 04/01/2037 DD 04/03/07	949,334	1,055,184
375,000	VERIZON COMMUNICATIONS INC 6.400% 02/15/2038 DD 02/12/08	454,073	452,794
950,000	VERIZON COMMUNICATIONS INC 6.550% 09/15/2043 DD 09/18/13	983,989	1,186,531
500,000	VERIZON COMMUNICATIONS INC 8.950% 03/01/2039 DD 11/04/08	776,803	749,960
2,865,000	VERIZON OWNER TRUST 1A A 144A 1.420% 01/20/2021 DD 07/20/16	2,872,603	2,845,060
1,039,000	VIACOM INC 4.375% 03/15/2043 DD 03/15/13	880,126	827,626
980,000	VIACOM INC 4.850% 12/15/2034 DD 12/10/14	884,285	873,641
1,470,000	VIRGINIA ELECTRIC & POWER CO 4.000% 01/15/2043 DD 01/08/13	1,464,120	1,452,198
1,105,000	VIRGINIA ELECTRIC & POWER CO 4.450% 02/15/2044 DD 02/07/14	1,107,639	1,160,106
865,000	VIRGINIA ELECTRIC & POWER CO 4.650% 08/15/2043 DD 08/15/13	889,603	939,027
520,000	VIRGINIA ELECTRIC & POWER CO 6.000% 05/15/2037 DD 05/17/07	673,613	643,417

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
2,070,000	VIRGINIA ELECTRIC & POWER CO 8.875% 11/15/2038 DD 11/06/08	\$ 3,148,175	\$ 3,295,109
845,000	VISA INC 4.150% 12/14/2035 DD 12/14/15	844,342	884,698
3,470,000	VISA INC 4.300% 12/14/2045 DD 12/14/15	3,601,924	3,662,620
1,305,000	VODAFONE GROUP PLC 4.375% 02/19/2043 DD 02/19/13	1,269,282	1,154,664
1,060,000	VODAFONE GROUP PLC 6.150% 02/27/2037 DD 02/27/07	1,169,978	1,188,652
375,000	VODAFONE GROUP PLC 6.250% 11/30/2032 DD 11/26/02	404,104	430,346
650,000	VULCAN MATERIALS CO 7.150% 11/30/2037 DD 12/11/07	606,125	776,750
85,000	WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	97,107	94,116
225,000	WALGREEN CO 4.400% 09/15/2042 DD 09/13/12	206,888	217,222
475,000	WALGREENS BOOTS ALLIANCE INC 4.650% 06/01/2046 DD 06/01/16	471,276	482,016
1,245,000	WALGREENS BOOTS ALLIANCE INC 4.800% 11/18/2044 DD 11/18/14	1,243,671	1,279,623
780,000	WAL-MART STORES INC 4.300% 04/22/2044 DD 04/22/14	929,066	823,111
1,190,000	WAL-MART STORES INC 4.750% 10/02/2043 DD 10/02/13	1,223,396	1,334,395
4,125,000	WAL-MART STORES INC 5.000% 10/25/2040 DD 10/25/10	3,909,258	4,747,339
920,000	WAL-MART STORES INC 5.250% 09/01/2035 DD 08/31/05	951,348	1,100,348
635,000	WAL-MART STORES INC 5.625% 04/01/2040 DD 04/01/10	815,114	785,527
295,000	WAL-MART STORES INC 5.625% 04/15/2041 DD 04/18/11	376,243	366,862
2,370,000	WAL-MART STORES INC 6.500% 08/15/2037 DD 08/24/07	2,796,499	3,211,848
509,000	WALT DISNEY CO/THE 3.000% 07/30/2046 DD 07/12/16	489,719	432,884
690,000	WALT DISNEY CO/THE 3.700% 12/01/2042 DD 11/30/12	685,046	663,249
614,000	WALT DISNEY CO/THE 4.125% 06/01/2044 DD 06/02/14	621,957	634,784
165,000	WALT DISNEY CO/THE 4.125% 12/01/2041 DD 12/02/11	163,282	169,219
770,000	WASTE MANAGEMENT INC 3.900% 03/01/2035 DD 02/26/15	769,832	765,534
1,720,000	WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16	1,713,831	1,638,128
1,475,000	WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	1,450,940	1,399,052
510,000	WELLS FARGO & CO 4.100% 06/03/2026 DD 06/03/14	509,475	516,727
375,000	WELLS FARGO & CO 4.300% 07/22/2027 DD 07/22/15	373,575	385,714
2,285,000	WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	2,282,868	2,186,859
845,000	WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	878,627	831,674
1,195,000	WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	1,194,544	1,212,758
1,670,000	WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	1,694,376	1,715,290
150,000	WELLS FARGO & CO 5.375% 02/07/2035 DD 02/07/05	171,070	170,424
1,084,000	WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	1,105,073	1,228,215
228,000	WELLS FARGO & CO VAR RT 12/29/2049 DD 04/22/14	228,000	229,140
835,000	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	964,790	983,555
65,000	WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06	80,478	76,521
5,315,000	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	6,140,482	6,760,946
120,000	WELLS FARGO CAPITAL X 5.950% 12/01/2086 DD 12/05/06	133,200	124,800
400,000	WELLTOWER INC 6.500% 03/15/2041 DD 03/14/11	392,320	478,408
250,000	WESLEYAN UNIVERSITY 4.781% 07/01/2116 DD 05/31/16	250,000	237,168
400,000	WEST FRASER TIMBER CO LTD 144A 4.350% 10/15/2024 DD 10/15/14	400,000	371,968
370,000	WESTAR ENERGY INC 4.125% 03/01/2042 DD 03/01/12	368,598	367,269
355,000	WESTAR ENERGY INC 4.250% 12/01/2045 DD 11/13/15	353,559	362,895
350,000	WESTLAKE CHEMICAL CORP 144A 3.600% 08/15/2026 DD 08/10/16	348,250	336,641

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
1,346,000	WESTLAKE CHEMICAL CORP 144A 5.000% 08/15/2046 DD 08/10/16	\$ 1,341,228	\$ 1,329,512
140,000	WESTROCK MWV LLC 7.550% 03/01/2047 DD 02/07/97	160,488	165,147
165,000	WESTROCK MWV LLC 7.950% 02/15/2031 DD 02/06/01	203,706	217,143
290,000	WESTROCK MWV LLC 8.200% 01/15/2030 DD 01/18/00	352,814	378,589
1,000,000	WEYERHAEUSER CO 7.375% 03/15/2032 DD 09/15/02	1,082,660	1,266,370
365,000	WILLIAM MARSH RICE UNIVERSITY 3.774% 05/15/2055 DD 04/22/15	365,000	345,363
874,000	WILLIAMS PARTNERS LP 4.900% 01/15/2045 DD 06/27/14	749,076	807,760
98,000	WILLIAMS PARTNERS LP 5.100% 09/15/2045 DD 03/03/15	74,744	93,144
2,350,000	WILLIAMS PARTNERS LP 5.400% 03/04/2044 DD 03/04/14	2,114,803	2,277,479
390,000	WISCONSIN ELECTRIC POWER CO 2.950% 09/15/2021 DD 09/13/11	385,995	398,132
1,155,000	WISCONSIN POWER & LIGHT CO 4.100% 10/15/2044 DD 10/14/14	1,154,007	1,163,974
545,000	WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	546,504	601,865
750,000	WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	793,493	802,980
1,090,000	WYETH LLC 5.950% 04/01/2037 DD 03/27/07	1,218,560	1,371,711
205,000	WYETH LLC 6.000% 02/15/2036 DD 11/14/05	254,259	255,444
355,000	XEROX CORP 6.750% 12/15/2039 DD 12/04/09	414,106	356,420
455,000	XLIT LTD 5.250% 12/15/2043 DD 11/21/13	488,660	470,192
961,000	XLIT LTD 6.250% 05/15/2027 DD 05/07/07	1,019,227	1,135,383
214,000	ZIMMER BIOMET HOLDINGS INC 4.250% 08/15/2035 DD 03/19/15	200,978	199,555
1,725,000	ZOETIS INC 4.700% 02/01/2043 DD 08/01/13	1,686,420	1,679,019
	Other Fixed Income Securities	\$ 921,031,282	\$ 952,189,309
	Common Stocks		
37,128	ABBOTT LABORATORIES	\$ 1,447,344	\$ 1,426,086
1,600	ABIOMED INC	161,527	180,288
7,900	ADVANCE AUTO PARTS INC	1,032,454	1,336,048
26,504	ADVANTAGE OIL & GAS LTD	167,506	180,244
933	AGNICO EAGLE MINES LIMITED	29,900	39,274
2,846	AGT FOOD AND INGREDIENTS INC	73,600	77,758
10,600	AKAMAI TECHNOLOGIES INC	575,200	706,808
7,618	ALEXION PHARMACEUTICALS INC	907,680	932,062
9,500	ALIGN TECHNOLOGY INC	559,595	913,235
31,020	ALLEGION PLC	2,127,858	1,985,280
19,094	ALLERGAN PLC	3,884,939	4,009,931
1,643	ALLIED PROPERTIES REIT	44,295	44,044
39,500	ALLIED WORLD ASSURANCE CO HOLD	1,282,263	2,121,545
4,584	ALPHABET INC-CL C	2,607,281	3,538,023
4,966	AMAZON.COM INC	1,130,382	3,723,854
32,204	AMERICAN TOWER CORP	2,071,791	3,403,319
20,300	AMETEK INC	908,869	986,580
20,738	AMGEN INC	2,489,231	3,032,103
9,500	ANSYS INC	735,940	878,655
27,505	APPLE INC	1,237,022	3,185,629
13,800	APTARGROUP INC	823,007	1,013,610

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
23,900	ARTHUR J GALLAGHER & CO	\$ 912,070	\$ 1,241,844
54,515	B2GOLD CORP	135,338	129,677
3,087	BANK OF MONTREAL	209,695	222,297
8,705	BANK OF NOVA SCOTIA	432,774	485,281
12,597	BARRICK GOLD CORP	224,772	201,864
2,096	BCE INC	90,806	90,698
9,402	BIRCHCLIFF ENERGY LTD	70,460	65,692
11,600	BLACKBAUD INC	722,871	742,400
66,232	BOMBARDIER INC	90,848	106,678
5,399	BROOKFIELD ASSET MGMT INC	149,156	178,350
2,692	CAE INC	30,027	37,699
1,070	CANADIAN IMPERIAL BK OF COMM	80,456	87,416
2,413	CANADIAN NATIONAL RAILWAY CO	127,798	162,588
661	CCL INDUSTRIES INC	118,508	130,026
19,486	CENOVUS ENERGY INC	347,181	294,967
3,198	CGI GROUP INC	116,495	153,670
114,588	CHARLES SCHWAB CORP/THE	3,230,664	4,522,788
11,998	CHARTER COMMUNICATIONS INC	2,734,143	3,454,464
22,913	CHEVRON CORP	2,292,145	2,696,860
13,300	CLARCOR INC	718,303	1,096,851
38,201	CME GROUP INC	2,307,762	4,406,485
22,930	COMCAST CORP	981,303	1,583,317
16,300	COMMERCE BANCSHARES INC/MO	619,966	942,303
8,300	COOPER COS INC/THE	1,227,543	1,451,919
7,200	CORE LABORATORIES NV	963,422	864,288
4,300	CR BARD INC	495,600	966,038
8,100	CST BRANDS INC	273,526	390,015
13,900	CULLEN/FROST BANKERS INC	899,669	1,226,397
78,400	DENBURY RESOURCES INC	895,858	288,512
22,000	DENTSPLY SIRONA INC	986,784	1,270,060
18,559	DOLLAR GENERAL CORP	1,322,302	1,374,665
15,200	DONALDSON CO INC	551,039	639,616
22,300	DOVER CORP	1,254,035	1,670,939
19,687	ECN CAPITAL CORP	49,415	48,445
1	ECN CAPITAL CORP	—	—
6,911	ELEMENT FLEET MANAGEMENT CORP	55,842	64,212
1	ELEMENT FLEET MANAGEMENT CORP	8	8
2,127	EMERA INC	66,017	71,992
4,452	ENBRIDGE INC	194,089	187,568
20,400	ENDURANCE SPECIALTY HOLDINGS L	1,084,782	1,884,960
5,174	ENERFLEX LTD	63,781	65,782
3,274	EQUINIX INC	1,067,133	1,170,160
20,713	FACEBOOK INC	2,437,015	2,383,031
13,700	FASTENAL CO	572,918	643,626

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
12,027	FIRST QUANTUM MINERALS LTD	\$ 74,343	\$ 119,727
82,800	FLOWERS FOODS INC	1,660,057	1,653,516
16,700	FORTINET INC	544,426	503,004
48,815	GENERAL ELECTRIC CO	785,922	1,542,554
33,827	GILEAD SCIENCES INC	1,610,767	2,422,351
12,400	GUIDEWIRE SOFTWARE INC	563,750	611,692
5,100	HENRY SCHEIN INC	806,319	773,721
5,315	HYDRO ONE LIMITED	87,389	93,455
10,500	IDEX CORP	802,515	945,630
3,679	IMPERIAL OIL LTD	109,741	128,143
27,208	INGERSOLL-RAND PLC	2,082,129	2,041,688
12,100	INTEGRA LIFESCIENCES HOLDINGS	862,524	1,038,059
4,796	INTERTAPE POLYMER GROUP INC	74,060	90,051
9,200	JM SMUCKER CO/THE	1,086,139	1,178,152
17,100	JOHN WILEY & SONS INC	875,010	931,950
53,476	JPMORGAN CHASE & CO	2,388,667	4,614,444
10,600	LABORATORY CORP OF AMERICA HOL	1,294,026	1,360,828
103,628	LIBERTY GLOBAL PLC	2,404,847	3,077,752
39,293	LOWE'S COS INC	957,776	2,794,518
2,480	MAGNA INTL INC	100,146	107,814
17,515	MANULIFE FINANCIAL CORP	305,450	312,280
13,500	MEAD JOHNSON NUTRITION CO	1,002,811	955,260
8,700	MEDIDATA SOLUTIONS INC	362,550	432,129
50,745	MEDTRONIC PLC	3,854,660	3,614,566
28,380	MEG ENERGY CORP	248,172	195,330
22,987	MERCK & CO INC	1,216,716	1,353,245
37,092	MICROSOFT CORP	1,970,753	2,304,897
30,474	MOBILEYE NV	1,099,311	1,161,669
9,300	MOLSON COORS BREWING CO	473,626	904,983
1,500	MORNINGSTAR INC	110,795	110,340
1,128	NATIONAL BANK OF CANADA	39,562	45,867
18,400	NORTHERN TRUST CORP	902,773	1,638,520
11,600	NUVASIVE INC	687,680	781,376
1,936	OPEN TEXT CORPORATION	98,094	119,707
9,100	PALO ALTO NETWORKS INC	1,198,819	1,137,955
14,557	PAREX RESOURCES INC	125,964	183,448
41,454	PEPSICO INC	3,098,653	4,337,332
47,887	PFIZER INC	1,526,666	1,555,370
16,917	PRECISION DRILLING CORPORATION	76,528	92,340
823	PREMIUM BRANDS HOLDINGS CORP	39,127	42,321
13,500	PROSPERITY BANCSHARES INC	668,845	969,030
15,000	PTC INC	552,973	694,050
10,077	PURE INDUSTRIAL REAL ESTATE	37,531	42,005
43,657	QUALCOMM INC	2,135,647	2,846,436

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
4,795	QUEBECOR INC	\$ 117,042	\$ 133,440
19,900	RED HAT INC	1,085,285	1,387,030
6,786	RICHMONT MINES INC	63,747	44,125
12,500	ROCKWELL AUTOMATION INC	1,265,309	1,680,000
9,997	ROYAL BANK OF CANADA	590,852	677,400
29,386	SALESFORCE.COM INC	2,046,009	2,011,766
46,300	SALLY BEAUTY HOLDINGS INC	1,336,469	1,223,246
1,909	SAPUTO INC	54,426	67,631
39,293	SCHLUMBERGER LTD	2,639,472	3,298,647
9,795	SEMPRA ENERGY	1,024,019	985,769
11,225	SEVEN GENERATIONS ENERGY LTD	188,221	262,074
1,982	SHAW COMMUNICATIONS INC	41,422	39,816
2,092	SHOPIFY INC	64,287	90,010
2,496	SILVER WHEATON CORP	69,382	48,280
4,161	SNC-LAVALIN GROUP INC	134,914	179,310
26,500	SNYDER'S-LANCE INC	840,213	1,016,010
17,500	SPLUNK INC	945,101	895,125
12,600	STERICYCLE INC	1,003,744	970,704
17,900	STERIS PLC	1,212,698	1,206,281
7,402	SUN LIFE FINANCIAL INC	242,238	284,533
3,860	SUNCOR ENERGY INC	107,798	126,359
4,800	SVB FINANCIAL GROUP	422,145	823,968
9,300	SYNOPSYS INC	432,095	547,398
18,900	TABLEAU SOFTWARE INC	965,435	796,635
17,775	TAHOE RESOURCES INC	165,204	167,670
6,186	TECK RESOURCES LTD	146,606	123,946
2,973	TELUS CORP	96,098	94,773
1,229	TELUS CORP	42,628	34,369
1,582	TFI INTERNATIONAL INC	39,960	41,159
1,220	TOROMONT INDUSTRIES LTD	27,072	38,527
6,971	TORONTO DOMINION BANK	271,591	344,223
5,829	TRANSCANADA CORP	223,822	263,143
20,200	TREEHOUSE FOODS INC	1,574,428	1,458,238
17,551	TRICON CAPITAL GROUP INC	139,186	123,808
21,836	UNITED RENTALS INC	1,942,748	2,305,445
14,735	VERTEX PHARMACEUTICALS INC	1,270,508	1,085,527
57,298	VISA INC	1,623,319	4,470,390
9,400	WABTEC CORP/DE	665,964	780,388
18,555	WALT DISNEY CO/THE	1,477,500	1,933,802
1,558	WASTE CONNECTIONS INC	119,798	122,382
6,400	WATERS CORP	751,174	860,096
35,915	WELLS FARGO & CO	1,800,465	1,979,276
13,100	WEX INC	1,226,160	1,461,960
39,400	WHOLE FOODS MARKET INC	1,204,110	1,211,944

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
11,300	WORKDAY INC	\$ 808,635	\$ 746,817
6,200	WW GRAINGER INC	1,312,388	1,439,953
	Total Common Stocks	\$ 130,327,949	\$ 165,153,722
	Commingled Trust Funds		
5,506,177	ABERDEEN INTERNATIONAL EQUITY***	\$ 38,929,656	\$ 40,042,812
8,265,095	AQR EAFE EQUITY FUND***	80,000,000	81,537,000
29,353,886	SSGA MSCI ACWI MIN VOL INDX NL QIB***	288,528,062	293,304,027
7,586,991	OAKTREE EMERGING MARKETS***	8,250,000	7,586,991
470,208	OFITC EMERGING MARKETS EQUITY***	20,209,541	19,607,675
1,309,123	POLUNIN DEVELOPING COUNTRIES***	13,758,149	14,086,159
851,763	SPRUCEGROVE US INTL POOLED***	42,116,841	51,356,806
193,661	SSGA S&P 500 FLAGSHIP NON-LENDING FUND***	102,619,813	102,391,908
	Total Commingled Trust Funds	\$ 594,412,062	\$ 609,913,378
	Registered Investment Companies		
	Mutual Funds		
38,274	BNY MELLON INTERNATIONAL APPRECIATION FUND***	\$ 468,718	\$ 455,080
14,105	BNY MELLON SMALL CAP STOCK FUND CL M SHS***	171,099	259,110
45,292	DREYFUS LARGE CAP GROWTH FUND CL***	381,167	444,768
11,951	DREYFUS STRATEGIC VALUE FUND***	378,874	463,708
1,134,383	GE INSTITUTIONAL SMALL CAP EQUITY FUND	20,693,260	21,417,149
	Total Mutual Funds	\$ 22,093,118	\$ 23,039,815
	Total Registered Investment Companies	\$ 22,093,118	\$ 23,039,815
	Other Investments		
	Futures Contracts		
(3)	US 10 YR TREAS NTS FUT MAR 17	\$ (1,215)	\$ (141)
72	US 10 YR TREAS NTS FUTURE(CBT)	—	(80,654)
(3)	US 10YR TREAS NTS FUT MAR 17	(746)	(188)
(49)	US 10YR ULTRA FUTURE (CBT)	—	42,841
(53)	US 2YR TREAS NTS FUT (CBT)	—	(21,021)
372	US 5YR TREAS NTS FUTURE (CBT)	—	(132,855)
(240)	US TREAS BD FUTURE (CBT)	—	229,429
(143)	US ULTRA BOND (CBT)	—	225,270
	Total Futures Contracts	\$ (1,961)	\$ 262,681
	Hedge Fund Investments		
1,133,947	AG CAPITAL RECOVERY VII LP***	\$ 1,421,128	\$ 1,133,947
223,215	AG SUPER FUND L.P.***	136,503	223,215
20,858,749	CENTERBRIDGE CREDIT PARTNERS***	12,727,820	20,858,749
1,140,519	CENTERBRIDGE SPECIAL CREDIT***	6,623	1,140,519
	Total Hedge Fund Investments	\$ 14,292,074	\$ 23,356,430

TIME WARNER PENSION PLAN

Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year) (continued)

December 31, 2016

Face Amount or Number of Shares	Security Description	Cost	Current Value
Limited Partnerships			
4,442,085	BEACON CAPITAL STRATEGIC***	\$ 4,237,094	\$ 4,442,085
5,491,253	FAIRVIEW VENTURES FUND II***	4,563,014	5,491,253
6,473,929	GLOBAL INFRASTRUCTURE PARTNERS***	2,726,662	6,473,929
2,921,095	INTERNATIONAL PRIVATE EQUITY***	1,981,353	2,921,095
11,414,088	LEEDS EQUITY PARTNERS V LP***	10,887,599	11,414,088
	Total Limited Partnerships	\$ 24,395,722	\$ 30,742,450
Swap Contract			
1,250,000	TRS EL UL MLEIECUS P 20BPS 2017 JUNE 30	\$ —	\$ (1,862,500)
	Total Swap Contract	\$ —	\$ (1,862,500)
103-12 Investment			
2,135,727	ADAMS ST PRTSHP FD-2002 US FD ***	\$ 1,028,748	\$ 2,135,727
	Total 103-12 Investment	\$ 1,028,748	\$ 2,135,727
	Total Other Investments	\$ 39,714,583	\$ 54,634,788
	Total Investments****	\$ 1,981,262,826	\$ 2,138,285,230

* Represents cash received as collateral for securities on loan.

** Represents securities received as collateral for securities on loan. See The Bank of New York Mellon statement attached for full listing of these securities.

*** Indicates party-in-interest to the Plan.

**** Note that the current value of Total Investments does not equal "Total investments at fair value" on the Statement of Net Assets Available for Benefits due to derivatives held in a liability position. These derivatives are appropriately classified under "Other liabilities" on the Statement of Net Assets Available for Benefits and included on the Schedule of Assets (Held at End of Year) above to provide a full listing of investments held as of December 31, 2016.

TIME WARNER PENSION PLANSchedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions
December 31, 2016

Identity of Party Involved or Issue of Securities	Description of Asset	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) - Single transaction in excess of 5% of Plan assets:						
State Street	MSCI ACWI Minimum Volatility Index	\$ 171,836,814		\$ 171,836,814	\$ 171,836,814	
Dreyfus	Dreyfus Gov't Cash Management Fund		\$ 111,010,581	\$ 111,010,581	\$ 111,010,581	\$ —
Blackrock	Blackrock MSCI ACWI Minimum Volatility Index Fund		\$ 171,836,814	\$ 155,819,492	\$ 171,836,814	\$ 16,017,322
Category (iii) - Series transactions in excess of 5% of Plan assets:						
US Treasury	US Treasury Bond 3.000% 11/15/45 DD 11/15/15	\$ 68,093,710		\$ 68,093,710	\$ 68,093,710	
US Treasury	US Treasury Bond 3.000% 11/15/45 DD 11/15/15		\$ 61,591,442	\$ 61,614,125	\$ 61,591,442	\$ (22,683)
US Treasury	US Treasury Bond 2.500% 2/15/46 DD 2/15/16	\$ 61,606,815		\$ 61,606,815	\$ 61,606,815	
US Treasury	US Treasury Bond 2.500% 2/15/46 DD 2/15/16		\$ 53,078,678	\$ 52,797,207	\$ 53,078,678	\$ 281,471
US Treasury	US Treasury Bond 2.500% 5/15/46 DD 5/15/16	\$ 72,027,104		\$ 72,027,104	\$ 72,027,104	
US Treasury	US Treasury Bond 2.500% 5/15/46 DD 5/15/16		\$ 60,150,001	\$ 62,067,333	\$ 60,150,001	\$ (1,917,332)
US Treasury	US Treasury Bond 1.625% 2/15/26 DD 2/15/16	\$ 58,628,662		\$ 58,628,662	\$ 58,628,662	
US Treasury	US Treasury Bond 1.625% 2/15/26 DD 2/15/16		\$ 58,022,238	\$ 57,888,974	\$ 58,022,238	\$ 133,264
Dreyfus	Units of Dreyfus Gov't Cash Management Fund	\$ 767,297,238		\$ 767,297,238	\$ 767,297,238	
Dreyfus	Units of Dreyfus Gov't Cash Management Fund		\$ 777,238,500	\$ 777,238,500	\$ 777,238,500	\$ —
Blackrock	Units of Blackrock MSCI ACWI Minimum Volatility Index Fund		\$ 188,535,427	\$ 171,002,020	\$ 188,535,427	\$ 17,533,407
State Street	Units of MSCI ACWI Minimum Volatility Index Fund	\$ 288,528,062		\$ 288,528,062	\$ 288,528,062	

There were no category (ii) or (iv) transactions for the year ended December 31, 2016.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable and are therefore not included.

Plan Name: Time Warner Pension Plan

EIN / Plan Number: 13-4099534 / 001

NOTE: The following pages represent the investment detail that comprises the approximately \$66.3M in collateralized securities as disclosed on page 20 of the Time Warner Pension Plan financials. Specifically, this number is disclosed within Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year).

This report was received directly from Bank of New York Mellon. Due to the significant number of securities held, for ease of disclosure, it is included separately as an appendix to Schedule H, Part IV, Line 4(i)—Schedule of Assets (Held at End of Year). The header of each subsequent page will simply refer to this schedule as “Schedule of Assets.”



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Barclays Capital Inc. (U.S. Government Debt (Bilateral))												
Loan	484898	62742133	USD	USD	1.000	79546E104	SALLY BEAUTY HOLDINGS INC	26.430000	30,574	808,070.82	808,070.82	808,070.82
Loan	484898	63404541	USD	USD	1.000	016255101	ALIGN TECHNOLOGY INC	96.960000	2,221	215,348.16	215,348.16	215,348.16
Loan	484898	63471794	USD	USD	1.000	848637104	SPLUNK INC	51.810000	10,400	538,824.00	538,824.00	538,824.00
Loan	484898	63471837	USD	USD	1.000	09227Q100	BLACKBAUD INC	64.170000	11,600	744,372.00	744,372.00	744,372.00
Loan	484898	63483466	USD	USD	1.000	848637104	SPLUNK INC	51.810000	7,100	367,851.00	367,851.00	367,851.00
Loan	484988	61952562	USD	USD	1.000	91912EAA3	VALE SA	90.823125	266,000	241,589.51	241,589.51	241,589.51
Loan	484988	62657320	USD	USD	1.000	87612EBF2	TARGET CORP	93.196208	605,000	563,837.06	563,837.06	563,837.06
Loan	484988	63287867	USD	USD	1.000	88167AAF8	TEVA PHARMACEUTICAL FINANCE NE	86.456833	409,000	353,608.45	353,608.45	353,608.45
Loan	484988	63422495	USD	USD	1.000	345370CQ1	FORD MOTOR CO	96.710083	520,000	502,892.43	502,892.43	502,892.43
Loan	484988	63424089	USD	USD	1.000	76720AAG1	RIO TINTO FINANCE USA PLC	99.509125	512,000	509,486.72	509,486.72	509,486.72
Loan	484988	63425125	USD	USD	1.000	565849AE6	MARATHON OIL CORP	110.538667	340,000	375,831.47	375,831.47	375,831.47
Loan	484988	63475415	USD	USD	1.000	84265VAJ4	SOUTHERN COPPER CORP	98.872403	100,000	98,872.40	98,872.40	98,872.40
Loan	484988	63633265	USD	USD	1.000	91911TAK9	VALE OVERSEAS LTD	98.204861	905,000	888,753.99	888,753.99	888,753.99
Loan	484989	62657320	USD	USD	1.000	87612EBF2	TARGET CORP	93.196208	770,000	717,610.80	717,610.80	717,610.80
Loan	484989	63422494	USD	USD	1.000	345370CQ1	FORD MOTOR CO	96.710083	991,000	958,396.93	958,396.93	958,396.93
Loan	484989	63422495	USD	USD	1.000	345370CQ1	FORD MOTOR CO	96.710083	529,000	511,596.34	511,596.34	511,596.34
Loan	484989	63425099	USD	USD	1.000	314275AC2	MACY'S RETAIL HOLDINGS INC	107.152375	215,000	230,377.61	230,377.61	230,377.61
Loan	484989	63475415	USD	USD	1.000	84265VAJ4	SOUTHERN COPPER CORP	98.872403	40,000	39,548.96	39,548.96	39,548.96
Loan	484989	63541190	USD	USD	1.000	655664AR1	NORDSTROM INC	100.402667	292,000	293,175.79	293,175.79	293,175.79
Loan	484989	63633265	USD	USD	1.000	91911TAK9	VALE OVERSEAS LTD	98.204861	190,000	186,589.24	186,589.24	186,589.24
Loan	484990	63424648	USD	USD	1.000	845467AL3	SOUTHWESTERN ENERGY CO	104.921944	500,000	524,609.72	524,609.72	524,609.72
Loan	484990	63425616	USD	USD	1.000	73755LAK3	POTASH CORP OF SASKATCHEWAN IN	107.983125	300,000	323,949.38	323,949.38	323,949.38
Loan	484990	63497401	USD	USD	1.000	156700BA3	CENTURYLINK INC	106.604167	249,001	265,445.44	265,445.44	265,445.44
Loan	484992	63287867	USD	USD	1.000	88167AAF8	TEVA PHARMACEUTICAL FINANCE NE	86.456833	260,000	224,787.77	224,787.77	224,787.77
Loan	484992	63424089	USD	USD	1.000	76720AAG1	RIO TINTO FINANCE USA PLC	99.509125	45,000	44,779.11	44,779.11	44,779.11
Loan	484992	63425125	USD	USD	1.000	565849AE6	MARATHON OIL CORP	110.538667	825,000	911,944.00	911,944.00	911,944.00
Loan	484992	63566379	USD	USD	1.000	88167AAE1	TEVA PHARMACEUTICAL FINANCE NE	93.255250	435,000	405,660.34	405,660.34	405,660.34
Loan	484993	63435389	USD	USD	1.000	539439AN9	LLOYDS BANKING GROUP PLC	103.239944	52,000	53,684.77	53,684.77	53,684.77
Loan	484993	63541190	USD	USD	1.000	655664AR1	NORDSTROM INC	100.402667	1,602,000	1,608,450.72	1,608,450.72	1,608,450.72
Loan Total For Barclays Capital Inc.									11,013,896	13,509,944.93	13,509,944.93	13,509,944.93
Collateral			USD	USD	1.000	US912796KC24	UNITED STATES TREASURY BILL	99.986000	229,163	229,130.81	229,130.81	229,130.81
Collateral			USD	USD	1.000	US912796KD07	UNITED STATES TREASURY BILL	99.978000	93,957	93,936.11	93,936.11	93,936.11
Collateral			USD	USD	1.000	US912796KH11	UNITED STATES TREASURY BILL	99.941000	481,242	480,958.13	480,958.13	480,958.13
Collateral			USD	USD	1.000	US912810ED64	UNITED STATES TREASURY BOND	120.364796	65,082	78,336.13	78,336.13	78,336.13
Collateral			USD	USD	1.000	US912810FM54	UNITED STATES TREASURY BOND	141.616934	66,457	94,114.70	94,114.70	94,114.70



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	US912810FS25	US TREASURY INFLATION INDEXED	137.511544	142,081	195,377.76	195,377.76	195,377.76
Collateral			USD	USD	1.000	US912810QH41	UNITED STATES TREASURY BOND	123.457854	36,666	45,267.13	45,267.13	45,267.13
Collateral			USD	USD	1.000	US912810QW18	UNITED STATES TREASURY BOND	98.954928	36,666	36,282.88	36,282.88	36,282.88
Collateral			USD	USD	1.000	US912810QY73	UNITED STATES TREASURY BOND	94.212851	52,249	49,225.40	49,225.40	49,225.40
Collateral			USD	USD	1.000	US912810RB61	UNITED STATES TREASURY BOND	96.369390	56,374	54,327.35	54,327.35	54,327.35
Collateral			USD	USD	1.000	US912810RE01	UNITED STATES TREASURY BOND	111.580524	34,833	38,866.58	38,866.58	38,866.58
Collateral			USD	USD	1.000	US912810RH32	UNITED STATES TREASURY BOND	101.772383	504,158	513,093.97	513,093.97	513,093.97
Collateral			USD	USD	1.000	US912810RK60	UNITED STATES TREASURY BOND	89.469707	549,991	492,075.27	492,075.27	492,075.27
Collateral			USD	USD	1.000	US912810RL44	US TREASURY INFLATION INDEXED	95.921112	1,145,814	1,099,077.95	1,099,077.95	1,099,077.95
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	98.458928	508,742	500,901.54	500,901.54	500,901.54
Collateral			USD	USD	1.000	US912810RP57	UNITED STATES TREASURY BOND	98.431928	375,827	369,933.90	369,933.90	369,933.90
Collateral			USD	USD	1.000	US9128282C37	UNITED STATES TREASURY NOTE	99.594603	270,412	269,315.97	269,315.97	269,315.97
Collateral			USD	USD	1.000	US912828A750	UNITED STATES TREASURY NOTE	101.300924	37,124	37,607.35	37,607.35	37,607.35
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	104.004777	148,039	153,967.87	153,967.87	153,967.87
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	104.382999	1,868,136	1,950,016.24	1,950,016.24	1,950,016.24
Collateral			USD	USD	1.000	US912828D804	UNITED STATES TREASURY NOTE	101.164163	45,833	46,366.14	46,366.14	46,366.14
Collateral			USD	USD	1.000	US912828G955	UNITED STATES TREASURY NOTE	101.246084	29,791	30,162.40	30,162.40	30,162.40
Collateral			USD	USD	1.000	US912828H458	US TREASURY INFLATION INDEXED	100.034530	730,571	730,823.56	730,823.56	730,823.56
Collateral			USD	USD	1.000	US912828HN36	US TREASURY INFLATION INDEXED	119.133148	458,326	546,017.92	546,017.92	546,017.92
Collateral			USD	USD	1.000	US912828J769	UNITED STATES TREASURY NOTE	98.921500	329,995	326,435.57	326,435.57	326,435.57
Collateral			USD	USD	1.000	US912828J926	UNITED STATES TREASURY NOTE	100.132000	45,833	45,893.08	45,893.08	45,893.08
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	104.163899	100,832	105,030.20	105,030.20	105,030.20
Collateral			USD	USD	1.000	US912828K585	UNITED STATES TREASURY NOTE	99.504901	171,872	171,021.23	171,021.23	171,021.23
Collateral			USD	USD	1.000	US912828KQ20	UNITED STATES TREASURY NOTE	104.595467	68,749	71,908.20	71,908.20	71,908.20
Collateral			USD	USD	1.000	US912828L658	UNITED STATES TREASURY NOTE	99.089750	620,573	614,924.33	614,924.33	614,924.33
Collateral			USD	USD	1.000	US912828L997	UNITED STATES TREASURY NOTE	98.864901	267,204	264,170.90	264,170.90	264,170.90
Collateral			USD	USD	1.000	US912828M987	UNITED STATES TREASURY NOTE	99.590929	227,330	226,399.64	226,399.64	226,399.64
Collateral			USD	USD	1.000	US912828MP29	UNITED STATES TREASURY NOTE	107.712525	362,077	390,002.67	390,002.67	390,002.67
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	100.710245	18,333	18,463.24	18,463.24	18,463.24
Collateral			USD	USD	1.000	US912828N555	UNITED STATES TREASURY NOTE	100.567283	61,416	61,764.05	61,764.05	61,764.05
Collateral			USD	USD	1.000	US912828N639	UNITED STATES TREASURY NOTE	100.279587	2,750	2,757.64	2,757.64	2,757.64
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.829935	51,332	50,731.86	50,731.86	50,731.86
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	106.626083	89,832	95,784.19	95,784.19	95,784.19
Collateral			USD	USD	1.000	US912828P469	UNITED STATES TREASURY NOTE	93.663959	64,166	60,100.05	60,100.05	60,100.05
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.544036	7,333	7,153.11	7,153.11	7,153.11
Collateral			USD	USD	1.000	US912828Q376	UNITED STATES TREASURY NOTE	97.855500	68,749	67,274.55	67,274.55	67,274.55
Collateral			USD	USD	1.000	US912828Q947	UNITED STATES TREASURY NOTE	99.765309	322,661	321,904.09	321,904.09	321,904.09



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	US912828QQ65	UNITED STATES TREASURY NOTE	102.000742	36,666	37,399.66	37,399.66	37,399.66
Collateral			USD	USD	1.000	US912828R366	UNITED STATES TREASURY NOTE	93.069003	167,289	155,694.12	155,694.12	155,694.12
Collateral			USD	USD	1.000	US912828R440	UNITED STATES TREASURY NOTE	99.108771	54,999	54,508.93	54,508.93	54,508.93
Collateral			USD	USD	1.000	US912828R515	UNITED STATES TREASURY NOTE	99.853115	439,993	439,346.46	439,346.46	439,346.46
Collateral			USD	USD	1.000	US912828S273	UNITED STATES TREASURY NOTE	97.188443	65,541	63,697.88	63,697.88	63,697.88
Collateral			USD	USD	1.000	US912828S430	UNITED STATES TREASURY NOTE	98.838391	201,663	199,320.80	199,320.80	199,320.80
Collateral			USD	USD	1.000	US912828UN88	UNITED STATES TREASURY NOTE	99.642565	22,916	22,834.38	22,834.38	22,834.38
Collateral			USD	USD	1.000	US912828UX60	US TREASURY INFLATION INDEXED	105.525099	164,539	173,629.89	173,629.89	173,629.89
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	101.494774	151,248	153,508.31	153,508.31	153,508.31
Collateral			USD	USD	1.000	US912828WU04	US TREASURY INFLATION INDEXED	99.645265	76,999	76,725.59	76,725.59	76,725.59
Collateral			USD	USD	1.000	US912828WY26	UNITED STATES TREASURY NOTE	102.331348	68,749	70,351.64	70,351.64	70,351.64
Collateral			USD	USD	1.000	US912828WZ90	UNITED STATES TREASURY NOTE	98.653055	286,454	282,595.24	282,595.24	282,595.24
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	101.087296	87,082	88,028.74	88,028.74	88,028.74
Collateral			USD	USD	1.000	US912828XM78	UNITED STATES TREASURY NOTE	100.499196	930,860	935,506.46	935,506.46	935,506.46
Collateral Total For Barclays Capital Inc.									13,603,567	13,790,049.74	13,790,049.74	13,790,049.74
Barclays Capital Inc. (U.S. Government Mortgages (TriParty))												
Loan	484988	60912897	USD	USD	1.000	912810FP8	UNITED STATES TREASURY BOND	134.618019	91,000	122,502.40	122,502.40	122,502.40
Loan	484988	62656067	USD	USD	1.000	9128282B5	UNITED STATES TREASURY NOTE	98.685212	3,274,882	3,231,824.24	3,231,824.24	3,231,824.24
Loan	484988	63368030	USD	USD	1.000	912828T67	UNITED STATES TREASURY NOTE	97.034044	173,000	167,868.90	167,868.90	167,868.90
Loan	484988	63653262	USD	USD	1.000	912828U24	UNITED STATES TREASURY NOTE	96.092619	4,165,000	4,002,257.57	4,002,257.57	4,002,257.57
Loan	484989	60892524	USD	USD	1.000	912810FT0	UNITED STATES TREASURY BOND	127.652272	2,590,000	3,306,193.84	3,306,193.84	3,306,193.84
Loan	484989	63287088	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	917,042	774,016.79	774,016.79	774,016.79
Loan	484989	63563854	USD	USD	1.000	912828U24	UNITED STATES TREASURY NOTE	96.092619	1,550,000	1,489,435.59	1,489,435.59	1,489,435.59
Loan	484990	63152883	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	2,301,000	1,942,127.66	1,942,127.66	1,942,127.66
Loan	484990	63493452	USD	USD	1.000	912828U65	UNITED STATES TREASURY NOTE	99.242231	282,000	279,863.09	279,863.09	279,863.09
Loan	484990	63652836	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	394,000	332,550.33	332,550.33	332,550.33
Loan	484990	63653262	USD	USD	1.000	912828U24	UNITED STATES TREASURY NOTE	96.092619	356,653	342,717.21	342,717.21	342,717.21
Loan	484992	63287088	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	215,000	181,467.82	181,467.82	181,467.82
Loan	484992	63423838	USD	USD	1.000	912810RK6	UNITED STATES TREASURY BOND	89.469707	2,990,998	2,676,037.13	2,676,037.13	2,676,037.13
Loan Total For Barclays Capital Inc.									19,300,575	18,848,862.57	18,848,862.57	18,848,862.57
Collateral			USD	USD	1.000	3128CUUY0	FMAC 03.500 FGPC G30599 G	50.141418	341,117	171,040.80	171,040.80	171,040.80
Collateral			USD	USD	1.000	3128E56N4	FMAC 03.500 FGPC D98977 G	50.024466	12,754	6,380.24	6,380.24	6,380.24
Collateral			USD	USD	1.000	3128E6E86	FMAC 04.000 FGPC D99159 G	61.171805	6,757	4,133.48	4,133.48	4,133.48
Collateral			USD	USD	1.000	3128JLWY1	FMAC FMAR 1B1662 G	10.405641	12,458	1,296.29	1,296.29	1,296.29
Collateral			USD	USD	1.000	3128JMYT8	FMAC FMAR 1B2621 G	5.169493	28,442	1,470.28	1,470.28	1,470.28



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Collateral			USD	USD	1.000	3128JP4W7	FMAC FMAR 1B4536 G	6.035470	34,392	2,075.73	2,075.73	2,075.73
Collateral			USD	USD	1.000	3128LL6B7	FMAC FMAR 2B0866 G	26.585582	1,687	448.57	448.57	448.57
Collateral			USD	USD	1.000	3128LXAK6	FMAC 05.500 FGPC G01810 G	5.886928	80,877	4,761.16	4,761.16	4,761.16
Collateral			USD	USD	1.000	3128M75R3	FMAC 05.500 FGPC G05956 G	7.928145	63,163	5,007.65	5,007.65	5,007.65
Collateral			USD	USD	1.000	3128M7VW3	FMAC 06.500 FGPC G05729 G	13.459993	41,827	5,629.90	5,629.90	5,629.90
Collateral			USD	USD	1.000	3128M87H1	FMAC 04.000 FGPC G06896 G	60.461991	40,827	24,684.77	24,684.77	24,684.77
Collateral			USD	USD	1.000	3128M8RR7	FMAC 05.000 FGPC G06496 G	47.834105	10,264	4,909.82	4,909.82	4,909.82
Collateral			USD	USD	1.000	3128M8RV8	FMAC 04.000 FGPC G06500 G	49.358345	8,240	4,066.90	4,066.90	4,066.90
Collateral			USD	USD	1.000	3128M92Q4	FMAC 04.000 FGPC G07683 G	78.775180	13,723	10,810.18	10,810.18	10,810.18
Collateral			USD	USD	1.000	3128M93E0	FMAC 04.500 FGPC G07697 G	53.056962	8,296	4,401.48	4,401.48	4,401.48
Collateral			USD	USD	1.000	3128M96Y3	FMAC 04.000 FGPC G07787 G	76.150080	6,468	4,925.30	4,925.30	4,925.30
Collateral			USD	USD	1.000	3128M9H88	FMAC 04.000 FGPC G07155 G	56.805120	13,475	7,654.41	7,654.41	7,654.41
Collateral			USD	USD	1.000	3128M9N81	FMAC 04.500 FGPC G07315 G	37.146258	13,779	5,118.54	5,118.54	5,118.54
Collateral			USD	USD	1.000	3128M9Q47	FMAC 04.500 FGPC G07375 G	54.916691	8,192	4,498.55	4,498.55	4,498.55
Collateral			USD	USD	1.000	3128MAC31	FMAC 04.500 FGPC G07890 G	57.635280	19,685	11,345.44	11,345.44	11,345.44
Collateral			USD	USD	1.000	3128MB2U0	FMAC 06.000 FGPC G13287 G	9.500298	56,243	5,343.21	5,343.21	5,343.21
Collateral			USD	USD	1.000	3128MCP58	FMAC 04.500 FGPC G13844 G	20.521791	29,780	6,111.47	6,111.47	6,111.47
Collateral			USD	USD	1.000	3128MCY33	FMAC 04.000 FGPC G14130 G	26.861524	28,121	7,553.80	7,553.80	7,553.80
Collateral			USD	USD	1.000	3128MDF65	FMAC 04.000 FGPC G14489 G	29.291502	56,243	16,474.28	16,474.28	16,474.28
Collateral			USD	USD	1.000	3128MDHS5	FMAC 02.500 FGPC G14541 G	35.743588	28,121	10,051.55	10,051.55	10,051.55
Collateral			USD	USD	1.000	3128MDXR9	FMAC 05.500 FGPC G14988 G	38.210260	17,400	6,648.48	6,648.48	6,648.48
Collateral			USD	USD	1.000	3128MDYP2	FMAC 04.500 FGPC G15018 G	46.634450	14,342	6,688.24	6,688.24	6,688.24
Collateral			USD	USD	1.000	3128MEZY0	FMAC 05.000 FGPC G15959 G	100.489716	130,905	131,546.28	131,546.28	131,546.28
Collateral			USD	USD	1.000	3128MJKX7	FMAC 05.500 FGPC G08309 G	6.807759	61,274	4,171.38	4,171.38	4,171.38
Collateral			USD	USD	1.000	3128MJS84	FMAC 04.000 FGPC G08542 G	48.944541	8,836	4,324.59	4,324.59	4,324.59
Collateral			USD	USD	1.000	3128MJWM8	FMAC 04.000 FGPC G08651 G	79.848750	31,232	24,938.15	24,938.15	24,938.15
Collateral			USD	USD	1.000	3128MJWW6	FMAC 04.000 FGPC G08660 G	77.362847	47,436	36,697.63	36,697.63	36,697.63
Collateral			USD	USD	1.000	3128MJXA3	FMAC 04.000 FGPC G08672 G	82.017068	13,810	11,326.93	11,326.93	11,326.93
Collateral			USD	USD	1.000	3128MJXL9	FMAC 04.000 FGPC G08682 G	85.612677	33,686	28,839.31	28,839.31	28,839.31
Collateral			USD	USD	1.000	3128MJXS4	FMAC 04.000 FGPC G08688 G	85.967110	78,740	67,690.10	67,690.10	67,690.10
Collateral			USD	USD	1.000	3128MJY53	FMAC 02.500 FGPC G08731 G	94.165765	4,316	4,064.59	4,064.59	4,064.59
Collateral			USD	USD	1.000	3128MMUC5	FMAC 03.000 FGPC G18578 G	88.651775	7,030	6,232.50	6,232.50	6,232.50
Collateral			USD	USD	1.000	3128MMVV2	FMAC 03.000 FGPC G18627 G	102.779667	7,019	7,214.10	7,214.10	7,214.10
Collateral			USD	USD	1.000	3128MMVX8	FMAC 02.000 FGPC G18629 G	97.271111	16,873	16,412.32	16,412.32	16,412.32
Collateral			USD	USD	1.000	3128P73Q4	FMAC 03.000 FGPC C91707 G	69.498820	22,497	15,635.16	15,635.16	15,635.16
Collateral			USD	USD	1.000	3128P7NJ8	FMAC 05.000 FGPC C91293 G	20.244430	43,701	8,846.95	8,846.95	8,846.95
Collateral			USD	USD	1.000	3128P8A35	FMAC 03.000 FGPC C91826 G	83.227923	15,467	12,872.61	12,872.61	12,872.61



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Collateral			USD	USD	1.000	3128P8B59	FMAC 04.000 FGPC C91860 G	89.120734	27,797	24,772.56	24,772.56	24,772.56
Collateral			USD	USD	1.000	3128PPYK3	FMAC 04.500 FGPC J10714 G	23.044192	19,501	4,493.93	4,493.93	4,493.93
Collateral			USD	USD	1.000	3128PTQY4	FMAC 04.000 FGPC J14071 G	26.934962	100,745	27,135.68	27,135.68	27,135.68
Collateral			USD	USD	1.000	3128PUKA9	FMAC 04.500 FGPC J14789 G	24.905294	29,977	7,465.93	7,465.93	7,465.93
Collateral			USD	USD	1.000	3128PVA75	FMAC 04.000 FGPC J15430 G	31.944498	60,067	19,187.97	19,187.97	19,187.97
Collateral			USD	USD	1.000	3128PWM39	FMAC 03.000 FGPC J16678 G	37.949146	67,203	25,503.07	25,503.07	25,503.07
Collateral			USD	USD	1.000	3128PXVK9	FMAC 03.000 FGPC J17818 G	45.833291	87,197	39,965.34	39,965.34	39,965.34
Collateral			USD	USD	1.000	3128Q3N56	FMAC FMAR 1L1312 G	8.022487	18,068	1,449.48	1,449.48	1,449.48
Collateral			USD	USD	1.000	3128QGAC6	FMAC FMAR 1N0003 G	11.648075	390,672	45,505.75	45,505.75	45,505.75
Collateral			USD	USD	1.000	3128UGMJ3	FMAC FMAR 1B8110 G	12.159500	152	18.46	18.46	18.46
Collateral			USD	USD	1.000	3128UNFN7	FMAC 06.500 FGPC H09173 G	4.542110	140,606	6,386.49	6,386.49	6,386.49
Collateral			USD	USD	1.000	31292L4G7	FMAC 03.500 FGPC C04423 G	57.668802	290,491	167,522.52	167,522.52	167,522.52
Collateral			USD	USD	1.000	31292LNW1	FMAC 04.000 FGPC C04005 G	39.848744	14,061	5,602.98	5,602.98	5,602.98
Collateral			USD	USD	1.000	312933RL0	FMAC 04.500 FGPC A86791 G	23.748076	16,831	3,996.94	3,996.94	3,996.94
Collateral			USD	USD	1.000	312936UX3	FMAC 04.500 FGPC A89598 G	27.574988	28,121	7,754.43	7,754.43	7,754.43
Collateral			USD	USD	1.000	312938YX5	FMAC 05.500 FGPC A90726 G	22.765925	20,001	4,553.31	4,553.31	4,553.31
Collateral			USD	USD	1.000	312939LN9	FMAC 04.500 FGPC A91233 G	22.945051	21,243	4,874.17	4,874.17	4,874.17
Collateral			USD	USD	1.000	312939PF2	FMAC 04.500 FGPC A91322 G	44.371959	22,689	10,067.53	10,067.53	10,067.53
Collateral			USD	USD	1.000	3129404W6	FMAC 04.500 FGPC A92637 G	42.260745	18,532	7,831.72	7,831.72	7,831.72
Collateral			USD	USD	1.000	312940Q44	FMAC 04.500 FGPC A92275 G	31.032988	60,219	18,687.80	18,687.80	18,687.80
Collateral			USD	USD	1.000	312941SE8	FMAC 04.500 FGPC A93217 G	31.910685	42,801	13,657.95	13,657.95	13,657.95
Collateral			USD	USD	1.000	312941XL6	FMAC 05.000 FGPC A93383 G	19.031986	22,648	4,310.35	4,310.35	4,310.35
Collateral			USD	USD	1.000	312944MY4	FMAC 04.500 FGPC A95775 G	26.561560	24,525	6,514.27	6,514.27	6,514.27
Collateral			USD	USD	1.000	312946ES1	FMAC 04.500 FGPC A97345 G	41.390655	34,806	14,406.23	14,406.23	14,406.23
Collateral			USD	USD	1.000	31300L4Q5	FMAC FMAR 848931 G	33.352581	3,375	1,125.50	1,125.50	1,125.50
Collateral			USD	USD	1.000	31300LRY3	FMAC FMAR 848603 G	23.968642	36,374	8,718.25	8,718.25	8,718.25
Collateral			USD	USD	1.000	31300LSY2	FMAC FMAR 848635 G	30.776780	67,221	20,688.48	20,688.48	20,688.48
Collateral			USD	USD	1.000	31300MJJ3	FMAC FMAR 849265 G	67.514090	1,125	759.43	759.43	759.43
Collateral			USD	USD	1.000	31300MS53	FMAC FMAR 849540 G	60.370447	16,980	10,250.67	10,250.67	10,250.67
Collateral			USD	USD	1.000	31307BBH2	FMAC 02.500 FGPC J22740 G	60.409493	11,249	6,795.16	6,795.16	6,795.16
Collateral			USD	USD	1.000	31307CQQ4	FMAC 03.000 FGPC J24063 G	60.902036	32,114	19,558.20	19,558.20	19,558.20
Collateral			USD	USD	1.000	31307G6G9	FMAC 03.000 FGPC J28071 G	75.018800	7,606	5,705.61	5,705.61	5,705.61
Collateral			USD	USD	1.000	31307QEC7	FMAC 03.000 FGPC J33731 G	98.254664	12,776	12,553.08	12,553.08	12,553.08
Collateral			USD	USD	1.000	31322YU74	FMAC 02.500 FGPC T65106 G	71.350555	5,624	4,012.94	4,012.94	4,012.94
Collateral			USD	USD	1.000	31326GJN7	FMAC FMAR 2B2069 G	33.256866	5,062	1,683.40	1,683.40	1,683.40
Collateral			USD	USD	1.000	31326H2Y9	FMAC FMAR 2B3491 G	75.429379	30,883	23,294.68	23,294.68	23,294.68
Collateral			USD	USD	1.000	31326KTU1	FMAC FMAR 2B5063 G	88.318963	14,061	12,418.20	12,418.20	12,418.20



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Collateral			USD	USD	1.000	3132FGAW6	FMAC 05.000 FGPC Z60021 G	86.298465	5,973	5,154.91	5,154.91	5,154.91
Collateral			USD	USD	1.000	3132GD6M9	FMAC 04.500 FGPC Q00876 G	21.895118	30,626	6,705.65	6,705.65	6,705.65
Collateral			USD	USD	1.000	3132GDQ54	FMAC 04.000 FGPC Q00476 G	37.501094	13,102	4,913.39	4,913.39	4,913.39
Collateral			USD	USD	1.000	3132GE6N5	FMAC 05.000 FGPC Q01777 G	40.476951	24,465	9,902.89	9,902.89	9,902.89
Collateral			USD	USD	1.000	3132GF3N5	FMAC 04.500 FGPC Q02605 G	29.763416	16,704	4,971.69	4,971.69	4,971.69
Collateral			USD	USD	1.000	3132GF4S3	FMAC 04.500 FGPC Q02633 G	42.591129	20,247	8,623.56	8,623.56	8,623.56
Collateral			USD	USD	1.000	3132GFCL9	FMAC 04.500 FGPC Q01875 G	43.916409	12,794	5,618.57	5,618.57	5,618.57
Collateral			USD	USD	1.000	3132GFK63	FMAC 04.500 FGPC Q02117 G	35.166893	20,318	7,145.07	7,145.07	7,145.07
Collateral			USD	USD	1.000	3132GUHP2	FMAC 03.500 FGPC Q08938 G	67.184438	119,454	80,254.45	80,254.45	80,254.45
Collateral			USD	USD	1.000	3132GUTT1	FMAC 03.500 FGPC Q09262 G	64.712493	20,568	13,309.85	13,309.85	13,309.85
Collateral			USD	USD	1.000	3132GVGV8	FMAC 03.500 FGPC Q09812 G	66.213156	69,169	45,799.02	45,799.02	45,799.02
Collateral			USD	USD	1.000	3132H3K51	FMAC 04.000 FGPC U90316 G	74.192502	6,749	5,007.33	5,007.33	5,007.33
Collateral			USD	USD	1.000	3132H3MB6	FMAC 03.500 FGPC U90354 G	80.515266	56,243	45,283.82	45,283.82	45,283.82
Collateral			USD	USD	1.000	3132H5A24	FMAC 04.500 FGPC U95024 G	76.024718	59,028	44,875.83	44,875.83	44,875.83
Collateral			USD	USD	1.000	3132HBEV3	FMAC 04.000 FGPC U91148 G	69.075166	21,509	14,857.25	14,857.25	14,857.25
Collateral			USD	USD	1.000	3132HLM59	FMAC 03.500 FGPC Q10380 G	63.980557	138,216	88,431.36	88,431.36	88,431.36
Collateral			USD	USD	1.000	3132HQ3K6	FMAC 03.000 FGPC Q14402 G	68.075781	10,967	7,466.07	7,466.07	7,466.07
Collateral			USD	USD	1.000	3132HREH9	FMAC 03.000 FGPC Q14636 G	66.740732	11,530	7,695.02	7,695.02	7,695.02
Collateral			USD	USD	1.000	3132J6DP6	FMAC 04.000 FGPC Q15109 G	65.283422	11,979	7,820.15	7,820.15	7,820.15
Collateral			USD	USD	1.000	3132J9WU8	FMAC 04.000 FGPC Q18358 G	88.759823	8,383	7,440.55	7,440.55	7,440.55
Collateral			USD	USD	1.000	3132JMTA7	FMAC 03.500 FGPC Q20545 G	78.068837	5,638	4,401.77	4,401.77	4,401.77
Collateral			USD	USD	1.000	3132JN5M5	FMAC 03.500 FGPC Q21752 G	78.372909	15,035	11,783.00	11,783.00	11,783.00
Collateral			USD	USD	1.000	3132JN6B8	FMAC 04.500 FGPC Q21766 G	94.561450	4,249	4,018.23	4,018.23	4,018.23
Collateral			USD	USD	1.000	3132JPAC6	FMAC 04.000 FGPC Q21803 G	81.489173	12,899	10,511.27	10,511.27	10,511.27
Collateral			USD	USD	1.000	3132JPBM3	FMAC 04.500 FGPC Q21844 G	102.285617	4,467	4,568.63	4,568.63	4,568.63
Collateral			USD	USD	1.000	3132JPU75	FMAC 03.500 FGPC Q22406 G	93.138580	4,393	4,091.15	4,091.15	4,091.15
Collateral			USD	USD	1.000	3132JPVS8	FMAC 04.000 FGPC Q22425 G	78.254506	9,085	7,109.62	7,109.62	7,109.62
Collateral			USD	USD	1.000	3132KFSW3	FMAC 03.000 FGPC V61433 G	102.126177	71,774	73,299.62	73,299.62	73,299.62
Collateral			USD	USD	1.000	3132KFUM2	FMAC 03.000 FGPC V61488 G	102.872867	66,346	68,252.25	68,252.25	68,252.25
Collateral			USD	USD	1.000	3132L6JB8	FMAC 04.000 FGPC V81158 G	88.953325	13,307	11,836.79	11,836.79	11,836.79
Collateral			USD	USD	1.000	3132L6PE5	FMAC 04.000 FGPC V81321 G	86.030656	84,909	73,047.52	73,047.52	73,047.52
Collateral			USD	USD	1.000	3132L73Q0	FMAC 03.000 FGPC V82607 G	98.089533	588,778	577,529.24	577,529.24	577,529.24
Collateral			USD	USD	1.000	3132L7F20	FMAC 04.000 FGPC V81985 G	92.534872	366,498	339,138.07	339,138.07	339,138.07
Collateral			USD	USD	1.000	3132LNR89	FMAC 03.500 FGPC K92411 G	97.106486	8,973	8,712.98	8,712.98	8,712.98
Collateral			USD	USD	1.000	3132LNZB3	FMAC 03.000 FGPC K92638 G	72.924175	7,225	5,268.54	5,268.54	5,268.54
Collateral			USD	USD	1.000	3132M4KD6	FMAC 04.000 FGPC Q24192 G	78.020905	8,550	6,670.48	6,670.48	6,670.48
Collateral			USD	USD	1.000	3132M9KQ6	FMAC 04.500 FGPC Q28703 G	80.426798	14,495	11,657.89	11,657.89	11,657.89



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Collateral			USD	USD	1.000	3132M9KR4	FMAC 04.500 FGPC Q28704 G	76.106600	12,212	9,293.82	9,293.82	9,293.82
Collateral			USD	USD	1.000	3132MAKN0	FMAC 04.000 FGPC Q29601 G	78.717011	5,007	3,941.35	3,941.35	3,941.35
Collateral			USD	USD	1.000	3132MAUQ2	FMAC 04.000 FGPC Q29891 G	81.279013	24,945	20,274.87	20,274.87	20,274.87
Collateral			USD	USD	1.000	3132QLCP6	FMAC 04.500 FGPC Q30077 G	91.142302	7,600	6,926.73	6,926.73	6,926.73
Collateral			USD	USD	1.000	3132QLCQ4	FMAC 04.500 FGPC Q30078 G	93.107020	4,968	4,625.47	4,625.47	4,625.47
Collateral			USD	USD	1.000	3132QLYL1	FMAC 03.500 FGPC Q30714 G	78.373458	19,651	15,401.34	15,401.34	15,401.34
Collateral			USD	USD	1.000	3132QN7L7	FMAC 03.500 FGPC Q32698 G	83.424344	21,727	18,125.69	18,125.69	18,125.69
Collateral			USD	USD	1.000	3132QP5L4	FMAC 04.000 FGPC Q33550 G	91.374382	25,313	23,129.28	23,129.28	23,129.28
Collateral			USD	USD	1.000	3132QRQZ6	FMAC 04.500 FGPC Q34971 G	97.578106	9,083	8,863.18	8,863.18	8,863.18
Collateral			USD	USD	1.000	3132QS4Y1	FMAC 04.000 FGPC Q36238 G	88.458511	14,444	12,776.70	12,776.70	12,776.70
Collateral			USD	USD	1.000	3132QSG69	FMAC 04.500 FGPC Q35620 G	81.370278	6,937	5,644.79	5,644.79	5,644.79
Collateral			USD	USD	1.000	3132QSR48	FMAC 04.000 FGPC Q35880 G	90.021653	15,853	14,271.46	14,271.46	14,271.46
Collateral			USD	USD	1.000	3132QU2U6	FMAC 03.500 FGPC Q37986 G	93.960920	11,670	10,965.54	10,965.54	10,965.54
Collateral			USD	USD	1.000	3132QU3K7	FMAC 04.000 FGPC Q38001 G	103.031535	4,864	5,011.55	5,011.55	5,011.55
Collateral			USD	USD	1.000	3132QUC50	FMAC 03.500 FGPC Q37291 G	91.807890	5,765	5,292.59	5,292.59	5,292.59
Collateral			USD	USD	1.000	3132QUGG2	FMAC 04.500 FGPC Q37398 G	102.015281	5,183	5,287.01	5,287.01	5,287.01
Collateral			USD	USD	1.000	3132QUHU0	FMAC 04.500 FGPC Q37442 G	90.380741	17,431	15,754.27	15,754.27	15,754.27
Collateral			USD	USD	1.000	3132QUYZ0	FMAC 04.000 FGPC Q37927 G	85.935701	8,015	6,887.67	6,887.67	6,887.67
Collateral			USD	USD	1.000	3132QV6U0	FMAC 04.000 FGPC Q38982 G	94.945256	6,456	6,129.74	6,129.74	6,129.74
Collateral			USD	USD	1.000	3132QVBQ3	FMAC 04.500 FGPC Q38146 G	96.597897	9,207	8,893.71	8,893.71	8,893.71
Collateral			USD	USD	1.000	3132QVQV6	FMAC 04.000 FGPC Q38567 G	97.048042	9,455	9,176.24	9,176.24	9,176.24
Collateral			USD	USD	1.000	3132QVQX2	FMAC 04.000 FGPC Q38569 G	103.618999	10,984	11,381.00	11,381.00	11,381.00
Collateral			USD	USD	1.000	3132QWES4	FMAC 04.000 FGPC Q39144 G	98.256694	5,727	5,627.62	5,627.62	5,627.62
Collateral			USD	USD	1.000	3132QWP45	FMAC 04.000 FGPC Q39442 G	98.704015	206,767	204,087.36	204,087.36	204,087.36
Collateral			USD	USD	1.000	3132QWZ51	FMAC 04.000 FGPC Q39763 G	97.721753	4,267	4,170.03	4,170.03	4,170.03
Collateral			USD	USD	1.000	3132WFU49	FMAC 03.500 FGPC Q42402 G	101.972408	17,159	17,497.08	17,497.08	17,497.08
Collateral			USD	USD	1.000	3132WFUB3	FMAC 03.000 FGPC Q42377 G	92.040086	4,344	3,998.50	3,998.50	3,998.50
Collateral			USD	USD	1.000	3132WFUF4	FMAC 03.000 FGPC Q42381 G	88.467994	4,690	4,149.52	4,149.52	4,149.52
Collateral			USD	USD	1.000	3132WFUS6	FMAC 03.500 FGPC Q42392 G	101.935163	6,295	6,416.81	6,416.81	6,416.81
Collateral			USD	USD	1.000	3132WFWH8	FMAC 04.000 FGPC Q42447 G	104.884751	3,566	3,740.03	3,740.03	3,740.03
Collateral			USD	USD	1.000	3132WFY60	FMAC 03.500 FGPC Q42532 G	101.866171	5,303	5,401.91	5,401.91	5,401.91
Collateral			USD	USD	1.000	3132WFMZ4	FMAC 03.500 FGPC Q42547 G	96.665521	6,305	6,095.13	6,095.13	6,095.13
Collateral			USD	USD	1.000	3132WG4F1	FMAC 04.000 FGPC Q43521 G	105.049640	5,009	5,262.39	5,262.39	5,262.39
Collateral			USD	USD	1.000	3132WGNF0	FMAC 04.000 FGPC Q43089 G	93.393390	5,108	4,770.94	4,770.94	4,770.94
Collateral			USD	USD	1.000	3132WGW78	FMAC 03.500 FGPC Q43369 G	100.891598	32,796	33,088.90	33,088.90	33,088.90
Collateral			USD	USD	1.000	3132WH6E0	FMAC 04.500 FGPC Q44468 G	106.929154	23,944	25,602.91	25,602.91	25,602.91
Collateral			USD	USD	1.000	3132WH6F7	FMAC 04.500 FGPC Q44469 G	108.529280	12,196	13,236.22	13,236.22	13,236.22



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Collateral			USD	USD	1.000	3132WHGT6	FMAC 03.500 FGPC Q43809 G	102.293426	4,905	5,017.80	5,017.80	5,017.80
Collateral			USD	USD	1.000	3132WHQC2	FMAC 03.500 FGPC Q44050 G	102.289296	11,908	12,180.98	12,180.98	12,180.98
Collateral			USD	USD	1.000	3132WHV93	FMAC 03.500 FGPC Q44239 G	102.398586	32,422	33,199.90	33,199.90	33,199.90
Collateral			USD	USD	1.000	3132WHVX0	FMAC 03.500 FGPC Q44229 G	100.340552	22,828	22,905.24	22,905.24	22,905.24
Collateral			USD	USD	1.000	3132WJ2R1	FMAC 04.500 FGPC Q45283 G	108.963800	5,152	5,613.90	5,613.90	5,613.90
Collateral			USD	USD	1.000	3132WJAH4	FMAC 03.500 FGPC Q44507 G	102.586162	16,990	17,429.69	17,429.69	17,429.69
Collateral			USD	USD	1.000	3132WJD57	FMAC 04.500 FGPC Q44623 G	108.520550	7,355	7,981.32	7,981.32	7,981.32
Collateral			USD	USD	1.000	3132WJM81	FMAC 03.500 FGPC Q44882 G	103.165045	6,745	6,958.16	6,958.16	6,958.16
Collateral			USD	USD	1.000	3132WJNA5	FMAC 03.500 FGPC Q44884 G	102.948544	8,599	8,852.69	8,852.69	8,852.69
Collateral			USD	USD	1.000	3132WJTA9	FMAC 03.500 FGPC Q45044 G	102.530844	22,102	22,661.14	22,661.14	22,661.14
Collateral			USD	USD	1.000	3132WJVC2	FMAC 04.500 FGPC Q45110 G	108.656000	16,428	17,849.55	17,849.55	17,849.55
Collateral			USD	USD	1.000	3132WJVH1	FMAC 04.500 FGPC Q45115 G	108.964300	21,739	23,687.39	23,687.39	23,687.39
Collateral			USD	USD	1.000	31335AAU2	FMAC 04.500 FGPC G60019 G	83.107034	6,250	5,194.36	5,194.36	5,194.36
Collateral			USD	USD	1.000	31335AEK0	FMAC 03.500 FGPC G60138 G	89.955444	17,446	15,694.01	15,694.01	15,694.01
Collateral			USD	USD	1.000	31335ANJ3	FMAC 03.500 FGPC G60393 G	94.036079	13,189	12,402.30	12,402.30	12,402.30
Collateral			USD	USD	1.000	31335AVG0	FMAC 05.000 FGPC G60615 G	95.130685	4,533	4,312.33	4,312.33	4,312.33
Collateral			USD	USD	1.000	31335AWU8	FMAC 03.500 FGPC G60659 G	100.159241	17,215	17,242.30	17,242.30	17,242.30
Collateral			USD	USD	1.000	31335AXR4	FMAC 03.500 FGPC G60688 G	100.792240	4,745	4,782.19	4,782.19	4,782.19
Collateral			USD	USD	1.000	31335AY85	FMAC 04.500 FGPC G60735 G	105.863231	169,919	179,882.25	179,882.25	179,882.25
Collateral			USD	USD	1.000	31335AY93	FMAC 04.000 FGPC G60736 G	103.281083	210,121	217,015.32	217,015.32	217,015.32
Collateral			USD	USD	1.000	31335PDJ1	FMAC 09.500 FRPC G80105 G	0.354802	5	0.02	0.02	0.02
Collateral			USD	USD	1.000	31349SSF1	FMAC FMAR 781418 G	5.258571	2,812	147.88	147.88	147.88
Collateral			USD	USD	1.000	3134A32M7	FMAC FMIN 09/15/2027 A	69.901000	5,194	3,630.66	3,630.66	3,630.66
Collateral			USD	USD	1.000	3134A32P0	FMAC FMIN 09/15/2028 A	67.217000	11,805	7,935.17	7,935.17	7,935.17
Collateral			USD	USD	1.000	3134A32Q8	FMAC FMIN 03/15/2029 A	65.672000	22,744	14,936.75	14,936.75	14,936.75
Collateral			USD	USD	1.000	3134A3U53	FMAC 6.75 FMPR GB 29 A	64.043000	33,380	21,377.51	21,377.51	21,377.51
Collateral			USD	USD	1.000	3134A4AB0	FMAC 6.75 FMPR GB 31 A	60.978000	33,464	20,405.86	20,405.86	20,405.86
Collateral			USD	USD	1.000	3134A4CF9	FMAC FMIN 03/15/2027 E	72.138000	32,975	23,787.50	23,787.50	23,787.50
Collateral			USD	USD	1.000	3134A4CJ1	FMAC FMIN 09/15/2028 E	66.241000	8,346	5,528.73	5,528.73	5,528.73
Collateral			USD	USD	1.000	3134A4CL6	FMAC FMIN 09/15/2029 E	64.490000	621	400.79	400.79	400.79
Collateral			USD	USD	1.000	3134A4NL4	FMAC FMIN 01/15/2028 F	68.817000	8,394	5,776.63	5,776.63	5,776.63
Collateral			USD	USD	1.000	3134A4NM2	FMAC FMIN 07/15/2028 F	68.074000	30,554	20,799.16	20,799.16	20,799.16
Collateral			USD	USD	1.000	3134A4NN0	FMAC FMIN 01/15/2029 F	68.041000	8,062	5,485.71	5,485.71	5,485.71
Collateral			USD	USD	1.000	3134A4NP5	FMAC FMIN 07/15/2029 F	66.880000	7,101	4,748.89	4,748.89	4,748.89
Collateral			USD	USD	1.000	31358C2L9	FNMA FNIN 08/07/28	67.452000	13,318	8,983.41	8,983.41	8,983.41
Collateral			USD	USD	1.000	31358DDC5	FNMA 6.25 FNPR GDBB 05/29	64.858000	23,608	15,311.55	15,311.55	15,311.55
Collateral			USD	USD	1.000	31358DDR2	FNMA 7.25 FNPR BB 05/30	63.336000	5,413	3,428.59	3,428.59	3,428.59



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Collateral			USD	USD	1.000	31359YBF3	FNMA FNIN 05/15/28	68.878000	10,613	7,310.00	7,310.00	7,310.00
Collateral			USD	USD	1.000	31359YBH9	FNMA FNIN 05/15/29	65.717000	53,790	35,349.40	35,349.40	35,349.40
Collateral			USD	USD	1.000	31359YCV7	FNMA FNIN 01/15/27	71.464000	26,797	19,150.03	19,150.03	19,150.03
Collateral			USD	USD	1.000	31359YCX3	FNMA FNIN 01/15/28	68.881000	9,668	6,659.48	6,659.48	6,659.48
Collateral			USD	USD	1.000	31359YCY1	FNMA FNIN 07/15/28	68.276000	35,748	24,407.13	24,407.13	24,407.13
Collateral			USD	USD	1.000	31364DPL4	FNMA FNIN 03/23/28	68.319000	6,327	4,322.74	4,322.74	4,322.74
Collateral			USD	USD	1.000	31371KKC4	FNMA FNMS 06.500 CT254191	1.005725	389,618	3,918.49	3,918.49	3,918.49
Collateral			USD	USD	1.000	31371NJ63	FNMA FNMS 06.000 CT256885	5.251270	214,955	11,287.86	11,287.86	11,287.86
Collateral			USD	USD	1.000	31371NP82	FNMA FNMS 05.500 CT257047	4.815168	84,581	4,072.74	4,072.74	4,072.74
Collateral			USD	USD	1.000	31374CN51	FNMA FNMS 04.500 ZI310112	8.112621	53,265	4,321.21	4,321.21	4,321.21
Collateral			USD	USD	1.000	31377TRJ7	FNMA FNMS 05.690 ML386689	74.831771	8,436	6,313.09	6,313.09	6,313.09
Collateral			USD	USD	1.000	31381LMC8	FNMA FNAR XX.XXX HY463955	100.718435	5,624	5,664.66	5,664.66	5,664.66
Collateral			USD	USD	1.000	31385XQ91	FNMA FNMS 05.500 CL555880	3.856592	319,607	12,325.94	12,325.94	12,325.94
Collateral			USD	USD	1.000	31389TGJ5	FNMA FNAR XX.XXX WD634801	0.447917	16,873	75.58	75.58	75.58
Collateral			USD	USD	1.000	3138A2BM0	FNMA FNMS 04.000 CLAH0943	47.759966	9,561	4,566.44	4,566.44	4,566.44
Collateral			USD	USD	1.000	3138A45H4	FNMA FNMS 03.500 CIAH3547	43.205585	37,754	16,311.77	16,311.77	16,311.77
Collateral			USD	USD	1.000	3138A5FG2	FNMA FNMS 04.000 CLAH3766	50.373928	84,316	42,473.04	42,473.04	42,473.04
Collateral			USD	USD	1.000	3138A7QB7	FNMA FNMS 04.500 CLAH5849	50.479013	19,854	10,021.91	10,021.91	10,021.91
Collateral			USD	USD	1.000	3138A87J9	FNMA FNMS 04.500 CLAH7196	37.805139	11,249	4,252.51	4,252.51	4,252.51
Collateral			USD	USD	1.000	3138A8LB0	FNMA FNMS 04.000 CLAH6621	52.927100	64,501	34,138.76	34,138.76	34,138.76
Collateral			USD	USD	1.000	3138AAAC5	FNMA FNMS 03.500 CIAH8102	36.164353	20,370	7,366.82	7,366.82	7,366.82
Collateral			USD	USD	1.000	3138AACN9	FNMA FNMS 04.000 CIAH8176	22.417886	24,542	5,501.71	5,501.71	5,501.71
Collateral			USD	USD	1.000	3138AAYA3	FNMA FNAR XX.XXX LBAH8804	19.373443	63,554	12,312.61	12,312.61	12,312.61
Collateral			USD	USD	1.000	3138AAYW5	FNMA FNMS 04.000 CLAH8824	38.388063	14,061	5,397.60	5,397.60	5,397.60
Collateral			USD	USD	1.000	3138ABA25	FNMA FNMS 04.000 CIAH9024	38.080243	18,850	7,178.20	7,178.20	7,178.20
Collateral			USD	USD	1.000	3138ABA33	FNMA FNMS 04.000 CIAH9025	43.131246	11,150	4,809.03	4,809.03	4,809.03
Collateral			USD	USD	1.000	3138ABUR8	FNMA FNMS 03.000 CIAH9591	46.681522	21,808	10,180.31	10,180.31	10,180.31
Collateral			USD	USD	1.000	3138ABX87	FNMA FNMS 04.000 CIAH9702	34.195393	28,121	9,616.18	9,616.18	9,616.18
Collateral			USD	USD	1.000	3138AKD89	FNMA FNMS 04.000 CIAI5526	38.249114	10,124	3,872.21	3,872.21	3,872.21
Collateral			USD	USD	1.000	3138ARX41	FNMA FNMS 04.500 CLAJ0698	59.263261	24,584	14,568.99	14,568.99	14,568.99
Collateral			USD	USD	1.000	3138AXAX9	FNMA FNMS 04.000 CLAJ5421	57.197359	9,280	5,307.92	5,307.92	5,307.92
Collateral			USD	USD	1.000	3138AXJY8	FNMA FNMS 03.500 CLAJ5678	38.978632	84,447	32,916.30	32,916.30	32,916.30
Collateral			USD	USD	1.000	3138AXM32	FNMA FNMS 04.000 CLAJ5777	39.885367	22,414	8,939.93	8,939.93	8,939.93
Collateral			USD	USD	1.000	3138AXV24	FNMA FNMS 03.000 CLAJ6032	47.865619	38,542	18,448.17	18,448.17	18,448.17
Collateral			USD	USD	1.000	3138E1MP9	FNMA FNMS 04.000 CLAJ8465	53.099131	164,546	87,372.40	87,372.40	87,372.40
Collateral			USD	USD	1.000	3138E2H40	FNMA FNMS 04.000 CLAJ9250	67.378887	11,821	7,964.81	7,964.81	7,964.81
Collateral			USD	USD	1.000	3138E3CP6	FNMA FNMS 04.000 CLAJ9977	65.604612	6,573	4,312.49	4,312.49	4,312.49



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Collateral			USD	USD	1.000	3138E9EA4	FNMA FNMS 04.000 CLAK4628	74.506956	6,125	4,563.34	4,563.34	4,563.34
Collateral			USD	USD	1.000	3138E9EB2	FNMA FNMS 04.000 CLAK4629	56.658087	9,625	5,453.60	5,453.60	5,453.60
Collateral			USD	USD	1.000	3138EAK55	FNMA FNMS 04.500 CLAK5715	53.646364	8,891	4,769.55	4,769.55	4,769.55
Collateral			USD	USD	1.000	3138ECG31	FNMA FNMS 03.500 CIAK7417	56.293313	12,263	6,903.32	6,903.32	6,903.32
Collateral			USD	USD	1.000	3138ECH55	FNMA FNMS 04.500 CLAK7451	80.945330	6,632	5,367.90	5,367.90	5,367.90
Collateral			USD	USD	1.000	3138EGEZ3	FNMA FNAR XX.XXX XYAL0151	89.137234	12,655	11,279.93	11,279.93	11,279.93
Collateral			USD	USD	1.000	3138EH3V2	FNMA FNMS 04.500 CLAL1711	44.895475	10,615	4,765.62	4,765.62	4,765.62
Collateral			USD	USD	1.000	3138EHJP8	FNMA FNMS 04.000 CLAL1169	58.917062	7,462	4,396.62	4,396.62	4,396.62
Collateral			USD	USD	1.000	3138EHJZ6	FNMA FNAR XX.XXX LBAL1179	16.338432	1,687	275.67	275.67	275.67
Collateral			USD	USD	1.000	3138EJ4P0	FNMA FNMS 05.000 CLAL2629	25.833384	18,618	4,809.66	4,809.66	4,809.66
Collateral			USD	USD	1.000	3138EJ6V5	FNMA FNMS 04.000 CIAL2683	32.940198	12,162	4,006.33	4,006.33	4,006.33
Collateral			USD	USD	1.000	3138EJ7F9	FNMA FNMS 04.000 CLAL2693	51.457334	14,061	7,235.23	7,235.23	7,235.23
Collateral			USD	USD	1.000	3138EJDE5	FNMA FNMS 04.500 CIAL1900	27.167460	29,314	7,963.76	7,963.76	7,963.76
Collateral			USD	USD	1.000	3138EJMM1	FNMA FNMS 04.500 CLAL2067	37.999915	53,487	20,324.83	20,324.83	20,324.83
Collateral			USD	USD	1.000	3138EK4S1	FNMA FNMS 03.500 CRAL3532	73.349004	12,959	9,505.00	9,505.00	9,505.00
Collateral			USD	USD	1.000	3138EKDW2	FNMA FNAR XX.XXX LBAL2816	38.954442	14,106	5,494.77	5,494.77	5,494.77
Collateral			USD	USD	1.000	3138EKEE1	FNMA FNMS 03.500 CLAL2832	64.545586	13,957	9,008.36	9,008.36	9,008.36
Collateral			USD	USD	1.000	3138EKGH2	FNMA FNMS 04.500 CLAL2899	57.352893	7,129	4,088.54	4,088.54	4,088.54
Collateral			USD	USD	1.000	3138EKL52	FNMA FNMS 03.500 CLAL3047	64.158221	124,759	80,042.91	80,042.91	80,042.91
Collateral			USD	USD	1.000	3138EKN27	FNMA FNMS 03.500 CLAL3108	70.297492	499,654	351,243.94	351,243.94	351,243.94
Collateral			USD	USD	1.000	3138EKWV3	FNMA FNMS 02.500 CIAL3359	58.358325	84,497	49,310.90	49,310.90	49,310.90
Collateral			USD	USD	1.000	3138ELCT8	FNMA FNMS 06.000 CLAL3681	31.405303	13,445	4,222.36	4,222.36	4,222.36
Collateral			USD	USD	1.000	3138ELJX2	FNMA FNMS 04.000 CLAL3877	59.509079	28,872	17,181.55	17,181.55	17,181.55
Collateral			USD	USD	1.000	3138ELWE9	FNMA FNMS 04.000 CLAL4244	71.181954	12,331	8,777.57	8,777.57	8,777.57
Collateral			USD	USD	1.000	3138EM6G1	FNMA FNMS 04.500 CLAL5370	70.386152	13,311	9,369.22	9,369.22	9,369.22
Collateral			USD	USD	1.000	3138EMF48	FNMA FNMS 04.000 CLAL4686	65.323935	6,248	4,081.50	4,081.50	4,081.50
Collateral			USD	USD	1.000	3138ENEL9	FNMA FNMS 04.000 CLAL5538	75.600713	14,061	10,629.94	10,629.94	10,629.94
Collateral			USD	USD	1.000	3138ENS59	FNMA FNMS 03.500 CLAL5939	75.423273	14,274	10,766.18	10,766.18	10,766.18
Collateral			USD	USD	1.000	3138ENTN9	FNMA FNMS 04.000 CIAL5956	56.339810	12,634	7,118.23	7,118.23	7,118.23
Collateral			USD	USD	1.000	3138ENWP0	FNMA FNMS 04.000 CLAL6053	78.847973	10,588	8,348.15	8,348.15	8,348.15
Collateral			USD	USD	1.000	3138EPCH5	FNMA FNMS 03.000 CIAL6371	86.951086	23,037	20,030.87	20,030.87	20,030.87
Collateral			USD	USD	1.000	3138EPHL1	FNMA FNMS 04.000 CRAL6534	91.017326	4,518	4,112.23	4,112.23	4,112.23
Collateral			USD	USD	1.000	3138EPK94	FNMA FNMS 04.500 CLAL6619	87.675112	6,087	5,336.52	5,336.52	5,336.52
Collateral			USD	USD	1.000	3138EPU77	FNMA FNMS 03.000 CIAL6905	82.368151	24,019	19,784.26	19,784.26	19,784.26
Collateral			USD	USD	1.000	3138EQBA9	FNMA FNMS 03.500 CLAL7232	92.876766	5,760	5,350.13	5,350.13	5,350.13
Collateral			USD	USD	1.000	3138EQCL4	FNMA FNMS 04.000 CLAL7274	86.922787	84,364	73,331.35	73,331.35	73,331.35
Collateral			USD	USD	1.000	3138EQFZ0	FNMA FNMS 04.000 CRAL7383	93.935962	31,968	30,029.03	30,029.03	30,029.03



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	3138EQMU3	FNMA FNMS 04.000 CLAL7570	86.996835	7,733	6,727.77	6,727.77	6,727.77
Collateral			USD	USD	1.000	3138EQRZ7	FNMA FNMS 04.000 CLAL7703	93.833309	8,852	8,305.89	8,305.89	8,305.89
Collateral			USD	USD	1.000	3138EQZG0	FNMA FNMS 04.000 CLAL7942	96.978774	166,695	161,658.50	161,658.50	161,658.50
Collateral			USD	USD	1.000	3138ERBT6	FNMA FNMS 07.000 CIAL9049	92.848339	29,178	27,091.26	27,091.26	27,091.26
Collateral			USD	USD	1.000	3138EREY2	FNMA FNAR XX.XXX LBAL9150	94.369909	29,940	28,254.73	28,254.73	28,254.73
Collateral			USD	USD	1.000	3138ERJX9	FNMA FNMS 04.000 CIAL9277	101.251599	87,197	88,288.50	88,288.50	88,288.50
Collateral			USD	USD	1.000	3138ERK41	FNMA FNMS 04.000 CTAL9314	104.357286	156,447	163,263.90	163,263.90	163,263.90
Collateral			USD	USD	1.000	3138ERLN8	FNMA FNAR XX.XXX S1AL9332	97.936860	3,027	2,964.92	2,964.92	2,964.92
Collateral			USD	USD	1.000	3138ERTU4	FNMA FNMS 06.000 CLAL9562	113.823133	5,454	6,207.57	6,207.57	6,207.57
Collateral			USD	USD	1.000	3138ERVR8	FNMA FNMS 04.000 CTAL9623	106.658422	120,884	128,933.50	128,933.50	128,933.50
Collateral			USD	USD	1.000	3138ETAZ9	FNMA FNMS 05.000 CIAL8123	79.724302	10,670	8,506.38	8,506.38	8,506.38
Collateral			USD	USD	1.000	3138ETB96	FNMA FNMS 04.500 CLAL8163	96.433845	18,401	17,744.61	17,744.61	17,744.61
Collateral			USD	USD	1.000	3138ETDT0	FNMA FNMS 03.000 CWAL8213	96.768358	16,232	15,707.04	15,707.04	15,707.04
Collateral			USD	USD	1.000	3138ETDU7	FNMA FNMS 04.000 CIAL8214	85.415921	249,908	213,461.15	213,461.15	213,461.15
Collateral			USD	USD	1.000	3138ETJ72	FNMA FNMS 04.000 CLAL8385	96.952778	25,001	24,239.39	24,239.39	24,239.39
Collateral			USD	USD	1.000	3138ETNU6	FNMA FNMS 04.500 CIAL8502	80.299576	16,541	13,282.39	13,282.39	13,282.39
Collateral			USD	USD	1.000	3138ETRT5	FNMA FNMS 04.000 CLAL8597	95.588613	5,108	4,882.56	4,882.56	4,882.56
Collateral			USD	USD	1.000	3138ETY67	FNMA FNMS 04.500 CLAL8832	100.831856	27,265	27,491.57	27,491.57	27,491.57
Collateral			USD	USD	1.000	3138ETYH3	FNMA FNMS 04.000 CTAL8811	101.889891	55,637	56,688.17	56,688.17	56,688.17
Collateral			USD	USD	1.000	3138ETYX8	FNMA FNMS 03.500 CLAL8825	98.856803	7,030	6,949.94	6,949.94	6,949.94
Collateral			USD	USD	1.000	3138ETZJ8	FNMA FNMS 05.000 CIAL8844	66.684067	20,782	13,858.49	13,858.49	13,858.49
Collateral			USD	USD	1.000	3138L3Z65	FNMA FNAR XX.XXX HXAM3464	100.005656	2,812	2,812.29	2,812.29	2,812.29
Collateral			USD	USD	1.000	3138L9DF6	FNMA FNAR XX.XXX HXAM8201	99.350444	1,406	1,396.93	1,396.93	1,396.93
Collateral			USD	USD	1.000	3138LWL74	FNMA FNMS 04.000 CLAO5749	85.695918	4,392	3,763.83	3,763.83	3,763.83
Collateral			USD	USD	1.000	3138LXHS1	FNMA FNMS 04.000 CRAO6540	68.400558	28,121	19,235.10	19,235.10	19,235.10
Collateral			USD	USD	1.000	3138LXNZ8	FNMA FNMS 04.000 CLAO6707	56.943497	6,517	3,710.77	3,710.77	3,710.77
Collateral			USD	USD	1.000	3138LXQG7	FNMA FNMS 03.500 CRAO6754	70.106539	76,324	53,508.44	53,508.44	53,508.44
Collateral			USD	USD	1.000	3138M1AX6	FNMA FNMS 04.000 CLAO9021	68.069366	5,624	3,828.39	3,828.39	3,828.39
Collateral			USD	USD	1.000	3138M1NV6	FNMA FNMS 03.500 CRAO9403	66.281773	41,578	27,558.88	27,558.88	27,558.88
Collateral			USD	USD	1.000	3138M2BC9	FNMA FNMS 04.000 CLAO9934	44.352936	13,883	6,157.72	6,157.72	6,157.72
Collateral			USD	USD	1.000	3138M4MY5	FNMA FNMS 03.500 CIAP1274	50.098577	15,457	7,743.80	7,743.80	7,743.80
Collateral			USD	USD	1.000	3138M4NL2	FNMA FNMS 03.500 CLAP1294	32.935192	14,065	4,632.28	4,632.28	4,632.28
Collateral			USD	USD	1.000	3138M5LU1	FNMA FNMS 04.000 CLAP2138	60.394460	78,816	47,600.22	47,600.22	47,600.22
Collateral			USD	USD	1.000	3138M6NF0	FNMA FNMS 04.000 CLAP3089	61.148261	14,115	8,631.18	8,631.18	8,631.18
Collateral			USD	USD	1.000	3138M7CV5	FNMA FNMS 04.000 CLAP3683	66.204802	8,029	5,315.33	5,315.33	5,315.33
Collateral			USD	USD	1.000	3138M7J89	FNMA FNMS 03.500 CRAP3886	77.694013	30,933	24,033.39	24,033.39	24,033.39
Collateral			USD	USD	1.000	3138M7M28	FNMA FNMS 04.000 CLAP3976	52.393853	19,356	10,141.17	10,141.17	10,141.17



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	3138M9RU7	FNMA FNMS 04.000 CLAP5898	69.302382	9,539	6,610.74	6,610.74	6,610.74
Collateral			USD	USD	1.000	3138M9VB4	FNMA FNMS 02.000 CIAP6009	60.647638	14,061	8,527.44	8,527.44	8,527.44
Collateral			USD	USD	1.000	3138MBLB0	FNMA FNMS 02.500 CIAP7521	56.082056	64,080	35,937.43	35,937.43	35,937.43
Collateral			USD	USD	1.000	3138MBLH7	FNMA FNMS 02.500 CVAP7527	51.824899	18,982	9,837.33	9,837.33	9,837.33
Collateral			USD	USD	1.000	3138MBYE0	FNMA FNMS 04.000 CLAP7908	76.503517	10,579	8,093.51	8,093.51	8,093.51
Collateral			USD	USD	1.000	3138MCCV4	FNMA FNMS 03.500 CLAP8183	72.137419	5,233	3,775.29	3,775.29	3,775.29
Collateral			USD	USD	1.000	3138MFUB1	FNMA FNMS 02.500 CIAQ0577	54.702318	80,989	44,302.99	44,302.99	44,302.99
Collateral			USD	USD	1.000	3138MLSV7	FNMA FNMS 03.000 CKAQ5031	72.832717	320,767	233,623.67	233,623.67	233,623.67
Collateral			USD	USD	1.000	3138MNZW3	FNMA FNMS 04.000 CLAQ7056	70.044893	8,240	5,771.65	5,771.65	5,771.65
Collateral			USD	USD	1.000	3138MPBP9	FNMA FNMS 03.500 CLAQ7245	70.452281	19,405	13,671.01	13,671.01	13,671.01
Collateral			USD	USD	1.000	3138MQB51	FNMA FNMS 04.000 CLAQ8159	46.950957	8,754	4,109.91	4,109.91	4,109.91
Collateral			USD	USD	1.000	3138W4TZ4	FNMA FNMS 02.000 CIAR6867	59.531640	12,373	7,366.06	7,366.06	7,366.06
Collateral			USD	USD	1.000	3138W9K74	FNMA FNMS 04.000 CLAS0317	46.761260	22,881	10,699.48	10,699.48	10,699.48
Collateral			USD	USD	1.000	3138W9L65	FNMA FNMS 03.000 CIAS0348	56.059781	282,548	158,395.88	158,395.88	158,395.88
Collateral			USD	USD	1.000	3138W9N89	FNMA FNMS 04.000 CLAS0414	64.412487	31,411	20,232.90	20,232.90	20,232.90
Collateral			USD	USD	1.000	3138W9TL4	FNMA FNMS 04.500 CLAS0554	70.021301	180,777	126,582.49	126,582.49	126,582.49
Collateral			USD	USD	1.000	3138W9YX2	FNMA FNMS 03.500 CTAS0725	72.433997	5,568	4,033.13	4,033.13	4,033.13
Collateral			USD	USD	1.000	3138WA6D4	FNMA FNMS 04.000 CLAS1767	70.456980	64,890	45,719.76	45,719.76	45,719.76
Collateral			USD	USD	1.000	3138WAA23	FNMA FNMS 05.000 CLAS0924	48.613501	14,481	7,039.81	7,039.81	7,039.81
Collateral			USD	USD	1.000	3138WAAL1	FNMA FNMS 04.500 CLAS0910	70.485654	140,926	99,332.46	99,332.46	99,332.46
Collateral			USD	USD	1.000	3138WABZ9	FNMA FNMS 03.500 CIAS0955	59.576775	14,849	8,846.28	8,846.28	8,846.28
Collateral			USD	USD	1.000	3138WAE37	FNMA FNMS 03.500 CWAS1053	66.144197	11,441	7,567.58	7,567.58	7,567.58
Collateral			USD	USD	1.000	3138WAY76	FNMA FNMS 03.000 CIAS1633	68.547753	55,418	37,987.98	37,987.98	37,987.98
Collateral			USD	USD	1.000	3138WAZB6	FNMA FNMS 04.500 CLAS1637	62.558253	54,133	33,864.93	33,864.93	33,864.93
Collateral			USD	USD	1.000	3138WAZE0	FNMA FNMS 03.500 CIAS1640	72.007612	28,388	20,441.65	20,441.65	20,441.65
Collateral			USD	USD	1.000	3138WBA54	FNMA FNMS 03.500 CTAS1827	53.590266	29,592	15,858.43	15,858.43	15,858.43
Collateral			USD	USD	1.000	3138WBAL9	FNMA FNMS 04.000 CTAS1810	80.198231	7,527	6,036.50	6,036.50	6,036.50
Collateral			USD	USD	1.000	3138WBAM7	FNMA FNMS 04.000 CTAS1811	62.148737	7,663	4,762.76	4,762.76	4,762.76
Collateral			USD	USD	1.000	3138WBBJ3	FNMA FNMS 04.500 CLAS1840	69.035441	53,899	37,209.22	37,209.22	37,209.22
Collateral			USD	USD	1.000	3138WBP82	FNMA FNMS 04.000 CLAS2246	74.904165	122,555	91,799.00	91,799.00	91,799.00
Collateral			USD	USD	1.000	3138WBPJ8	FNMA FNMS 03.000 CIAS2224	66.494049	42,888	28,517.79	28,517.79	28,517.79
Collateral			USD	USD	1.000	3138WBX83	FNMA FNMS 04.000 CLAS2502	81.513129	69,634	56,760.74	56,760.74	56,760.74
Collateral			USD	USD	1.000	3138WCQU0	FNMA FNMS 04.000 CLAS3166	86.091549	140,606	121,050.14	121,050.14	121,050.14
Collateral			USD	USD	1.000	3138WD2K6	FNMA FNMS 04.000 CLAS4377	85.204829	7,733	6,589.18	6,589.18	6,589.18
Collateral			USD	USD	1.000	3138WD4E8	FNMA FNMS 04.000 CLAS4420	85.600468	70,303	60,179.83	60,179.83	60,179.83
Collateral			USD	USD	1.000	3138WD4N8	FNMA FNMS 04.500 CLAS4428	86.925429	49,902	43,377.22	43,377.22	43,377.22
Collateral			USD	USD	1.000	3138WDF48	FNMA FNMS 04.500 CLAS3786	93.647649	7,507	7,030.05	7,030.05	7,030.05



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	3138WDG62	FNMA FNMS 03.500 CTAS3820	83.219549	11,052	9,197.29	9,197.29	9,197.29
Collateral			USD	USD	1.000	3138WDJV4	FNMA FNMS 04.500 CLAS3875	83.490811	114,217	95,361.07	95,361.07	95,361.07
Collateral			USD	USD	1.000	3138WDJX0	FNMA FNMS 04.500 CLAS3877	76.760463	169,726	130,282.36	130,282.36	130,282.36
Collateral			USD	USD	1.000	3138WDYE5	FNMA FNMS 04.000 CLAS4308	86.051978	69,460	59,771.29	59,771.29	59,771.29
Collateral			USD	USD	1.000	3138WDZN4	FNMA FNMS 04.000 CLAS4348	80.611616	229,617	185,098.12	185,098.12	185,098.12
Collateral			USD	USD	1.000	3138WEBH1	FNMA FNMS 04.000 CTAS4539	71.387501	12,593	8,990.10	8,990.10	8,990.10
Collateral			USD	USD	1.000	3138WEL49	FNMA FNMS 03.500 CTAS4846	74.920158	61,823	46,317.94	46,317.94	46,317.94
Collateral			USD	USD	1.000	3138WENC9	FNMA FNMS 03.500 CLAS4886	91.572397	6,062	5,550.83	5,550.83	5,550.83
Collateral			USD	USD	1.000	3138WEXD6	FNMA FNMS 03.500 CLAS5175	89.457843	140,606	125,783.37	125,783.37	125,783.37
Collateral			USD	USD	1.000	3138WF4F0	FNMA FNMS 04.000 CLAS6221	91.773610	50,024	45,908.64	45,908.64	45,908.64
Collateral			USD	USD	1.000	3138WFLV6	FNMA FNMS 04.500 CLAS5739	93.774098	99,404	93,215.47	93,215.47	93,215.47
Collateral			USD	USD	1.000	3138WFLZ7	FNMA FNMS 03.500 CLAS5743	90.184533	18,279	16,484.67	16,484.67	16,484.67
Collateral			USD	USD	1.000	3138WFN36	FNMA FNMS 03.500 CLAS5809	94.212449	9,674	9,113.84	9,113.84	9,113.84
Collateral			USD	USD	1.000	3138WFP83	FNMA FNMS 04.500 CLAS5846	97.667547	125,788	122,854.05	122,854.05	122,854.05
Collateral			USD	USD	1.000	3138WFT66	FNMA FNMS 03.500 CLAS5948	94.449318	11,451	10,815.56	10,815.56	10,815.56
Collateral			USD	USD	1.000	3138WFUW4	FNMA FNMS 03.500 CLAS5996	93.311621	138,435	129,175.70	129,175.70	129,175.70
Collateral			USD	USD	1.000	3138WG6G4	FNMA FNMS 03.500 CLAS7170	97.637836	11,305	11,037.71	11,037.71	11,037.71
Collateral			USD	USD	1.000	3138WG7J7	FNMA FNMS 04.500 CLAS7196	102.418729	73,608	75,388.25	75,388.25	75,388.25
Collateral			USD	USD	1.000	3138WG7K4	FNMA FNMS 04.500 CLAS7197	100.085405	130,595	130,706.70	130,706.70	130,706.70
Collateral			USD	USD	1.000	3138WGB78	FNMA FNMS 04.500 CLAS6361	98.132060	131,610	129,151.66	129,151.66	129,151.66
Collateral			USD	USD	1.000	3138WGCZ5	FNMA FNMS 04.000 CLAS6387	90.269438	19,307	17,428.18	17,428.18	17,428.18
Collateral			USD	USD	1.000	3138WGQK3	FNMA FNMS 03.500 CLAS6757	96.936452	63,342	61,401.74	61,401.74	61,401.74
Collateral			USD	USD	1.000	3138WGR55	FNMA FNMS 03.000 CIAS6807	84.129554	80,883	68,046.47	68,046.47	68,046.47
Collateral			USD	USD	1.000	3138WGRY2	FNMA FNMS 03.500 CLAS6802	87.168387	15,478	13,491.94	13,491.94	13,491.94
Collateral			USD	USD	1.000	3138WGTJ3	FNMA FNMS 04.500 CLAS6852	102.973726	97,931	100,843.21	100,843.21	100,843.21
Collateral			USD	USD	1.000	3138WGYY4	FNMA FNMS 04.000 CLAS7026	95.688049	11,223	10,739.24	10,739.24	10,739.24
Collateral			USD	USD	1.000	3138WHKD3	FNMA FNMS 03.500 CLAS7491	99.649004	12,767	12,722.24	12,722.24	12,722.24
Collateral			USD	USD	1.000	3138WHLH3	FNMA FNMS 02.500 CIAS7527	96.691483	50,655	48,978.90	48,978.90	48,978.90
Collateral			USD	USD	1.000	3138WHME9	FNMA FNMS 04.000 CLAS7556	93.401484	7,357	6,871.58	6,871.58	6,871.58
Collateral			USD	USD	1.000	3138WHNH1	FNMA FNMS 03.500 CLAS7591	100.521382	134,723	135,425.22	135,425.22	135,425.22
Collateral			USD	USD	1.000	3138WHPA4	FNMA FNMS 03.500 CLAS7616	100.736492	315,517	317,840.64	317,840.64	317,840.64
Collateral			USD	USD	1.000	3138WHR61	FNMA FNMS 03.000 CIAS7708	99.139476	99,150	98,296.92	98,296.92	98,296.92
Collateral			USD	USD	1.000	3138WHR87	FNMA FNMS 03.000 CIAS7710	99.696043	13,537	13,495.62	13,495.62	13,495.62
Collateral			USD	USD	1.000	3138WHSL7	FNMA FNMS 02.500 CKAS7722	90.101449	30,283	27,285.02	27,285.02	27,285.02
Collateral			USD	USD	1.000	3138WHYU0	FNMA FNMS 03.500 CLAS7922	101.794310	281,188	286,233.31	286,233.31	286,233.31
Collateral			USD	USD	1.000	3138WHZU9	FNMA FNMS 04.500 CLAS7954	107.603220	65,492	70,471.56	70,471.56	70,471.56
Collateral			USD	USD	1.000	3138WJMD7	FNMA FNMS 03.500 CLAS8455	102.846739	50,413	51,847.99	51,847.99	51,847.99



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Report ID: GSL113

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Collateral			USD	USD	1.000	3138WJMK1	FNMA FNMS 03.500 CLAS8461	102.431670	56,243	57,610.15	57,610.15	57,610.15
Collateral			USD	USD	1.000	3138WJPJ1	FNMA FNMS 03.500 CLAS8524	103.117444	85,892	88,569.65	88,569.65	88,569.65
Collateral			USD	USD	1.000	3138WJPK8	FNMA FNMS 03.500 CLAS8525	103.071344	71,053	73,234.97	73,234.97	73,234.97
Collateral			USD	USD	1.000	3138WJQP6	FNMA FNMS 04.000 CTAS8561	107.462622	6,300	6,770.08	6,770.08	6,770.08
Collateral			USD	USD	1.000	3138WJQS0	FNMA FNMS 04.000 CTAS8564	106.536622	6,848	7,295.84	7,295.84	7,295.84
Collateral			USD	USD	1.000	3138WJQT8	FNMA FNMS 04.000 CTAS8565	107.647722	7,887	8,490.59	8,490.59	8,490.59
Collateral			USD	USD	1.000	3138WJR26	FNMA FNMS 03.000 CIAS8604	102.940767	99,656	102,586.21	102,586.21	102,586.21
Collateral			USD	USD	1.000	3138WJR34	FNMA FNMS 03.000 CIAS8605	102.878867	153,591	158,012.48	158,012.48	158,012.48
Collateral			USD	USD	1.000	3138WJR59	FNMA FNMS 03.000 CIAS8607	103.033467	127,721	131,595.47	131,595.47	131,595.47
Collateral			USD	USD	1.000	3138WJRZ3	FNMA FNMS 03.000 CIAS8603	102.971567	148,464	152,875.93	152,875.93	152,875.93
Collateral			USD	USD	1.000	3138WMZH7	FNMA FNMS 03.500 CTAT0743	58.837078	7,720	4,542.50	4,542.50	4,542.50
Collateral			USD	USD	1.000	3138WQGY2	FNMA FNMS 03.500 CRAT2914	78.267743	38,551	30,172.93	30,172.93	30,172.93
Collateral			USD	USD	1.000	3138WSQP6	FNMA FNMS 03.500 CLAT4961	71.096560	7,875	5,598.52	5,598.52	5,598.52
Collateral			USD	USD	1.000	3138WU4Z3	FNMA FNMS 03.500 CLAT7139	73.946366	6,687	4,944.97	4,944.97	4,944.97
Collateral			USD	USD	1.000	3138WU6D0	FNMA FNMS 03.500 CLAT7167	71.544424	6,940	4,965.09	4,965.09	4,965.09
Collateral			USD	USD	1.000	3138WVPH8	FNMA FNMS 03.000 CLAT7623	73.056941	8,605	6,286.63	6,286.63	6,286.63
Collateral			USD	USD	1.000	3138WVYD7	FNMA FNMS 03.000 CLAT7907	87.071948	7,981	6,948.88	6,948.88	6,948.88
Collateral			USD	USD	1.000	3138WW3Q0	FNMA FNMS 03.500 CLAT8906	76.128500	8,334	6,344.91	6,344.91	6,344.91
Collateral			USD	USD	1.000	3138WWC64	FNMA FNMS 04.000 CLAT8192	75.338453	13,779	10,381.20	10,381.20	10,381.20
Collateral			USD	USD	1.000	3138X0LJ5	FNMA FNMS 03.500 CLAU1228	76.105002	8,219	6,255.27	6,255.27	6,255.27
Collateral			USD	USD	1.000	3138X0Y69	FNMA FNMS 03.000 CLAU1632	74.844640	10,697	8,006.44	8,006.44	8,006.44
Collateral			USD	USD	1.000	3138X3EG3	FNMA FNMS 03.000 CLAU3734	74.365249	37,011	27,523.48	27,523.48	27,523.48
Collateral			USD	USD	1.000	3138X3S37	FNMA FNMS 04.000 CLAU4137	42.211909	13,993	5,906.52	5,906.52	5,906.52
Collateral			USD	USD	1.000	3138X3XU1	FNMA FNMS 04.000 CLAU4290	51.591714	17,777	9,171.54	9,171.54	9,171.54
Collateral			USD	USD	1.000	3138X3XX5	FNMA FNMS 04.000 CLAU4293	48.274918	29,109	14,052.47	14,052.47	14,052.47
Collateral			USD	USD	1.000	3138X4TE0	FNMA FNMS 03.000 CIAU5048	70.653261	40,137	28,358.44	28,358.44	28,358.44
Collateral			USD	USD	1.000	3138X5RW9	FNMA FNMS 04.000 CTAU5900	69.609136	8,609	5,992.32	5,992.32	5,992.32
Collateral			USD	USD	1.000	3138X6M36	FNMA FNMS 02.500 CIAU6677	65.848813	7,733	5,092.32	5,092.32	5,092.32
Collateral			USD	USD	1.000	3138X6NW1	FNMA FNMS 04.000 CLAU6704	66.623033	20,298	13,523.13	13,523.13	13,523.13
Collateral			USD	USD	1.000	3138X6T70	FNMA FNMS 04.500 CLAU6873	81.530085	117,471	95,774.56	95,774.56	95,774.56
Collateral			USD	USD	1.000	3138X6WT8	FNMA FNMS 02.500 CIAU6957	69.016857	14,779	10,200.10	10,200.10	10,200.10
Collateral			USD	USD	1.000	3138X6X42	FNMA FNMS 04.000 CLAU6998	69.905842	6,542	4,573.49	4,573.49	4,573.49
Collateral			USD	USD	1.000	3138X6XU4	FNMA FNMS 04.000 CLAU6990	60.517577	8,962	5,423.40	5,423.40	5,423.40
Collateral			USD	USD	1.000	3138X6Z24	FNMA FNAR XX.XXX LBAU7060	68.043233	23,605	16,061.81	16,061.81	16,061.81
Collateral			USD	USD	1.000	3138X76C2	FNMA FNMS 03.000 CLAU8066	75.632928	67,828	51,300.67	51,300.67	51,300.67
Collateral			USD	USD	1.000	3138X7CJ0	FNMA FNMS 04.000 CLAU7272	79.213734	32,812	25,991.81	25,991.81	25,991.81
Collateral			USD	USD	1.000	3138X82A8	FNMA FNMS 04.500 CLAU8868	77.426947	56,257	43,558.24	43,558.24	43,558.24



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Collateral			USD	USD	1.000	3138XB74	FNMA FNMS 04.000 CLAV0701	56.543049	10,011	5,660.34	5,660.34	5,660.34
Collateral			USD	USD	1.000	3138XBW9	FNMA FNMS 04.000 CLAV0692	69.038627	41,957	28,966.48	28,966.48	28,966.48
Collateral			USD	USD	1.000	3138XCSH6	FNMA FNMS 04.000 CLAV1419	52.052069	7,363	3,832.63	3,832.63	3,832.63
Collateral			USD	USD	1.000	3138XDB82	FNMA FNMS 04.000 CLAV1862	82.947444	43,588	36,155.09	36,155.09	36,155.09
Collateral			USD	USD	1.000	3138XDBH2	FNMA FNMS 03.500 CTAV1839	82.407479	7,032	5,795.13	5,795.13	5,795.13
Collateral			USD	USD	1.000	3138XDJT8	FNMA FNMS 04.500 CLAV2073	59.269294	13,207	7,827.56	7,827.56	7,827.56
Collateral			USD	USD	1.000	3138XDTQ3	FNMA FNMS 04.000 CLAV2358	75.431898	262,934	198,335.95	198,335.95	198,335.95
Collateral			USD	USD	1.000	3138XHYK1	FNMA FNMS 04.000 CTAV6113	77.496707	12,378	9,592.36	9,592.36	9,592.36
Collateral			USD	USD	1.000	3138XMFT2	FNMA FNMS 03.500 CTAV9177	53.851392	60,788	32,735.03	32,735.03	32,735.03
Collateral			USD	USD	1.000	3138Y2YH0	FNMA FNMS 03.500 CLAX1611	80.312778	5,624	4,516.99	4,516.99	4,516.99
Collateral			USD	USD	1.000	3138Y3CQ2	FNMA FNMS 04.000 CLAX1878	83.941360	14,291	11,996.29	11,996.29	11,996.29
Collateral			USD	USD	1.000	3138Y3W64	FNMA FNMS 03.000 CTAX2468	73.768473	5,677	4,187.93	4,187.93	4,187.93
Collateral			USD	USD	1.000	3138Y46U8	FNMA FNMS 03.500 CLAX3582	84.265872	6,960	5,864.91	5,864.91	5,864.91
Collateral			USD	USD	1.000	3138Y4NU9	FNMA FNMS 04.500 CLAX3102	76.519571	10,774	8,244.09	8,244.09	8,244.09
Collateral			USD	USD	1.000	3138Y63N2	FNMA FNMS 04.000 CIAX5304	63.776475	142,521	90,895.10	90,895.10	90,895.10
Collateral			USD	USD	1.000	3138Y8GC8	FNMA FNMS 04.500 CLAX6494	80.299438	20,353	16,343.53	16,343.53	16,343.53
Collateral			USD	USD	1.000	3138YE7G6	FNMA FNMS 03.500 CLAY1794	89.250536	4,503	4,018.56	4,018.56	4,018.56
Collateral			USD	USD	1.000	3138YENW3	FNMA FNAR XX.XXX LBAY1304	66.023741	70,544	46,575.93	46,575.93	46,575.93
Collateral			USD	USD	1.000	3138YF7G3	FNMA FNMS 04.000 CLAY2694	87.916441	5,624	4,944.64	4,944.64	4,944.64
Collateral			USD	USD	1.000	3138YHU65	FNMA FNMS 03.500 CLAY4204	88.694248	8,352	7,407.76	7,407.76	7,407.76
Collateral			USD	USD	1.000	3138YKBY8	FNMA FNMS 03.000 CIAY5454	78.745973	21,760	17,135.01	17,135.01	17,135.01
Collateral			USD	USD	1.000	3138YKFW8	FNMA FNMS 03.500 CLAY5580	88.022949	31,116	27,389.37	27,389.37	27,389.37
Collateral			USD	USD	1.000	3138YKMG5	FNMA FNMS 03.500 CLAY5758	79.277809	10,547	8,361.06	8,361.06	8,361.06
Collateral			USD	USD	1.000	3138YKMT7	FNMA FNMS 03.000 CIAY5769	84.116742	21,520	18,102.09	18,102.09	18,102.09
Collateral			USD	USD	1.000	3138YLYG0	FNMA FNMS 03.500 CTAY7010	90.681032	16,322	14,800.72	14,800.72	14,800.72
Collateral			USD	USD	1.000	3138YLYY1	FNMA FNMS 03.500 CLAY7026	72.631829	15,452	11,223.15	11,223.15	11,223.15
Collateral			USD	USD	1.000	3138YNLK1	FNMA FNMS 03.500 CLAY8429	95.282000	154,622	147,326.62	147,326.62	147,326.62
Collateral			USD	USD	1.000	3138YPJT0	FNMA FNMS 03.500 CTAY9273	86.715291	7,883	6,835.35	6,835.35	6,835.35
Collateral			USD	USD	1.000	3138YTS39	FNMA FNMS 03.500 CLAZ2337	99.988846	4,032	4,031.09	4,031.09	4,031.09
Collateral			USD	USD	1.000	3138YUHW4	FNMA FNMS 04.500 CLAZ2944	91.707878	41,709	38,250.24	38,250.24	38,250.24
Collateral			USD	USD	1.000	3138YUNX5	FNMA FNMS 03.500 CLAZ3105	91.726306	22,700	20,822.10	20,822.10	20,822.10
Collateral			USD	USD	1.000	3138YVPQ6	FNMA FNMS 04.000 CLAZ4030	94.173972	5,079	4,783.02	4,783.02	4,783.02
Collateral			USD	USD	1.000	3138YWLB1	FNMA FNMS 04.000 CLAZ4821	88.951426	8,017	7,131.57	7,131.57	7,131.57
Collateral			USD	USD	1.000	3138YXHK4	FNMA FNMS 03.500 CLAZ5633	99.496719	3,771	3,752.51	3,752.51	3,752.51
Collateral			USD	USD	1.000	31400FD79	FNMA FNAR XX.XXX WS686026	2.144593	33,746	723.70	723.70	723.70
Collateral			USD	USD	1.000	31401AAV9	FNMA FNAR XX.XXX LB702120	4.568698	29	1.33	1.33	1.33
Collateral			USD	USD	1.000	31401G5C4	FNMA FNAR XX.XXX LB708343	5.852353	22,497	1,316.59	1,316.59	1,316.59



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Collateral			USD	USD	1.000	31402C2F8	FNMA FNAR XX.XXX LB725374	14.381637	457	65.79	65.79	65.79
Collateral			USD	USD	1.000	31402RCL1	FNMA FNAR XX.XXX WS735475	14.668647	184,565	27,073.26	27,073.26	27,073.26
Collateral			USD	USD	1.000	31403DAR0	FNMA FNMS 06.500 CT745316	5.877382	69,807	4,102.80	4,102.80	4,102.80
Collateral			USD	USD	1.000	31403DME6	FNMA FNAR XX.XXX WZ745657	19.203899	76,743	14,737.63	14,737.63	14,737.63
Collateral			USD	USD	1.000	31406C6U7	FNMA FNAR XX.XXX WS806483	16.804462	90,927	15,279.73	15,279.73	15,279.73
Collateral			USD	USD	1.000	31406NVV3	FNMA FNMS 06.000 CL815228	11.769958	31,522	3,710.09	3,710.09	3,710.09
Collateral			USD	USD	1.000	31408FGW3	FNMA FNMS 05.000 CL849913	17.813087	37,487	6,677.66	6,677.66	6,677.66
Collateral			USD	USD	1.000	31409K7L5	FNMA FNMS 06.140 ML873999	94.496419	6,362	6,011.94	6,011.94	6,011.94
Collateral			USD	USD	1.000	31409TRR1	FNMA FNMS 06.000 CL878096	6.397808	196,957	12,600.94	12,600.94	12,600.94
Collateral			USD	USD	1.000	31409WAG6	FNMA FNMS 06.000 CL880307	2.774758	140,606	3,901.48	3,901.48	3,901.48
Collateral			USD	USD	1.000	31409WD32	FNMA FNMS 06.000 CL880422	11.331131	63,075	7,147.05	7,147.05	7,147.05
Collateral			USD	USD	1.000	3140E0E68	FNMA FNMS 04.500 CLAZ7356	95.813029	34,870	33,410.36	33,410.36	33,410.36
Collateral			USD	USD	1.000	3140E0QL2	FNMA FNMS 04.000 CLAZ7658	87.774822	6,624	5,814.16	5,814.16	5,814.16
Collateral			USD	USD	1.000	3140E1D42	FNMA FNMS 03.500 CLAZ8222	96.431827	23,035	22,212.82	22,212.82	22,212.82
Collateral			USD	USD	1.000	3140E2FF3	FNMA FNMS 03.500 CLAZ9165	88.760492	4,791	4,252.12	4,252.12	4,252.12
Collateral			USD	USD	1.000	3140E2S85	FNMA FNMS 04.500 CLAZ9542	106.959999	3,929	4,202.99	4,202.99	4,202.99
Collateral			USD	USD	1.000	3140E4M46	FNMA FNMS 04.500 CLBA0378	87.247206	5,662	4,939.98	4,939.98	4,939.98
Collateral			USD	USD	1.000	3140E4P76	FNMA FNMS 03.500 CTBA0445	90.630166	8,965	8,125.14	8,125.14	8,125.14
Collateral			USD	USD	1.000	3140E4PM3	FNMA FNMS 04.500 CLBA0427	98.395926	5,079	4,997.78	4,997.78	4,997.78
Collateral			USD	USD	1.000	3140E5GA6	FNMA FNMS 04.500 CLBA1092	93.262074	7,937	7,401.82	7,401.82	7,401.82
Collateral			USD	USD	1.000	3140E5GD0	FNMA FNMS 04.500 CLBA1095	97.041776	8,858	8,595.48	8,595.48	8,595.48
Collateral			USD	USD	1.000	3140E5GE8	FNMA FNMS 03.500 CLBA1096	98.233100	19,133	18,795.37	18,795.37	18,795.37
Collateral			USD	USD	1.000	3140E6KA9	FNMA FNMS 03.500 CLBA2088	94.188111	26,153	24,632.80	24,632.80	24,632.80
Collateral			USD	USD	1.000	3140E7J84	FNMA FNMS 04.500 CLBA2986	98.376836	3,984	3,918.87	3,918.87	3,918.87
Collateral			USD	USD	1.000	3140E9KH8	FNMA FNMS 03.500 CLBA4795	100.822044	5,035	5,076.37	5,076.37	5,076.37
Collateral			USD	USD	1.000	3140EBC33	FNMA FNMS 03.500 CLBA6389	90.387275	7,171	6,481.60	6,481.60	6,481.60
Collateral			USD	USD	1.000	3140EBSV4	FNMA FNMS 03.500 CLBA6831	93.997276	9,326	8,765.87	8,765.87	8,765.87
Collateral			USD	USD	1.000	3140EBX63	FNMA FNMS 04.500 CLBA7000	98.488391	3,929	3,869.70	3,869.70	3,869.70
Collateral			USD	USD	1.000	3140EBYC9	FNMA FNMS 04.500 CLBA7006	81.953579	4,777	3,914.79	3,914.79	3,914.79
Collateral			USD	USD	1.000	3140EU7G8	FNMA FNMS 03.500 CLBC0894	98.987825	18,815	18,624.33	18,624.33	18,624.33
Collateral			USD	USD	1.000	3140EUGJ2	FNMA FNAR XX.XXX LBBC0200	90.820823	6,263	5,688.11	5,688.11	5,688.11
Collateral			USD	USD	1.000	3140EUKK4	FNMA FNMS 04.500 CLBC0297	97.142668	22,283	21,646.12	21,646.12	21,646.12
Collateral			USD	USD	1.000	3140EUPM5	FNMA FNMS 04.500 CLBC0427	91.323154	6,551	5,982.70	5,982.70	5,982.70
Collateral			USD	USD	1.000	3140EUPQ6	FNMA FNMS 04.500 CLBC0430	103.930397	14,864	15,448.23	15,448.23	15,448.23
Collateral			USD	USD	1.000	3140EUTH2	FNMA FNMS 03.500 CLBC0551	101.027980	6,852	6,922.86	6,922.86	6,922.86
Collateral			USD	USD	1.000	3140EVWQ6	FNMA FNMS 03.500 CLBC1554	93.479428	15,330	14,330.37	14,330.37	14,330.37
Collateral			USD	USD	1.000	3140EVXT9	FNMA FNMS 03.500 CLBC1589	94.650468	5,702	5,397.34	5,397.34	5,397.34



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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	3140EVXZ5	FNMA FNMS 04.500 CLBC1595	101.543325	6,976	7,083.96	7,083.96	7,083.96
Collateral			USD	USD	1.000	3140EVYK7	FNMA FNMS 04.500 CLBC1613	101.606288	6,960	7,071.53	7,071.53	7,071.53
Collateral			USD	USD	1.000	3140EVYN1	FNMA FNMS 04.500 CLBC1616	107.147983	6,303	6,753.24	6,753.24	6,753.24
Collateral			USD	USD	1.000	3140EW2T1	FNMA FNMS 03.500 CLBC2585	102.078611	4,224	4,311.97	4,311.97	4,311.97
Collateral			USD	USD	1.000	3140EWAN5	FNMA FNMS 03.500 CLBC1812	101.533155	4,359	4,425.62	4,425.62	4,425.62
Collateral			USD	USD	1.000	3140EYA68	FNMA FNMS 04.000 CLBC3628	99.412694	38,612	38,385.50	38,385.50	38,385.50
Collateral			USD	USD	1.000	3140EYQ79	FNMA FNMS 03.500 CLBC4077	101.541579	4,918	4,993.90	4,993.90	4,993.90
Collateral			USD	USD	1.000	3140EYVH1	FNMA FNMS 04.000 CLBC4215	104.653213	14,908	15,601.40	15,601.40	15,601.40
Collateral			USD	USD	1.000	3140EYVJ7	FNMA FNMS 04.000 CLBC4216	102.655884	18,923	19,425.80	19,425.80	19,425.80
Collateral			USD	USD	1.000	3140F0CM4	FNMA FNMS 05.500 CLBC4575	81.842468	15,931	13,038.09	13,038.09	13,038.09
Collateral			USD	USD	1.000	3140F0JY1	FNMA FNMS 02.500 CIBC4778	98.534040	25,309	24,938.11	24,938.11	24,938.11
Collateral			USD	USD	1.000	3140F0K86	FNMA FNMS 04.500 CLBC4818	107.358045	3,956	4,247.61	4,247.61	4,247.61
Collateral			USD	USD	1.000	3140F0N75	FNMA FNMS 04.500 CLBC4913	97.565014	4,648	4,534.74	4,534.74	4,534.74
Collateral			USD	USD	1.000	3140F0PC2	FNMA FNMS 04.500 CLBC4918	98.886118	7,827	7,740.13	7,740.13	7,740.13
Collateral			USD	USD	1.000	3140F0PE8	FNMA FNMS 04.500 CLBC4920	102.035274	6,759	6,896.52	6,896.52	6,896.52
Collateral			USD	USD	1.000	3140F17C0	FNMA FNMS 03.500 CLBC6290	101.381895	3,976	4,030.74	4,030.74	4,030.74
Collateral			USD	USD	1.000	3140F1CX8	FNMA FNMS 04.000 CLBC5485	98.316770	5,649	5,553.96	5,553.96	5,553.96
Collateral			USD	USD	1.000	3140F1L67	FNMA FNMS 03.500 CLBC5748	101.348691	12,762	12,933.69	12,933.69	12,933.69
Collateral			USD	USD	1.000	3140F1SL7	FNMA FNMS 04.000 CTBC5922	104.152574	6,571	6,843.72	6,843.72	6,843.72
Collateral			USD	USD	1.000	3140F23R9	FNMA FNMS 03.500 CLBC7107	101.562504	3,956	4,017.97	4,017.97	4,017.97
Collateral			USD	USD	1.000	3140F2G46	FNMA FNMS 03.500 CLBC6518	101.812830	5,652	5,753.96	5,753.96	5,753.96
Collateral			USD	USD	1.000	3140F2G87	FNMA FNMS 04.000 CLBC6522	104.785054	7,042	7,379.23	7,379.23	7,379.23
Collateral			USD	USD	1.000	3140F2GM6	FNMA FNMS 04.000 CLBC6503	99.351548	6,272	6,230.88	6,230.88	6,230.88
Collateral			USD	USD	1.000	3140F44X1	FNMA FNMS 03.500 CLBC8937	101.171040	4,581	4,634.97	4,634.97	4,634.97
Collateral			USD	USD	1.000	3140F4QQ2	FNMA FNMS 04.000 CLBC8562	104.934501	5,888	6,178.55	6,178.55	6,178.55
Collateral			USD	USD	1.000	3140F4WH5	FNMA FNMS 04.000 CTBC8747	104.541317	8,873	9,276.35	9,276.35	9,276.35
Collateral			USD	USD	1.000	3140F5AS2	FNMA FNMS 04.500 CLBC9016	108.469906	14,141	15,338.95	15,338.95	15,338.95
Collateral			USD	USD	1.000	3140F5AV5	FNMA FNMS 04.500 CLBC9019	108.761914	30,265	32,916.87	32,916.87	32,916.87
Collateral			USD	USD	1.000	3140F7H51	FNMA FNMS 04.500 CLBD0251	108.499039	4,166	4,519.95	4,519.95	4,519.95
Collateral			USD	USD	1.000	3140F8TD9	FNMA FNMS 04.000 CLBD1447	104.455737	4,247	4,436.19	4,436.19	4,436.19
Collateral			USD	USD	1.000	3140F8WS2	FNMA FNMS 03.500 CLBD1556	101.846985	6,955	7,083.76	7,083.76	7,083.76
Collateral			USD	USD	1.000	3140F8XQ5	FNMA FNMS 04.000 CLBD1586	98.783218	5,640	5,571.23	5,571.23	5,571.23
Collateral			USD	USD	1.000	3140F8XR3	FNMA FNMS 04.500 CLBD1587	101.168339	4,962	5,019.78	5,019.78	5,019.78
Collateral			USD	USD	1.000	3140F9E68	FNMA FNMS 03.500 CLBD1956	101.653221	4,021	4,087.79	4,087.79	4,087.79
Collateral			USD	USD	1.000	3140F9E84	FNMA FNMS 03.500 CLBD1958	99.463884	17,684	17,589.64	17,589.64	17,589.64
Collateral			USD	USD	1.000	3140F9UF0	FNMA FNMS 04.500 CLBD2381	108.919300	26,932	29,334.23	29,334.23	29,334.23
Collateral			USD	USD	1.000	3140F9UG8	FNMA FNMS 04.500 CLBD2382	108.611000	20,584	22,356.38	22,356.38	22,356.38



Time Warner Inc Master Pension Trust

Global Securities Lending
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As of 12/31/2016

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Collateral			USD	USD	1.000	3140FAJP8	FNMA FNMS 03.500 CLBD2969	102.122978	3,684	3,762.38	3,762.38	3,762.38
Collateral			USD	USD	1.000	3140FATB8	FNMA FNMS 03.500 CLBD3245	102.240955	4,754	4,860.26	4,860.26	4,860.26
Collateral			USD	USD	1.000	3140FATC6	FNMA FNMS 03.000 CLBD3246	93.771165	11,835	11,098.24	11,098.24	11,098.24
Collateral			USD	USD	1.000	3140FAVA7	FNMA FNMS 03.000 CLBD3308	96.260779	7,390	7,113.66	7,113.66	7,113.66
Collateral			USD	USD	1.000	3140FAVM1	FNMA FNMS 03.500 CLBD3319	102.550361	8,006	8,210.64	8,210.64	8,210.64
Collateral			USD	USD	1.000	3140FAVS8	FNMA FNMS 03.500 CLBD3324	102.357425	27,370	28,015.11	28,015.11	28,015.11
Collateral			USD	USD	1.000	3140FAVT6	FNMA FNMS 03.500 CLBD3325	102.433611	9,271	9,496.52	9,496.52	9,496.52
Collateral			USD	USD	1.000	3140FAVU3	FNMA FNMS 04.000 CLBD3326	105.536121	4,654	4,911.75	4,911.75	4,911.75
Collateral			USD	USD	1.000	3140FAVV1	FNMA FNMS 04.000 CLBD3327	105.052216	3,912	4,109.40	4,109.40	4,109.40
Collateral			USD	USD	1.000	3140FB6H8	FNMA FNMS 04.000 CLBD4471	105.440652	3,919	4,131.84	4,131.84	4,131.84
Collateral			USD	USD	1.000	3140FBLU2	FNMA FNMS 03.000 CLBD3938	98.540469	4,865	4,793.97	4,793.97	4,793.97
Collateral			USD	USD	1.000	3140FBRW2	FNMA FNMS 03.500 CLBD4100	102.093954	9,454	9,651.99	9,651.99	9,651.99
Collateral			USD	USD	1.000	3140FBS68	FNMA FNMS 04.500 CLBD4140	108.339674	13,821	14,973.30	14,973.30	14,973.30
Collateral			USD	USD	1.000	3140FBY87	FNMA FNMS 03.500 CLBD4334	102.204676	14,459	14,777.37	14,777.37	14,777.37
Collateral			USD	USD	1.000	3140FEHT4	FNMA FNMS 03.500 CLBD6541	102.790701	3,785	3,890.24	3,890.24	3,890.24
Collateral			USD	USD	1.000	3140FERU0	FNMA FNMS 03.500 CLBD6798	102.228744	4,639	4,742.00	4,742.00	4,742.00
Collateral			USD	USD	1.000	3140FEUF9	FNMA FNMS 05.000 CLBD6881	98.337471	4,146	4,076.65	4,076.65	4,076.65
Collateral			USD	USD	1.000	3140FFTQ4	FNMA FNMS 04.500 CLBD7758	108.504146	13,078	14,190.12	14,190.12	14,190.12
Collateral			USD	USD	1.000	3140FG7F0	FNMA FNMS 03.000 CLBD8993	99.283128	9,547	9,478.73	9,478.73	9,478.73
Collateral			USD	USD	1.000	3140FGF95	FNMA FNMS 03.000 CLBD8291	99.213197	9,871	9,792.96	9,792.96	9,792.96
Collateral			USD	USD	1.000	3140FHAC1	FNMA FNMS 03.000 CIBD9002	101.972158	62,384	63,614.55	63,614.55	63,614.55
Collateral			USD	USD	1.000	3140FHG76	FNMA FNMS 03.500 CLBD9221	102.341617	12,525	12,818.20	12,818.20	12,818.20
Collateral			USD	USD	1.000	3140FHX69	FNMA FNMS 04.500 CLBD9700	108.919100	4,675	5,092.22	5,092.22	5,092.22
Collateral			USD	USD	1.000	3140FHX77	FNMA FNMS 04.500 CLBD9701	108.333500	5,816	6,300.75	6,300.75	6,300.75
Collateral			USD	USD	1.000	3140FKAF7	FNMA FNMS 04.000 CLBE0005	106.065488	4,866	5,161.27	5,161.27	5,161.27
Collateral			USD	USD	1.000	3140FKFA3	FNMA FNMS 03.500 CLBE0160	102.537112	16,837	17,264.44	17,264.44	17,264.44
Collateral			USD	USD	1.000	3140FKFB1	FNMA FNMS 03.500 CLBE0161	102.401702	4,177	4,277.01	4,277.01	4,277.01
Collateral			USD	USD	1.000	3140FL6D5	FNMA FNMS 02.000 CIBE1767	97.271011	4,140	4,027.08	4,027.08	4,027.08
Collateral			USD	USD	1.000	3140FMAZ9	FNMA FNMS 04.000 CLBE1823	105.185760	3,732	3,925.14	3,925.14	3,925.14
Collateral			USD	USD	1.000	3140FME93	FNMA FNMS 04.000 CLBE1959	105.294220	6,112	6,435.58	6,435.58	6,435.58
Collateral			USD	USD	1.000	3140FMLF1	FNMA FNMS 04.000 CLBE2125	105.432722	24,019	25,324.21	25,324.21	25,324.21
Collateral			USD	USD	1.000	3140FNYA6	FNMA FNMS 03.000 CIBE3404	102.848167	22,253	22,886.70	22,886.70	22,886.70
Collateral			USD	USD	1.000	3140FPPN3	FNMA FNMS 03.500 CLBE4028	102.950044	17,010	17,511.84	17,511.84	17,511.84
Collateral			USD	USD	1.000	3140FPPS2	FNMA FNMS 03.500 CLBE4032	102.825044	28,374	29,175.56	29,175.56	29,175.56
Collateral			USD	USD	1.000	3140FQAW7	FNMA FNMS 03.500 CLBE4520	103.265144	4,031	4,162.34	4,162.34	4,162.34
Collateral			USD	USD	1.000	31410FW43	FNMA FNAR XX.XXX LB888167	4.060372	130,910	5,315.44	5,315.44	5,315.44
Collateral			USD	USD	1.000	31410LN24	FNMA FNMS 03.500 CT890609	68.115456	23,903	16,281.69	16,281.69	16,281.69



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Collateral			USD	USD	1.000	31410LNC2	FNMA FNMS 04.500 CL890587	66.989800	126,264	84,584.31	84,584.31	84,584.31
Collateral			USD	USD	1.000	31410LNV0	FNMA FNMS 04.500 CL890604	77.176383	14,061	10,851.49	10,851.49	10,851.49
Collateral			USD	USD	1.000	31410LQQ8	FNMA FNMS 05.000 CL890663	73.090692	14,033	10,256.46	10,256.46	10,256.46
Collateral			USD	USD	1.000	31410NKB3	FNMA FNAR XX.XXX LB892290	8.686015	18	1.60	1.60	1.60
Collateral			USD	USD	1.000	31410PYG2	FNMA FNAR XX.XXX S1893611	6.977719	2,531	176.60	176.60	176.60
Collateral			USD	USD	1.000	31411KEW9	FNMA FNAR XX.XXX S1910149	5.360886	21,755	1,166.27	1,166.27	1,166.27
Collateral			USD	USD	1.000	31412BNP3	FNMA FNMS 05.000 CL920298	11.574877	825,288	95,526.09	95,526.09	95,526.09
Collateral			USD	USD	1.000	31412BNR9	FNMA FNMS 06.000 CL920300	6.258854	121,578	7,609.37	7,609.37	7,609.37
Collateral			USD	USD	1.000	31412MNA2	FNMA FNMS 05.000 CI929285	10.963414	44,840	4,915.97	4,915.97	4,915.97
Collateral			USD	USD	1.000	31412N6J0	FNMA FNMS 04.500 CL930673	27.288609	66,401	18,119.82	18,119.82	18,119.82
Collateral			USD	USD	1.000	31412NUL8	FNMA FNMS 05.000 CL930387	19.043146	24,083	4,586.18	4,586.18	4,586.18
Collateral			USD	USD	1.000	31412P5H0	FNMA FNMS 05.000 CI931548	22.315935	17,766	3,964.58	3,964.58	3,964.58
Collateral			USD	USD	1.000	31412Q7L7	FNMA FNMS 05.000 CL932499	33.305894	40,668	13,544.87	13,544.87	13,544.87
Collateral			USD	USD	1.000	31412QF95	FNMA FNMS 05.000 CL931792	22.636451	18,172	4,113.47	4,113.47	4,113.47
Collateral			USD	USD	1.000	31414CRW0	FNMA FNMS 04.500 CI962301	4.741839	81,172	3,849.05	3,849.05	3,849.05
Collateral			USD	USD	1.000	31416BSF6	FNMA FNMS 06.500 NP995218	3.794800	198,586	7,535.95	7,535.95	7,535.95
Collateral			USD	USD	1.000	31416BTA6	FNMA FNMS 05.000 CL995245	5.230989	77,327	4,044.99	4,044.99	4,044.99
Collateral			USD	USD	1.000	31416CFU5	FNMA FNMS 04.000 CI995779	18.859339	22,922	4,322.85	4,322.85	4,322.85
Collateral			USD	USD	1.000	31416JE72	FNMA FNMS 04.500 CIAA1057	4.070753	214,171	8,718.36	8,718.36	8,718.36
Collateral			USD	USD	1.000	31416JFB2	FNMA FNMS 04.500 CLAA1061	8.005699	56,243	4,502.61	4,502.61	4,502.61
Collateral			USD	USD	1.000	31416LMK9	FNMA FNMS 04.000 CIAA3061	12.536307	45,711	5,730.50	5,730.50	5,730.50
Collateral			USD	USD	1.000	31416NJQ6	FNMA FNMS 03.500 CIAA4770	46.120953	14,560	6,715.36	6,715.36	6,715.36
Collateral			USD	USD	1.000	31416RFZ1	FNMA FNMS 04.500 CLAA7383	24.876549	18,389	4,574.52	4,574.52	4,574.52
Collateral			USD	USD	1.000	31416T7A1	FNMA FNMS 03.500 CLAA9888	21.726114	30,294	6,581.67	6,581.67	6,581.67
Collateral			USD	USD	1.000	31416T7C7	FNMA FNMS 04.500 CLAA9890	18.852560	55,680	10,497.12	10,497.12	10,497.12
Collateral			USD	USD	1.000	31416T7D5	FNMA FNMS 05.000 CLAA9891	20.019417	23,777	4,759.94	4,759.94	4,759.94
Collateral			USD	USD	1.000	31416VMT8	FNMA FNMS 05.000 CIAB0369	11.979662	40,985	4,909.82	4,909.82	4,909.82
Collateral			USD	USD	1.000	31416VNS9	FNMA FNMS 04.000 CIAB0400	4.408463	211,093	9,305.93	9,305.93	9,305.93
Collateral			USD	USD	1.000	31416VW42	FNMA FNMS 04.500 CLAB0666	30.523467	26,539	8,100.78	8,100.78	8,100.78
Collateral			USD	USD	1.000	31416W6K3	FNMA FNMS 03.000 CIAB1773	24.441374	17,154	4,192.67	4,192.67	4,192.67
Collateral			USD	USD	1.000	31416WEY4	FNMA FNMS 04.500 CLAB1050	39.384920	86,941	34,241.81	34,241.81	34,241.81
Collateral			USD	USD	1.000	31416WHV7	FNMA FNMS 04.500 CLAB1143	42.721545	121,480	51,898.17	51,898.17	51,898.17
Collateral			USD	USD	1.000	31416WQ70	FNMA FNMS 04.000 CLAB1377	24.763244	23,743	5,879.48	5,879.48	5,879.48
Collateral			USD	USD	1.000	31416WTP7	FNMA FNMS 04.000 CIAB1457	21.698312	37,899	8,223.45	8,223.45	8,223.45
Collateral			USD	USD	1.000	31416WYL0	FNMA FNMS 04.000 CLAB1614	41.569978	115,575	48,044.53	48,044.53	48,044.53
Collateral			USD	USD	1.000	31416XE30	FNMA FNMS 04.000 CLAB1953	49.362053	31,201	15,401.23	15,401.23	15,401.23
Collateral			USD	USD	1.000	31416XJ84	FNMA FNMS 04.000 CLAB2086	27.895604	21,805	6,082.70	6,082.70	6,082.70



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Collateral			USD	USD	1.000	31416XWE6	FNMA FNMS 03.500 CIAB2444	33.357546	59,055	19,699.18	19,699.18	19,699.18
Collateral			USD	USD	1.000	31416XXJ4	FNMA FNMS 04.500 CLAB2480	36.201873	16,707	6,048.34	6,048.34	6,048.34
Collateral			USD	USD	1.000	31417AQB8	FNMA FNMS 04.000 CLAB4049	60.977763	6,442	3,928.25	3,928.25	3,928.25
Collateral			USD	USD	1.000	31417AQE2	FNMA FNMS 04.000 CLAB4052	51.878889	8,436	4,376.70	4,376.70	4,376.70
Collateral			USD	USD	1.000	31417ARJ0	FNMA FNMS 03.000 CIAB4088	36.232189	390,583	141,516.60	141,516.60	141,516.60
Collateral			USD	USD	1.000	31417BCB1	FNMA FNMS 03.000 CIAB4565	42.540676	33,965	14,448.88	14,448.88	14,448.88
Collateral			USD	USD	1.000	31417BQJ9	FNMA FNMS 04.000 CLAB4956	59.100937	28,121	16,619.93	16,619.93	16,619.93
Collateral			USD	USD	1.000	31417CG74	FNMA FNMS 03.000 CTAB5621	55.947342	211,877	118,539.59	118,539.59	118,539.59
Collateral			USD	USD	1.000	31417DWG4	FNMA FNMS 04.000 CLAB6946	74.297785	8,633	6,413.80	6,413.80	6,413.80
Collateral			USD	USD	1.000	31417FLR7	FNMA FNMS 02.500 CWAB8435	59.626546	8,280	4,936.80	4,936.80	4,936.80
Collateral			USD	USD	1.000	31417FWA2	FNMA FNMS 04.000 CLAB8740	70.150750	11,150	7,821.86	7,821.86	7,821.86
Collateral			USD	USD	1.000	31417GWR3	FNMA FNMS 03.000 CIAB9655	60.311072	123,193	74,299.03	74,299.03	74,299.03
Collateral			USD	USD	1.000	31417HBN3	FNMA FNMS 03.000 CLAB9944	74.276667	18,223	13,535.12	13,535.12	13,535.12
Collateral			USD	USD	1.000	31417MTH6	FNMA FNMS 04.000 CIAC3251	20.335438	33,746	6,862.30	6,862.30	6,862.30
Collateral			USD	USD	1.000	31417VPX5	FNMA FNMS 04.500 CIAC8537	21.224455	10,845	2,301.90	2,301.90	2,301.90
Collateral			USD	USD	1.000	31417VRQ8	FNMA FNMS 04.500 CIAC8594	11.917392	36,670	4,370.12	4,370.12	4,370.12
Collateral			USD	USD	1.000	31417YR90	FNMA FNMS 04.500 CTMA0511	20.668328	27,559	5,695.95	5,695.95	5,695.95
Collateral			USD	USD	1.000	31417YW60	FNMA FNMS 04.500 CTMA0668	30.547337	354,411	108,263.04	108,263.04	108,263.04
Collateral			USD	USD	1.000	31417YYV3	FNMA FNMS 04.000 CTMA0723	34.567873	131,467	45,445.31	45,445.31	45,445.31
Collateral			USD	USD	1.000	31418AAK4	FNMA FNMS 03.000 CNMA0909	22.216864	19,685	4,373.36	4,373.36	4,373.36
Collateral			USD	USD	1.000	31418ADS4	FNMA FNMS 02.500 CNMA1012	26.830347	28,121	7,545.03	7,545.03	7,545.03
Collateral			USD	USD	1.000	31418AGN2	FNMA FNMS 02.500 CNMA1104	33.683775	16,873	5,683.38	5,683.38	5,683.38
Collateral			USD	USD	1.000	31418APE2	FNMA FNMS 03.000 CVMA1320	61.449267	30,605	18,806.25	18,806.25	18,806.25
Collateral			USD	USD	1.000	31418ATR9	FNMA FNMS 03.000 CTMA1459	67.549120	12,745	8,608.83	8,608.83	8,608.83
Collateral			USD	USD	1.000	31418B2W5	FNMA FNMS 04.000 CTMA2588	97.227370	144,609	140,599.29	140,599.29	140,599.29
Collateral			USD	USD	1.000	31418B4Q6	FNMA FNMS 04.000 CTMA2630	98.324377	68,411	67,264.24	67,264.24	67,264.24
Collateral			USD	USD	1.000	31418B5W2	FNMA FNMS 03.000 CNMA2660	94.785153	10,191	9,659.69	9,659.69	9,659.69
Collateral			USD	USD	1.000	31418B6H4	FNMA FNMS 03.500 CLMA2671	97.914299	6,468	6,332.99	6,332.99	6,332.99
Collateral			USD	USD	1.000	31418BLU8	FNMA FNMS 03.500 CTMA2138	72.765904	5,549	4,037.62	4,037.62	4,037.62
Collateral			USD	USD	1.000	31418BR81	FNMA FNMS 04.000 CTMA2310	87.327409	59,699	52,133.20	52,133.20	52,133.20
Collateral			USD	USD	1.000	31418BVH6	FNMA FNMS 04.000 CLMA2415	88.189798	5,641	4,975.08	4,975.08	4,975.08
Collateral			USD	USD	1.000	31418BZA7	FNMA FNMS 04.000 CTMA2536	92.743092	203,650	188,871.15	188,871.15	188,871.15
Collateral			USD	USD	1.000	31418CCK8	FNMA FNMS 03.000 CTMA2773	99.833080	4,134	4,126.93	4,126.93	4,126.93
Collateral			USD	USD	1.000	31418CCT9	FNMA FNMS 02.500 CLMA2781	94.243301	3,968	3,739.96	3,739.96	3,739.96
Collateral			USD	USD	1.000	31418CDJ0	FNMA FNMS 03.000 CTMA2804	100.476853	14,406	14,475.04	14,475.04	14,475.04
Collateral			USD	USD	1.000	31418CEE0	FNMA FNMS 03.000 CTMA2832	100.859062	168,862	170,312.76	170,312.76	170,312.76
Collateral			USD	USD	1.000	31418CEG5	FNMA FNMS 03.500 CLMA2834	102.426212	5,624	5,760.71	5,760.71	5,760.71



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Collateral			USD	USD	1.000	31418CFD1	FNMA FNMS 03.000 CLMA2863	99.378067	7,223	7,177.95	7,177.95	7,177.95
Collateral			USD	USD	1.000	31418CFG4	FNMA FNMS 03.000 CTMA2866	101.211667	80,762	81,740.90	81,740.90	81,740.90
Collateral			USD	USD	1.000	31418MRV6	FNMA FNMS 05.500 CLAD0499	12.672999	529,757	67,136.09	67,136.09	67,136.09
Collateral			USD	USD	1.000	31418MTB8	FNMA FNAR XX.XXX LBAD0545	16.193627	16,527	2,676.36	2,676.36	2,676.36
Collateral			USD	USD	1.000	31418U2E3	FNMA FNMS 04.000 CIAD7072	19.481593	42,035	8,189.09	8,189.09	8,189.09
Collateral			USD	USD	1.000	31418U4U5	FNMA FNMS 05.000 CLAD7134	27.459768	47,666	13,088.85	13,088.85	13,088.85
Collateral			USD	USD	1.000	31418U5P5	FNMA FNMS 04.500 CIAD7153	29.115219	141,286	41,135.63	41,135.63	41,135.63
Collateral			USD	USD	1.000	31418UXR0	FNMA FNMS 04.500 CLAD6987	33.919981	14,204	4,818.05	4,818.05	4,818.05
Collateral			USD	USD	1.000	31418WPW4	FNMA FNMS 05.000 CLAD8536	19.601425	20,163	3,952.22	3,952.22	3,952.22
Collateral			USD	USD	1.000	31419A3K1	FNMA FNMS 06.000 CLAE0801	13.011108	29,832	3,881.50	3,881.50	3,881.50
Collateral			USD	USD	1.000	31419AQ67	FNMA FNMS 04.000 CIAE0476	23.613492	58,183	13,739.11	13,739.11	13,739.11
Collateral			USD	USD	1.000	31419AST5	FNMA FNMS 06.000 CLAE0529	16.511639	56,434	9,318.14	9,318.14	9,318.14
Collateral			USD	USD	1.000	31419AYA9	FNMA FNMS 04.000 CIAE0704	25.971060	48,869	12,691.83	12,691.83	12,691.83
Collateral			USD	USD	1.000	31419BBT1	FNMA FNMS 04.000 CLAE0949	32.357240	18,105	5,858.43	5,858.43	5,858.43
Collateral			USD	USD	1.000	31419EX95	FNMA FNMS 05.000 CLAE4303	38.813719	95,380	37,020.52	37,020.52	37,020.52
Collateral			USD	USD	1.000	31419GB94	FNMA FNMS 04.000 CLAE5463	22.250449	19,643	4,370.59	4,370.59	4,370.59
Collateral			USD	USD	1.000	31419LDA8	FNMA FNMS 05.000 CLAE9096	47.105307	32,410	15,266.71	15,266.71	15,266.71
Collateral			USD	USD	1.000	36176CU52	GNMA GNMI SF 762304 X	79.544046	3,167	2,519.47	2,519.47	2,519.47
Collateral			USD	USD	1.000	36176D3D3	GNMA GNMI SF 763396 X	27.946199	88,582	24,755.44	24,755.44	24,755.44
Collateral			USD	USD	1.000	36176MVA8	GNMA GNMI SF 770409 X	15.593693	8,288	1,292.35	1,292.35	1,292.35
Collateral			USD	USD	1.000	36176WYH8	GNMA GNMI SF 778612 X	38.105624	29,665	11,304.08	11,304.08	11,304.08
Collateral			USD	USD	1.000	36178DY88	GNMA GNMI SF AA6135 X	72.957644	3,288	2,398.96	2,398.96	2,398.96
Collateral			USD	USD	1.000	36178STX6	GNMA GNMI SF AB5966 X	61.355869	3,124	1,916.57	1,916.57	1,916.57
Collateral			USD	USD	1.000	36179HVF5	GNMA GNMI SF AC7814 X	83.836739	1,923	1,612.04	1,612.04	1,612.04
Collateral			USD	USD	1.000	36179M5S5	GNMA GNII SF MA0857 M	32.051871	8,426	2,700.58	2,700.58	2,700.58
Collateral			USD	USD	1.000	36179MA59	GNMA GNII SF MA0028 M	27.064795	45,291	12,257.92	12,257.92	12,257.92
Collateral			USD	USD	1.000	36179MAG5	GNMA GNII SF MA0007 M	39.725522	4,218	1,675.70	1,675.70	1,675.70
Collateral			USD	USD	1.000	36179MAZ3	GNMA GNII SF MA0024 M	24.522378	9,182	2,251.54	2,251.54	2,251.54
Collateral			USD	USD	1.000	36179MC32	GNMA GNII SF MA0090 M	28.891976	28,543	8,246.66	8,246.66	8,246.66
Collateral			USD	USD	1.000	36179MG79	GNMA GNII SF MA0222 M	30.636874	16,496	5,053.84	5,053.84	5,053.84
Collateral			USD	USD	1.000	36179MK82	GNMA GNII SF MA0319 M	38.428392	5,905	2,269.38	2,269.38	2,269.38
Collateral			USD	USD	1.000	36179MK90	GNMA GNII SF MA0320 M	29.298622	10,405	3,048.48	3,048.48	3,048.48
Collateral			USD	USD	1.000	36179MKZ2	GNMA GNII JM MA0312 M	38.385050	5,624	2,158.87	2,158.87	2,158.87
Collateral			USD	USD	1.000	36179MQH6	GNMA GNII JM MA0456 M	38.816549	5,624	2,183.14	2,183.14	2,183.14
Collateral			USD	USD	1.000	36179MVT4	GNMA GNII SF MA0626 M	47.082694	140,606	66,201.24	66,201.24	66,201.24
Collateral			USD	USD	1.000	36179N5X2	GNMA GNII SF MA1762 M	46.035777	5,764	2,653.39	2,653.39	2,653.39
Collateral			USD	USD	1.000	36179N5Z7	GNMA GNII SF MA1764 M	44.533309	24,435	10,881.59	10,881.59	10,881.59



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Collateral			USD	USD	1.000	36179NBC1	GNMA GNII SF MA0935 M	48.738808	210,909	102,794.75	102,794.75	102,794.75
Collateral			USD	USD	1.000	36179NBD9	GNMA GNII SF MA0936 M	31.424011	14,342	4,506.78	4,506.78	4,506.78
Collateral			USD	USD	1.000	36179NDS4	GNMA GNII SF MA1013 M	48.049188	210,909	101,340.28	101,340.28	101,340.28
Collateral			USD	USD	1.000	36179NDT2	GNMA GNII SF MA1014 M	31.281391	220,238	68,893.62	68,893.62	68,893.62
Collateral			USD	USD	1.000	36179NDU9	GNMA GNII SF MA1015 M	34.814362	7,625	2,654.76	2,654.76	2,654.76
Collateral			USD	USD	1.000	36179NDV7	GNMA GNII SF MA1016 M	34.311167	26,361	9,044.76	9,044.76	9,044.76
Collateral			USD	USD	1.000	36179NLE6	GNMA GNII SF MA1225 M	42.991930	140,606	60,449.36	60,449.36	60,449.36
Collateral			USD	USD	1.000	36179NNC8	GNMA GNII SF MA1287 M	38.752112	3,882	1,504.30	1,504.30	1,504.30
Collateral			USD	USD	1.000	36179NNE4	GNMA GNII SF MA1289 M	40.211732	29,571	11,891.14	11,891.14	11,891.14
Collateral			USD	USD	1.000	36179NQ84	GNMA GNII SF MA1379 M	43.512993	47,654	20,735.57	20,735.57	20,735.57
Collateral			USD	USD	1.000	36179NTF5	GNMA GNII SF MA1450 M	41.524301	13,116	5,446.23	5,446.23	5,446.23
Collateral			USD	USD	1.000	36179NVS4	GNMA GNII SF MA1525 M	45.154763	75,388	34,041.35	34,041.35	34,041.35
Collateral			USD	USD	1.000	36179Q3P4	GNMA GNII SF MA2606 M	50.536244	2,428	1,226.78	1,226.78	1,226.78
Collateral			USD	USD	1.000	36179Q4S7	GNMA GNII SF MA2633 M	62.097195	1,697	1,053.61	1,053.61	1,053.61
Collateral			USD	USD	1.000	36179Q4U2	GNMA GNII SF MA2635 M	55.007788	2,350	1,292.72	1,292.72	1,292.72
Collateral			USD	USD	1.000	36179Q6M8	GNMA GNII SF MA2676 M	86.434885	4,351	3,760.91	3,760.91	3,760.91
Collateral			USD	USD	1.000	36179Q6Q9	GNMA GNII SF MA2679 M	67.024614	144,332	96,738.21	96,738.21	96,738.21
Collateral			USD	USD	1.000	36179QBG5	GNMA GNII SF MA1839 M	46.361749	140,606	65,187.54	65,187.54	65,187.54
Collateral			USD	USD	1.000	36179QBH3	GNMA GNII SF MA1840 M	48.778920	2,709	1,321.27	1,321.27	1,321.27
Collateral			USD	USD	1.000	36179QBK6	GNMA GNII SF MA1842 M	43.579763	3,411	1,486.38	1,486.38	1,486.38
Collateral			USD	USD	1.000	36179QBL4	GNMA GNII SF MA1843 M	47.266387	2,684	1,268.78	1,268.78	1,268.78
Collateral			USD	USD	1.000	36179QGH8	GNMA GNII SF MA2000 M	48.593542	26,237	12,749.50	12,749.50	12,749.50
Collateral			USD	USD	1.000	36179QPC9	GNMA GNII JM MA2219 M	101.157966	1,321	1,336.34	1,336.34	1,336.34
Collateral			USD	USD	1.000	36179QR37	GNMA GNII SF MA2306 M	35.911112	194,082	69,697.08	69,697.08	69,697.08
Collateral			USD	USD	1.000	36179QRZ6	GNMA GNII SF MA2304 M	50.333957	140,606	70,772.72	70,772.72	70,772.72
Collateral			USD	USD	1.000	36179QT50	GNMA GNII SF MA2372 M	52.650007	140,606	74,029.23	74,029.23	74,029.23
Collateral			USD	USD	1.000	36179QT76	GNMA GNII SF MA2374 M	42.803125	80,758	34,567.13	34,567.13	34,567.13
Collateral			USD	USD	1.000	36179QT84	GNMA GNII SF MA2375 M	61.076661	25,751	15,728.11	15,728.11	15,728.11
Collateral			USD	USD	1.000	36179QTZ4	GNMA GNII SF MA2368 M	77.961786	3,655	2,849.63	2,849.63	2,849.63
Collateral			USD	USD	1.000	36179QWB3	GNMA GNII SF MA2442 M	88.062369	1,346	1,185.35	1,185.35	1,185.35
Collateral			USD	USD	1.000	36179QWH0	GNMA GNII SF MA2448 M	42.769334	13,630	5,829.47	5,829.47	5,829.47
Collateral			USD	USD	1.000	36179QWJ6	GNMA GNII SF MA2449 M	53.133204	14,038	7,458.67	7,458.67	7,458.67
Collateral			USD	USD	1.000	36179QYT2	GNMA GNII SF MA2522 M	58.108471	140,606	81,704.17	81,704.17	81,704.17
Collateral			USD	USD	1.000	36179R3C1	GNMA GNII SF MA3495 M	91.202202	1,147	1,045.76	1,045.76	1,045.76
Collateral			USD	USD	1.000	36179R3D9	GNMA GNII SF MA3496 M	91.781907	1,088	998.94	998.94	998.94
Collateral			USD	USD	1.000	36179R4J5	GNMA GNII SF MA3525 M	83.868591	11,430	9,586.16	9,586.16	9,586.16
Collateral			USD	USD	1.000	36179RB32	GNMA GNII SF MA2758 M	58.247238	2,007	1,168.86	1,168.86	1,168.86



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Collateral			USD	USD	1.000	36179RF95	GNMA GNII SF MA2892 M	78.025642	140,606	109,708.97	109,708.97	109,708.97
Collateral			USD	USD	1.000	36179RGD5	GNMA GNII SF MA2896 M	62.548782	4,075	2,548.64	2,548.64	2,548.64
Collateral			USD	USD	1.000	36179RJJ9	GNMA GNII SF MA2965 M	71.542811	12,348	8,834.38	8,834.38	8,834.38
Collateral			USD	USD	1.000	36179RQ28	GNMA GNII SF MA3173 M	80.277015	8,718	6,998.22	6,998.22	6,998.22
Collateral			USD	USD	1.000	36179RTC3	GNMA GNII SF MA3247 M	63.914944	41,385	26,451.47	26,451.47	26,451.47
Collateral			USD	USD	1.000	36179RVG1	GNMA GNII SF MA3315 M	86.345052	11,171	9,645.39	9,645.39	9,645.39
Collateral			USD	USD	1.000	36179RXJ3	GNMA GNII SF MA3381 M	81.828109	7,611	6,228.14	6,228.14	6,228.14
Collateral			USD	USD	1.000	36179RY29	GNMA GNII SF MA3429 M	85.078637	3,097	2,634.93	2,634.93	2,634.93
Collateral			USD	USD	1.000	36179RZV4	GNMA GNII SF MA3456 M	68.505902	6,142	4,207.79	4,207.79	4,207.79
Collateral			USD	USD	1.000	36179RZX0	GNMA GNII SF MA3458 M	78.896797	1,574	1,241.79	1,241.79	1,241.79
Collateral			USD	USD	1.000	36179SAA5	GNMA GNII SF MA3601 M	81.390653	9,644	7,849.20	7,849.20	7,849.20
Collateral			USD	USD	1.000	36179SCC9	GNMA GNII SF MA3667 M	88.925224	29,969	26,649.67	26,649.67	26,649.67
Collateral			USD	USD	1.000	36179SCD7	GNMA GNII SF MA3668 M	92.018107	9,296	8,554.07	8,554.07	8,554.07
Collateral			USD	USD	1.000	36179SEM5	GNMA GNII SF MA3740 M	93.610540	1,922	1,799.60	1,799.60	1,799.60
Collateral			USD	USD	1.000	36179SK22	GNMA GNII SF MA3913 M	101.492672	2,812	2,854.10	2,854.10	2,854.10
Collateral			USD	USD	1.000	36179SLS4	GNMA GNII SF MA3937 M	102.062022	15,106	15,417.28	15,417.28	15,417.28
Collateral			USD	USD	1.000	36179SLT2	GNMA GNII SF MA3938 M	98.698632	18,948	18,701.13	18,701.13	18,701.13
Collateral			USD	USD	1.000	36179SNT0	GNMA GNII SF MA4002 M	96.389815	1,131	1,089.83	1,089.83	1,089.83
Collateral			USD	USD	1.000	36179SNU7	GNMA GNII SF MA4003 M	100.700378	5,343	5,380.46	5,380.46	5,380.46
Collateral			USD	USD	1.000	36179SNW3	GNMA GNII SF MA4005 M	102.578502	47,784	49,015.83	49,015.83	49,015.83
Collateral			USD	USD	1.000	36179SNZ6	GNMA GNII SF MA4008 M	108.168447	5,510	5,960.53	5,960.53	5,960.53
Collateral			USD	USD	1.000	36179SSN8	GNMA GNII SF MA4125 M	96.886989	2,307	2,235.22	2,235.22	2,235.22
Collateral			USD	USD	1.000	36179SSP3	GNMA GNII SF MA4126 M	101.237666	7,831	7,928.28	7,928.28	7,928.28
Collateral			USD	USD	1.000	36179SSQ1	GNMA GNII SF MA4127 M	104.078944	112,485	117,073.25	117,073.25	117,073.25
Collateral			USD	USD	1.000	36179SSR9	GNMA GNII SF MA4128 M	106.419222	4,200	4,469.21	4,469.21	4,469.21
Collateral			USD	USD	1.000	3617A0RS7	GNMA GNMI SF AO0497 X	102.434090	3,204	3,282.50	3,282.50	3,282.50
Collateral			USD	USD	1.000	3617A7EJ6	GNMA GNII SF AO6437 C	98.760875	5,171	5,106.77	5,106.77	5,106.77
Collateral			USD	USD	1.000	36180CDC0	GNMA GNMI SF AD0999 X	68.056494	2,007	1,365.95	1,365.95	1,365.95
Collateral			USD	USD	1.000	36180CYJ2	GNMA GNMI SF AD1613 X	70.246960	1,567	1,101.08	1,101.08	1,101.08
Collateral			USD	USD	1.000	36180DL54	GNMA GNMI SF AD2148 X	74.206912	4,874	3,616.65	3,616.65	3,616.65
Collateral			USD	USD	1.000	36180DRL3	GNMA GNMI SF AD2291 X	81.362266	11,031	8,975.16	8,975.16	8,975.16
Collateral			USD	USD	1.000	36180DRM1	GNMA GNMI SF AD2292 X	68.201916	5,253	3,582.77	3,582.77	3,582.77
Collateral			USD	USD	1.000	36180DRN9	GNMA GNMI SF AD2293 X	76.187450	18,676	14,228.63	14,228.63	14,228.63
Collateral			USD	USD	1.000	36180DRP4	GNMA GNMI SF AD2294 X	64.471843	8,887	5,729.62	5,729.62	5,729.62
Collateral			USD	USD	1.000	36180DV20	GNMA GNMI SF AD2433 X	78.036574	7,223	5,636.75	5,636.75	5,636.75
Collateral			USD	USD	1.000	36180DV38	GNMA GNMI SF AD2434 X	80.691201	3,893	3,141.43	3,141.43	3,141.43
Collateral			USD	USD	1.000	36180DV53	GNMA GNMI SF AD2436 X	57.050567	4,034	2,301.49	2,301.49	2,301.49



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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36180DWT0	GNMA GNMI SF AD2458 X	78.497377	15,393	12,083.15	12,083.15	12,083.15
Collateral			USD	USD	1.000	36180DWU7	GNMA GNMI SF AD2459 X	69.401184	12,723	8,829.91	8,829.91	8,829.91
Collateral			USD	USD	1.000	36180MXQ5	GNMA GNMI SF AD8787 X	69.456129	14,433	10,024.71	10,024.71	10,024.71
Collateral			USD	USD	1.000	36180MXR3	GNMA GNMI SF AD8788 X	76.909266	6,064	4,664.01	4,664.01	4,664.01
Collateral			USD	USD	1.000	36180NDS1	GNMA GNMI SF AD9113 X	60.639858	11,393	6,908.85	6,908.85	6,908.85
Collateral			USD	USD	1.000	36180VUY1	GNMA GNMI SF AE3299 X	96.968732	2,812	2,726.61	2,726.61	2,726.61
Collateral			USD	USD	1.000	36180VWW4	GNMA GNMI SF AE3329 X	96.312636	1,847	1,779.34	1,779.34	1,779.34
Collateral			USD	USD	1.000	36180XDT7	GNMA GNMI SF AE4614 X	56.420974	2,115	1,193.15	1,193.15	1,193.15
Collateral			USD	USD	1.000	36181CK80	GNMA GNMI SF AE8419 X	76.542842	13,727	10,507.40	10,507.40	10,507.40
Collateral			USD	USD	1.000	36181CK98	GNMA GNMI SF AE8420 X	79.693535	21,810	17,380.99	17,380.99	17,380.99
Collateral			USD	USD	1.000	36181CZ27	GNMA GNMI SF AE8861 X	84.525013	4,005	3,385.62	3,385.62	3,385.62
Collateral			USD	USD	1.000	36181CZZ4	GNMA GNMI SF AE8860 X	77.738617	3,941	3,063.70	3,063.70	3,063.70
Collateral			USD	USD	1.000	36182DYR0	GNMA GNMI SF AG8820 X	72.625651	5,142	3,734.07	3,734.07	3,734.07
Collateral			USD	USD	1.000	36182KMD8	GNMA GNMI SF AH3056 X	93.401823	4,494	4,197.63	4,197.63	4,197.63
Collateral			USD	USD	1.000	36182R5W0	GNMA GNMI SF AH8961 X	83.140362	4,294	3,570.03	3,570.03	3,570.03
Collateral			USD	USD	1.000	36182WBN2	GNMA GNMI SF AJ1845 X	63.785220	4,271	2,723.97	2,723.97	2,723.97
Collateral			USD	USD	1.000	36182WNP2	GNMA GNMI SF AJ2199 X	72.497232	5,907	4,282.73	4,282.73	4,282.73
Collateral			USD	USD	1.000	36182YTJ8	GNMA GNMI SF AJ4153 X	95.240718	11,177	10,644.90	10,644.90	10,644.90
Collateral			USD	USD	1.000	36183CM37	GNMA GNMI SF AJ6678 X	90.899791	3,138	2,852.32	2,852.32	2,852.32
Collateral			USD	USD	1.000	36183HVG7	GNMA GNMI SF AK0615 X	75.504717	943	711.95	711.95	711.95
Collateral			USD	USD	1.000	36183JDZ1	GNMA GNII SF AK1020 C	77.098384	2,847	2,195.29	2,195.29	2,195.29
Collateral			USD	USD	1.000	36183STG6	GNMA GNMI SF AK8651 X	93.810694	9,653	9,055.27	9,055.27	9,055.27
Collateral			USD	USD	1.000	36183YKJ6	GNMA GNMI SF AL2997 X	80.241938	10,854	8,709.56	8,709.56	8,709.56
Collateral			USD	USD	1.000	36183YPQ5	GNMA GNMI SF AL3131 X	73.405671	4,982	3,656.94	3,656.94	3,656.94
Collateral			USD	USD	1.000	36184CPU3	GNMA GNMI SF AL5835 X	96.412853	3,313	3,194.25	3,194.25	3,194.25
Collateral			USD	USD	1.000	36184HJM7	GNMA GNMI SF AL9268 X	81.149533	5,719	4,641.20	4,641.20	4,641.20
Collateral			USD	USD	1.000	36184K6R3	GNMA GNMI SF AM0880 X	67.543837	2,167	1,463.47	1,463.47	1,463.47
Collateral			USD	USD	1.000	36184LF34	GNMA GNMI SF AM1086 X	70.064493	28,708	20,114.16	20,114.16	20,114.16
Collateral			USD	USD	1.000	36184NB26	GNMA GNMI SF AM2757 X	95.673644	1,852	1,771.84	1,771.84	1,771.84
Collateral			USD	USD	1.000	36184XDB2	GNMA GNMI SF AM6398 X	93.728328	1,558	1,459.91	1,459.91	1,459.91
Collateral			USD	USD	1.000	36185BDG8	GNMA GNMI SF AM8203 X	95.830859	1,357	1,300.77	1,300.77	1,300.77
Collateral			USD	USD	1.000	36185BTC0	GNMA GNMI SF AM8647 X	84.094837	9,250	7,778.86	7,778.86	7,778.86
Collateral			USD	USD	1.000	36185BTD8	GNMA GNMI SF AM8648 X	77.986217	4,281	3,338.93	3,338.93	3,338.93
Collateral			USD	USD	1.000	36185BTF3	GNMA GNMI SF AM8650 X	104.686409	2,912	3,048.45	3,048.45	3,048.45
Collateral			USD	USD	1.000	36189ERC2	GNMA GNMI SF AP6783 X	104.625517	2,937	3,073.11	3,073.11	3,073.11
Collateral			USD	USD	1.000	36189ESB3	GNMA GNMI SF AP6814 X	101.917942	7,663	7,810.05	7,810.05	7,810.05
Collateral			USD	USD	1.000	36193KXM3	GNMA GNMI SF AS1584 X	93.496389	2,939	2,747.96	2,747.96	2,747.96



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Collateral			USD	USD	1.000	36194AUC9	GNMA GNMI SF AT2379 X	107.560508	3,494	3,757.72	3,757.72	3,757.72
Collateral			USD	USD	1.000	36194VCL3	GNMA GNMI SF AU7275 X	103.770814	1,016	1,054.00	1,054.00	1,054.00
Collateral			USD	USD	1.000	36194XPK7	GNMA GNMI SF AU9426 X	103.402008	1,406	1,453.90	1,453.90	1,453.90
Collateral			USD	USD	1.000	36195FRJ6	GNMA GNII SF AV4989 C	100.672817	2,812	2,831.05	2,831.05	2,831.05
Collateral			USD	USD	1.000	36195UWR9	GNMA GNII SF AW6056 C	104.155783	4,689	4,883.89	4,883.89	4,883.89
Collateral			USD	USD	1.000	36198PSB7	GNMA GNMI SF AI3214 X	66.048954	1,693	1,118.16	1,118.16	1,118.16
Collateral			USD	USD	1.000	36198Q6B9	GNMA GNMI SF AI4466 X	73.537397	11,847	8,711.75	8,711.75	8,711.75
Collateral			USD	USD	1.000	36200KKS5	GNMA GNMI SF 603405 X	2.251894	213,790	4,814.34	4,814.34	4,814.34
Collateral			USD	USD	1.000	36200MYJ6	GNMA GNMI SF 604713 X	5.709749	60,013	3,426.60	3,426.60	3,426.60
Collateral			USD	USD	1.000	36200NNS6	GNMA GNMI SF 605301 X	6.818359	25,429	1,733.86	1,733.86	1,733.86
Collateral			USD	USD	1.000	36200NTT8	GNMA GNMI SF 605462 X	6.620239	27,855	1,844.04	1,844.04	1,844.04
Collateral			USD	USD	1.000	36201USJ4	GNMA GNMI SF 593721 X	33.434724	4,396	1,469.73	1,469.73	1,469.73
Collateral			USD	USD	1.000	36202D5P2	GNMA GNII SF 003554 M	12.925540	10,208	1,319.44	1,319.44	1,319.44
Collateral			USD	USD	1.000	36202DQZ7	GNMA GNII SF 003172 M	2.101011	56,243	1,181.66	1,181.66	1,181.66
Collateral			USD	USD	1.000	36202DRG8	GNMA GNII SF 003187 M	2.080597	50,880	1,058.60	1,058.60	1,058.60
Collateral			USD	USD	1.000	36202DTE1	GNMA GNII SF 003249 M	2.356502	42,182	994.02	994.02	994.02
Collateral			USD	USD	1.000	36202DZF1	GNMA GNII SF 003442 M	9.090029	15,072	1,370.01	1,370.01	1,370.01
Collateral			USD	USD	1.000	36202E2H1	GNMA GNII SF 004376 M	13.293289	28,121	3,738.24	3,738.24	3,738.24
Collateral			USD	USD	1.000	36202EF20	GNMA GNII SF 003785 M	9.570415	14,260	1,364.72	1,364.72	1,364.72
Collateral			USD	USD	1.000	36202EPN3	GNMA GNII SF 004029 M	5.719573	30,771	1,759.96	1,759.96	1,759.96
Collateral			USD	USD	1.000	36202EUV9	GNMA GNII SF 004196 M	7.019694	35,074	2,462.07	2,462.07	2,462.07
Collateral			USD	USD	1.000	36202EWE5	GNMA GNII SF 004245 M	5.428322	62,891	3,413.95	3,413.95	3,413.95
Collateral			USD	USD	1.000	36202EWF2	GNMA GNII SF 004246 M	6.322317	24,531	1,550.93	1,550.93	1,550.93
Collateral			USD	USD	1.000	36202F3P9	GNMA GNII SF 005306 M	29.187971	14,623	4,268.17	4,268.17	4,268.17
Collateral			USD	USD	1.000	36202F4M5	GNMA GNII JM 005328 M	22.055017	5,619	1,239.25	1,239.25	1,239.25
Collateral			USD	USD	1.000	36202F4S2	GNMA GNII SF 005333 M	28.591049	40,978	11,716.13	11,716.13	11,716.13
Collateral			USD	USD	1.000	36202F4X1	GNMA GNII SF 005338 M	21.792153	5,603	1,220.96	1,220.96	1,220.96
Collateral			USD	USD	1.000	36202FBL9	GNMA GNII SF 004543 M	16.906989	12,016	2,031.54	2,031.54	2,031.54
Collateral			USD	USD	1.000	36202FGD2	GNMA GNII SF 004696 M	26.014988	60,223	15,666.94	15,666.94	15,666.94
Collateral			USD	USD	1.000	36202FGY6	GNMA GNII SF 004715 M	23.382109	14,342	3,353.43	3,353.43	3,353.43
Collateral			USD	USD	1.000	36202FJQ0	GNMA GNII SF 004771 M	26.463782	140,606	37,209.75	37,209.75	37,209.75
Collateral			USD	USD	1.000	36202FLQ7	GNMA GNII SF 004835 M	24.744438	4,041	999.93	999.93	999.93
Collateral			USD	USD	1.000	36202FRM0	GNMA GNII SF 004992 M	26.768941	6,273	1,679.23	1,679.23	1,679.23
Collateral			USD	USD	1.000	36202FSE7	GNMA GNII SF 005017 M	24.835422	140,606	34,920.17	34,920.17	34,920.17
Collateral			USD	USD	1.000	36202FTL0	GNMA GNII SF 005055 M	26.701172	8,214	2,193.20	2,193.20	2,193.20
Collateral			USD	USD	1.000	36202FUF1	GNMA GNII SF 005082 M	27.294168	3,562	972.17	972.17	972.17
Collateral			USD	USD	1.000	36202FUJ3	GNMA GNII SF 005085 M	22.751416	14,506	3,300.40	3,300.40	3,300.40



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Collateral			USD	USD	1.000	36202FXE1	GNMA GNII SF 005177 M	24.868149	5,372	1,335.86	1,335.86	1,335.86
Collateral			USD	USD	1.000	36202FYC4	GNMA GNII SF 005207 M	20.097702	8,735	1,755.46	1,755.46	1,755.46
Collateral			USD	USD	1.000	36202SGW2	GNMA GNMI SF 607813 X	5.655138	42,182	2,385.44	2,385.44	2,385.44
Collateral			USD	USD	1.000	36202STF5	GNMA GNMI SF 608150 X	4.631289	58,346	2,702.18	2,702.18	2,702.18
Collateral			USD	USD	1.000	3620A2HP4	GNMA GNMI SF 716738 X	23.551682	7,254	1,708.43	1,708.43	1,708.43
Collateral			USD	USD	1.000	3620A2K21	GNMA GNMI SF 716813 X	11.314590	12,832	1,451.91	1,451.91	1,451.91
Collateral			USD	USD	1.000	3620A2T55	GNMA GNMI SF 717072 X	7.724600	18,412	1,422.27	1,422.27	1,422.27
Collateral			USD	USD	1.000	3620A2XE1	GNMA GNMI SF 717177 X	19.290513	126,966	24,492.35	24,492.35	24,492.35
Collateral			USD	USD	1.000	3620A3N42	GNMA GNMI SF 717811 X	24.612965	4,364	1,074.21	1,074.21	1,074.21
Collateral			USD	USD	1.000	3620A3S62	GNMA GNMI SF 717941 X	16.293869	36,747	5,987.47	5,987.47	5,987.47
Collateral			USD	USD	1.000	3620A3S96	GNMA GNMI SF 717944 X	37.097199	7,986	2,962.74	2,962.74	2,962.74
Collateral			USD	USD	1.000	3620A3XA7	GNMA GNMI SF 718073 X	16.668089	6,468	1,078.07	1,078.07	1,078.07
Collateral			USD	USD	1.000	3620A6DA2	GNMA GNMI SF 720197 X	46.951535	2,812	1,320.34	1,320.34	1,320.34
Collateral			USD	USD	1.000	3620A6DC8	GNMA GNMI SF 720199 X	13.802367	46,571	6,427.94	6,427.94	6,427.94
Collateral			USD	USD	1.000	3620A9PM7	GNMA GNMI SF 723228 X	31.062840	11,249	3,494.10	3,494.10	3,494.10
Collateral			USD	USD	1.000	3620A9PQ8	GNMA GNMI SF 723231 X	38.243148	13,498	5,162.14	5,162.14	5,162.14
Collateral			USD	USD	1.000	3620AA7M4	GNMA GNMI SF 724600 X	19.709211	7,182	1,415.60	1,415.60	1,415.60
Collateral			USD	USD	1.000	3620AC3H5	GNMA GNMI SF 726300 X	63.155053	1,547	976.80	976.80	976.80
Collateral			USD	USD	1.000	3620ACVF8	GNMA GNMI SF 726114 X	13.202923	28,114	3,711.92	3,711.92	3,711.92
Collateral			USD	USD	1.000	3620ADC34	GNMA GNMI SF 726490 X	30.856429	4,755	1,467.15	1,467.15	1,467.15
Collateral			USD	USD	1.000	3620AF4W4	GNMA GNMI SF 729037 X	21.138538	6,487	1,371.20	1,371.20	1,371.20
Collateral			USD	USD	1.000	3620AKYN0	GNMA GNMI SF 732517 X	26.357790	4,174	1,100.23	1,100.23	1,100.23
Collateral			USD	USD	1.000	3620AKZB5	GNMA GNMI SF 732538 X	51.955450	2,619	1,360.60	1,360.60	1,360.60
Collateral			USD	USD	1.000	3620AMA44	GNMA GNMI SF 733627 X	35.733414	4,584	1,637.94	1,637.94	1,637.94
Collateral			USD	USD	1.000	3620AMC59	GNMA GNMI SF 733692 X	34.357984	11,917	4,094.35	4,094.35	4,094.35
Collateral			USD	USD	1.000	3620AME40	GNMA GNMI SF 733755 X	26.401675	3,651	963.95	963.95	963.95
Collateral			USD	USD	1.000	3620AMEE8	GNMA GNMI SF 733733 X	27.992624	3,302	924.46	924.46	924.46
Collateral			USD	USD	1.000	3620AMEU2	GNMA GNMI SF 733747 X	36.710968	6,468	2,374.43	2,374.43	2,374.43
Collateral			USD	USD	1.000	3620AMF98	GNMA GNMI SF 733792 X	16.436876	10,401	1,709.65	1,709.65	1,709.65
Collateral			USD	USD	1.000	3620AMVL3	GNMA GNMI SF 734219 X	58.950775	14,125	8,326.98	8,326.98	8,326.98
Collateral			USD	USD	1.000	3620APW35	GNMA GNMI SF 736066 X	22.431626	4,148	930.40	930.40	930.40
Collateral			USD	USD	1.000	3620AQ7C1	GNMA GNMI SF 737191 X	21.383637	30,230	6,464.35	6,464.35	6,464.35
Collateral			USD	USD	1.000	3620AQMP5	GNMA GNMI SF 736666 X	18.841801	96,582	18,197.88	18,197.88	18,197.88
Collateral			USD	USD	1.000	3620AQN33	GNMA GNMI SF 736710 X	19.126460	75,379	14,417.32	14,417.32	14,417.32
Collateral			USD	USD	1.000	3620AQSX2	GNMA GNMI SF 736834 X	22.022952	4,499	990.90	990.90	990.90
Collateral			USD	USD	1.000	3620AR3L3	GNMA GNMI SF 738003 X	36.186373	2,812	1,017.61	1,017.61	1,017.61
Collateral			USD	USD	1.000	3620ARAE1	GNMA GNMI SF 737205 X	20.115653	12,269	2,467.91	2,467.91	2,467.91



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Collateral			USD	USD	1.000	3620ARC74	GNMA GNMI SF 737294 X	20.586009	7,759	1,597.24	1,597.24	1,597.24
Collateral			USD	USD	1.000	3620ARE80	GNMA GNMI SF 737359 X	31.377602	4,994	1,567.06	1,567.06	1,567.06
Collateral			USD	USD	1.000	3620ARX97	GNMA GNMI SF 737904 X	49.646864	4,917	2,440.90	2,440.90	2,440.90
Collateral			USD	USD	1.000	3620AS2H1	GNMA GNMI SF 738876 X	34.783851	5,624	1,956.33	1,956.33	1,956.33
Collateral			USD	USD	1.000	3620ASLA5	GNMA GNMI SF 738421 X	27.183793	8,718	2,369.77	2,369.77	2,369.77
Collateral			USD	USD	1.000	3620ATXC6	GNMA GNMI SF 739675 X	64.326614	1,869	1,202.49	1,202.49	1,202.49
Collateral			USD	USD	1.000	3620AWGY0	GNMA GNII SF 741915 C	29.798232	8,400	2,502.97	2,502.97	2,502.97
Collateral			USD	USD	1.000	3620AXTG3	GNMA GNMI SF 743151 X	40.299205	9,637	3,883.61	3,883.61	3,883.61
Collateral			USD	USD	1.000	3620AYRA6	GNMA GNMI SF 743981 X	32.464305	7,486	2,430.31	2,430.31	2,430.31
Collateral			USD	USD	1.000	3620C0ZF8	GNMA GNMI SF 745142 X	5.196883	18,869	980.60	980.60	980.60
Collateral			USD	USD	1.000	3620C2VQ4	GNMA GNMI SF 746823 X	30.374963	8,436	2,562.55	2,562.55	2,562.55
Collateral			USD	USD	1.000	36210B3Z6	GNMA GNMI SF 487816 X	7.810031	16,418	1,282.26	1,282.26	1,282.26
Collateral			USD	USD	1.000	36210B4E2	GNMA GNMI SF 487821 X	9.003971	14,937	1,344.91	1,344.91	1,344.91
Collateral			USD	USD	1.000	36210B5G6	GNMA GNMI SF 487847 X	10.029148	24,088	2,415.86	2,415.86	2,415.86
Collateral			USD	USD	1.000	36211JSH1	GNMA GNII SF 514520 C	15.266837	10,164	1,551.69	1,551.69	1,551.69
Collateral			USD	USD	1.000	36213M5P9	GNMA GNMI MH 558954 X	36.272438	4,781	1,734.05	1,734.05	1,734.05
Collateral			USD	USD	1.000	36225B5F1	GNMA GNMI SP 781746 X	9.999128	22,471	2,246.90	2,246.90	2,246.90
Collateral			USD	USD	1.000	3622A2AN2	GNMA GNMI SP 783613 X	19.486074	12,030	2,344.25	2,344.25	2,344.25
Collateral			USD	USD	1.000	3622A2BY7	GNMA GNMI SP 783655 X	28.805780	5,812	1,674.21	1,674.21	1,674.21
Collateral			USD	USD	1.000	3622A2GF3	GNMA GNMI SP 783798 X	37.200195	7,739	2,879.05	2,879.05	2,879.05
Collateral			USD	USD	1.000	3622A2JS2	GNMA GNMI SP 783873 X	50.786681	2,895	1,470.03	1,470.03	1,470.03
Collateral			USD	USD	1.000	3622A2MV1	GNMA GNMI SP 783792 X	63.649502	12,053	7,671.79	7,671.79	7,671.79
Collateral			USD	USD	1.000	3622A2NA6	GNMA GNMI SP 783985 X	63.938935	1,797	1,148.79	1,148.79	1,148.79
Collateral			USD	USD	1.000	3622A2Q88	GNMA GNMI SP 784079 X	85.026775	1,267	1,077.17	1,077.17	1,077.17
Collateral			USD	USD	1.000	3622A2UU4	GNMA GNII SP 784195 M	104.061709	1,034	1,076.43	1,076.43	1,076.43
Collateral			USD	USD	1.000	36230KDZ1	GNMA GNMI SF 751020 X	33.333664	3,809	1,269.69	1,269.69	1,269.69
Collateral			USD	USD	1.000	36230MVF1	GNMA GNMI SF 753314 X	56.526321	2,390	1,351.15	1,351.15	1,351.15
Collateral			USD	USD	1.000	36230RZB5	GNMA GNMI SF 757038 X	59.689848	2,468	1,473.37	1,473.37	1,473.37
Collateral			USD	USD	1.000	36230TMW9	GNMA GNMI SF 758473 X	31.925433	25,073	8,004.64	8,004.64	8,004.64
Collateral			USD	USD	1.000	36230UFP9	GNMA GNMI SF 759174 X	31.843524	101,309	32,260.29	32,260.29	32,260.29
Collateral			USD	USD	1.000	36241K2L1	GNMA GNMI SP 782579 X	5.017363	18,486	927.53	927.53	927.53
Collateral			USD	USD	1.000	36241K4C9	GNMA GNMI SP 782619 X	17.299968	6,218	1,075.63	1,075.63	1,075.63
Collateral			USD	USD	1.000	36241K5Z7	GNMA GNMI SP 782664 X	11.759006	15,638	1,838.88	1,838.88	1,838.88
Collateral			USD	USD	1.000	36241KJM1	GNMA GNMI SP 782068 X	9.563656	10,427	997.24	997.24	997.24
Collateral			USD	USD	1.000	36241KXQ6	GNMA GNMI SP 782487 X	10.392792	17,661	1,835.51	1,835.51	1,835.51
Collateral			USD	USD	1.000	36241KXR4	GNMA GNMI SP 782488 X	7.350003	34,493	2,535.22	2,535.22	2,535.22
Collateral			USD	USD	1.000	36241KYK8	GNMA GNMI SP 782514 X	29.391133	157,013	46,147.99	46,147.99	46,147.99



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Collateral			USD	USD	1.000	36241KYU6	GNMA GNMI SP 782523 X	15.199595	8,454	1,285.02	1,285.02	1,285.02
Collateral			USD	USD	1.000	36241KZ68	GNMA GNMI SP 782565 X	11.982775	13,850	1,659.63	1,659.63	1,659.63
Collateral			USD	USD	1.000	36241KZF8	GNMA GNMI SP 782542 X	13.529521	17,780	2,405.54	2,405.54	2,405.54
Collateral			USD	USD	1.000	36241L2C9	GNMA GNMI SP 783471 X	33.581101	11,319	3,800.98	3,800.98	3,800.98
Collateral			USD	USD	1.000	36241LB47	GNMA GNMI SP 782759 X	9.665631	54,394	5,257.52	5,257.52	5,257.52
Collateral			USD	USD	1.000	36241LC20	GNMA GNMI SP 782789 X	8.953098	48,294	4,323.79	4,323.79	4,323.79
Collateral			USD	USD	1.000	36241LCR5	GNMA GNMI SP 782780 X	8.178292	80,878	6,614.43	6,614.43	6,614.43
Collateral			USD	USD	1.000	36241LDP8	GNMA GNMI SP 782810 X	49.184340	8,043	3,955.74	3,955.74	3,955.74
Collateral			USD	USD	1.000	36241LEC6	GNMA GNMI SP 782831 X	9.685916	12,297	1,191.11	1,191.11	1,191.11
Collateral			USD	USD	1.000	36241LFX9	GNMA GNMI SP 782882 X	10.757534	242,374	26,073.52	26,073.52	26,073.52
Collateral			USD	USD	1.000	36241LGZ3	GNMA GNMI SP 782916 X	18.451395	5,550	1,023.99	1,023.99	1,023.99
Collateral			USD	USD	1.000	36241LHP4	GNMA GNMI SP 782938 X	10.656235	13,293	1,416.48	1,416.48	1,416.48
Collateral			USD	USD	1.000	36241LJB3	GNMA GNMI SP 782958 X	15.628772	50,853	7,947.74	7,947.74	7,947.74
Collateral			USD	USD	1.000	36241LKQ8	GNMA GNMI SP 783003 X	25.520143	8,146	2,078.75	2,078.75	2,078.75
Collateral			USD	USD	1.000	36241LLT1	GNMA GNII SP 783038 M	15.054894	65,265	9,825.65	9,825.65	9,825.65
Collateral			USD	USD	1.000	36241LP42	GNMA GNMI SP 783143 X	30.909957	10,053	3,107.49	3,107.49	3,107.49
Collateral			USD	USD	1.000	36241LQ58	GNMA GNMI SP 783176 X	40.114160	2,635	1,056.99	1,056.99	1,056.99
Collateral			USD	USD	1.000	36241LTU0	GNMA GNMI SP 783263 X	20.225406	5,529	1,118.29	1,118.29	1,118.29
Collateral			USD	USD	1.000	36241LVF0	GNMA GNMI SP 783314 X	18.322904	7,300	1,337.52	1,337.52	1,337.52
Collateral			USD	USD	1.000	36241LXP6	GNMA GNMI SP 783386 X	26.589807	77,896	20,712.37	20,712.37	20,712.37
Collateral			USD	USD	1.000	36241LYE0	GNMA GNMI SP 783409 X	35.761883	20,669	7,391.67	7,391.67	7,391.67
Collateral			USD	USD	1.000	36290R4Y6	GNMA GNMI SF 615639 X	8.200064	11,284	925.26	925.26	925.26
Collateral			USD	USD	1.000	36290YU48	GNMA GNMI SF 621703 X	6.807747	65,717	4,473.87	4,473.87	4,473.87
Collateral			USD	USD	1.000	36291D5H2	GNMA GNMI SF 625548 X	8.083630	16,318	1,319.06	1,319.06	1,319.06
Collateral			USD	USD	1.000	36292B6M3	GNMA GNMI SF 644476 X	12.326904	8,638	1,064.83	1,064.83	1,064.83
Collateral			USD	USD	1.000	36292CMK7	GNMA GNMI SF 644862 X	5.444484	18,828	1,025.09	1,025.09	1,025.09
Collateral			USD	USD	1.000	36292LC51	GNMA GNMI SF 651792 X	5.137601	73,471	3,774.65	3,774.65	3,774.65
Collateral			USD	USD	1.000	36292LD50	GNMA GNMI SF 651824 X	4.490629	158,868	7,134.17	7,134.17	7,134.17
Collateral			USD	USD	1.000	36294SNE3	GNMA GNMI SF 658389 X	26.893191	50,494	13,579.55	13,579.55	13,579.55
Collateral			USD	USD	1.000	36294W2S6	GNMA GNMI SF 662385 X	4.516064	25,381	1,146.24	1,146.24	1,146.24
Collateral			USD	USD	1.000	36295GKU5	GNMA GNMI SF 670007 X	86.004879	1,373	1,180.71	1,180.71	1,180.71
Collateral			USD	USD	1.000	36295KJV6	GNMA GNMI SF 672676 X	5.780840	19,296	1,115.48	1,115.48	1,115.48
Collateral			USD	USD	1.000	36295P5B4	GNMA GNMI SF 676842 X	5.682082	42,489	2,414.24	2,414.24	2,414.24
Collateral			USD	USD	1.000	36295PNE8	GNMA GNMI SF 676389 X	3.726960	106,080	3,953.54	3,953.54	3,953.54
Collateral			USD	USD	1.000	36295QGJ3	GNMA GNMI SF 677101 X	4.169144	41,732	1,739.86	1,739.86	1,739.86
Collateral			USD	USD	1.000	36295QHL7	GNMA GNMI SF 677135 X	15.514697	40,606	6,299.96	6,299.96	6,299.96
Collateral			USD	USD	1.000	36295QKE9	GNMA GNMI SF 677193 X	1.711965	103,991	1,780.29	1,780.29	1,780.29



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Collateral			USD	USD	1.000	36295QNH9	GNMA GNMI SF 677292 X	20.090108	6,806	1,367.23	1,367.23	1,367.23
Collateral			USD	USD	1.000	36295QRE2	GNMA GNMI SF 677385 X	22.392521	41,261	9,239.44	9,239.44	9,239.44
Collateral			USD	USD	1.000	36295UF48	GNMA GNMI SF 680687 X	4.465883	25,252	1,127.73	1,127.73	1,127.73
Collateral			USD	USD	1.000	36296FKJ1	GNMA GNMI SF 689797 X	7.618805	13,099	998.01	998.01	998.01
Collateral			USD	USD	1.000	36296HBM0	GNMA GNMI SF 691344 X	4.277353	45,120	1,929.93	1,929.93	1,929.93
Collateral			USD	USD	1.000	36296JJR7	GNMA GNMI SF 692472 X	14.632999	8,003	1,171.13	1,171.13	1,171.13
Collateral			USD	USD	1.000	36296LTJ9	GNMA GNMI SF 694553 X	5.265127	27,061	1,424.80	1,424.80	1,424.80
Collateral			USD	USD	1.000	36296P5T4	GNMA GNMI SF 697558 X	6.692396	49,663	3,323.62	3,323.62	3,323.62
Collateral			USD	USD	1.000	36296P6M8	GNMA GNMI SF 697576 X	4.236603	46,857	1,985.16	1,985.16	1,985.16
Collateral			USD	USD	1.000	36296P6V8	GNMA GNMI SF 697584 X	2.085516	74,277	1,549.06	1,549.06	1,549.06
Collateral			USD	USD	1.000	36296QL31	GNMA GNMI SF 697946 X	5.706403	44,088	2,515.84	2,515.84	2,515.84
Collateral			USD	USD	1.000	36296QRW1	GNMA GNMI SF 698101 X	6.873744	26,866	1,846.69	1,846.69	1,846.69
Collateral			USD	USD	1.000	36296QXR5	GNMA GNMI SF 698288 X	15.190504	6,080	923.60	923.60	923.60
Collateral			USD	USD	1.000	36296QZF9	GNMA GNMI SF 698342 X	7.848552	40,626	3,188.58	3,188.58	3,188.58
Collateral			USD	USD	1.000	36296T2V4	GNMA GNMI SF 701088 X	2.797813	38,075	1,065.25	1,065.25	1,065.25
Collateral			USD	USD	1.000	36296TVT7	GNMA GNMI SF 700926 X	5.323329	42,349	2,254.37	2,254.37	2,254.37
Collateral			USD	USD	1.000	36296VZC5	GNMA GNMI SF 702839 X	35.124460	5,512	1,936.06	1,936.06	1,936.06
Collateral			USD	USD	1.000	36296XFB5	GNMA GNMI SF 704062 X	6.136600	21,255	1,304.36	1,304.36	1,304.36
Collateral			USD	USD	1.000	36296XJ88	GNMA GNMI SF 704187 X	9.817797	35,027	3,438.88	3,438.88	3,438.88
Collateral			USD	USD	1.000	36296XS47	GNMA GNMI SF 704439 X	22.677170	4,851	1,100.05	1,100.05	1,100.05
Collateral			USD	USD	1.000	36296XWD2	GNMA GNMI SF 704544 X	7.861780	62,437	4,908.66	4,908.66	4,908.66
Collateral			USD	USD	1.000	36297ECL7	GNMA GNMI SF 709375 X	24.582115	9,932	2,441.53	2,441.53	2,441.53
Collateral			USD	USD	1.000	36297F6C1	GNMA GNMI SF 711067 X	32.266623	25,314	8,168.00	8,168.00	8,168.00
Collateral			USD	USD	1.000	36297F6D9	GNMA GNMI SF 711068 X	36.551784	12,851	4,697.42	4,697.42	4,697.42
Collateral			USD	USD	1.000	36297GCV0	GNMA GNMI SF 711184 X	27.024748	11,262	3,043.41	3,043.41	3,043.41
Collateral			USD	USD	1.000	36297GWM8	GNMA GNMI SF 711752 X	88.117510	1,398	1,231.54	1,231.54	1,231.54
Collateral			USD	USD	1.000	36297KCM1	GNMA GNMI SF 713876 X	26.291710	12,795	3,364.07	3,364.07	3,364.07
Collateral			USD	USD	1.000	36297KH87	GNMA GNMI SF 714055 X	28.297918	5,298	1,499.22	1,499.22	1,499.22
Collateral			USD	USD	1.000	76116EGM6	REFC RFIN 01/15/28	70.193000	1,398	981.04	981.04	981.04
Collateral			USD	USD	1.000	76116EHH6	REFC RFIN 04/15/27	72.815000	1,912	1,392.40	1,392.40	1,392.40
Collateral			USD	USD	1.000	76116EHM5	REFC RFIN 04/15/29	67.031000	3,375	2,262.00	2,262.00	2,262.00
Collateral			USD	USD	1.000	76116FAB3	REFC 8.625 RFPR 30 A	64.986000	14,468	9,402.43	9,402.43	9,402.43
Collateral			USD	USD	1.000	76116FAC1	REFC 8.875 RFPR 30 B	64.381000	39	25.35	25.35	25.35

Collateral Total For Barclays Capital Inc.**35,993,535****19,236,775.49****19,236,775.49****19,236,775.49****Total Collateral for Broker Barclays Capital Inc.****102.06%**



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Citigroup Global Markets Inc. (U.S. Government Mortgages (TriParty))												
Loan	484988	60973875	USD	USD	1.000	912810FP8	UNITED STATES TREASURY BOND	134.618019	244,000	328,467.97	328,467.97	328,467.97
Loan	484988	61895554	USD	USD	1.000	912828R85	UNITED STATES TREASURY NOTE	98.927058	1,500,000	1,483,905.87	1,483,905.87	1,483,905.87
Loan	484988	63064162	USD	USD	1.000	912828T67	UNITED STATES TREASURY NOTE	97.034044	700,111	679,346.02	679,346.02	679,346.02
Loan	484988	63064211	USD	USD	1.000	912828T26	UNITED STATES TREASURY NOTE	94.749750	1,388,160	1,315,278.13	1,315,278.13	1,315,278.13
Loan	484988	63074529	USD	USD	1.000	912828T26	UNITED STATES TREASURY NOTE	94.749750	280,840	266,095.20	266,095.20	266,095.20
Loan	484988	63083505	USD	USD	1.000	912828T67	UNITED STATES TREASURY NOTE	97.034044	28,112	27,278.21	27,278.21	27,278.21
Loan	484988	63098039	USD	USD	1.000	912828T67	UNITED STATES TREASURY NOTE	97.034044	250,000	242,585.11	242,585.11	242,585.11
Loan	484988	63366495	USD	USD	1.000	912810RU4	UNITED STATES TREASURY BOND	96.306390	174,000	167,573.12	167,573.12	167,573.12
Loan	484988	63406338	USD	USD	1.000	912810RU4	UNITED STATES TREASURY BOND	96.306390	125,100	120,479.29	120,479.29	120,479.29
Loan	484989	63644781	USD	USD	1.000	912828U32	UNITED STATES TREASURY NOTE	98.862309	930,000	919,419.48	919,419.48	919,419.48
Loan	484990	63575740	USD	USD	1.000	912796JA8	UNITED STATES TREASURY BILL	99.961000	700,000	699,727.00	699,727.00	699,727.00
Loan Total For Citigroup Global Markets Inc.									6,320,323	6,250,155.40	6,250,155.40	6,250,155.40
Collateral			USD	USD	1.000	36176AFS3	GNMA GNMI SF 760077 X	15.866890	400	63.52	63.52	63.52
Collateral			USD	USD	1.000	36176ARW1	GNMA GNMI SF 760401 X	4.643502	8,157	378.76	378.76	378.76
Collateral			USD	USD	1.000	36176C3A1	GNMA GNII SF 762493 C	18.689144	107	20.00	20.00	20.00
Collateral			USD	USD	1.000	36176C3J2	GNMA GNII SF 762501 C	37.095182	1,356	502.89	502.89	502.89
Collateral			USD	USD	1.000	36176C6D2	GNMA GNMI SF 762568 X	13.684413	231	31.58	31.58	31.58
Collateral			USD	USD	1.000	36176D7M9	GNMA GNMI SF 763500 X	34.463299	36	12.31	12.31	12.31
Collateral			USD	USD	1.000	36176DT60	GNMA GNMI SF 763173 X	41.793943	2,682	1,120.77	1,120.77	1,120.77
Collateral			USD	USD	1.000	36176DX32	GNMA GNII SF 763298 C	51.983086	248	128.68	128.68	128.68
Collateral			USD	USD	1.000	36176ELE9	GNMA GNMI SF 763825 X	8.381904	1,325	111.06	111.06	111.06
Collateral			USD	USD	1.000	36176EMS7	GNMA GNMI SF 763869 X	85.108012	546	464.28	464.28	464.28
Collateral			USD	USD	1.000	36176EMV0	GNMA GNMI SF 763872 X	88.929715	1,439	1,280.09	1,280.09	1,280.09
Collateral			USD	USD	1.000	36176ESK8	GNMA GNMI SF 764022 X	36.978910	5,962	2,204.61	2,204.61	2,204.61
Collateral			USD	USD	1.000	36176EZ20	GNMA GNMI SF 764261 X	33.963562	69	23.47	23.47	23.47
Collateral			USD	USD	1.000	36176FFU7	GNMA GNMI SF 764579 X	29.300673	569	166.73	166.73	166.73
Collateral			USD	USD	1.000	36176FGX0	GNMA GNMI SF 764614 X	21.727472	931	202.18	202.18	202.18
Collateral			USD	USD	1.000	36176FW46	GNMA GNMI SF 765067 X	39.141247	298	116.59	116.59	116.59
Collateral			USD	USD	1.000	36176GUE4	GNMA GNMI SF 765881 X	49.720246	804	399.55	399.55	399.55
Collateral			USD	USD	1.000	36176HDQ4	GNMA GNMI SF 766311 X	7.368966	8,004	589.78	589.78	589.78
Collateral			USD	USD	1.000	36176HP65	GNMA GNMI SF 766645 X	52.853125	3,448	1,822.30	1,822.30	1,822.30
Collateral			USD	USD	1.000	36176HXD1	GNMA GNMI SF 766876 X	56.439906	104	58.95	58.95	58.95
Collateral			USD	USD	1.000	36176JCD0	GNMA GNMI SF 767168 X	49.067976	363	178.05	178.05	178.05
Collateral			USD	USD	1.000	36176K2G1	GNMA GNMI SF 768775 X	49.298589	4,953	2,441.75	2,441.75	2,441.75
Collateral			USD	USD	1.000	36176KQ59	GNMA GNMI SF 768476 X	49.480109	187	92.34	92.34	92.34



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Collateral			USD	USD	1.000	36176L4X0	GNMA GNMI SF 769738 X	77.101315	99	76.06	76.06	76.06
Collateral			USD	USD	1.000	36176L6A8	GNMA GNMI SF 769765 X	39.386114	238	93.60	93.60	93.60
Collateral			USD	USD	1.000	36176LRZ0	GNMA GNII SF 769404 C	22.926436	500	114.55	114.55	114.55
Collateral			USD	USD	1.000	36176MW41	GNMA GNMI SF 770467 X	11.695483	1,831	214.12	214.12	214.12
Collateral			USD	USD	1.000	36176N5B3	GNMA GNMI SF 771542 X	105.751292	1,252	1,324.08	1,324.08	1,324.08
Collateral			USD	USD	1.000	36176NB34	GNMA GNMI SF 770758 X	46.515625	1,497	696.56	696.56	696.56
Collateral			USD	USD	1.000	36176NVW8	GNMA GNMI SF 771329 X	65.364066	55	35.83	35.83	35.83
Collateral			USD	USD	1.000	36176PB39	GNMA GNMI SF 771658 X	12.337855	1,308	161.37	161.37	161.37
Collateral			USD	USD	1.000	36176PHJ8	GNMA GNHF RF 771833 H	101.477958	1,335	1,355.13	1,355.13	1,355.13
Collateral			USD	USD	1.000	36176PQM1	GNMA GNMI SF 772060 X	56.250835	236	132.66	132.66	132.66
Collateral			USD	USD	1.000	36176QDR2	GNMA GNMI SF 772612 X	26.995857	508	137.03	137.03	137.03
Collateral			USD	USD	1.000	36176QTN4	GNMA GNMI SF 773057 X	62.452656	33	20.85	20.85	20.85
Collateral			USD	USD	1.000	36176QVE1	GNMA GNMI SF 773113 X	50.598870	59	30.01	30.01	30.01
Collateral			USD	USD	1.000	36176RCJ9	GNMA GNMI SF 773473 X	50.357085	223	112.18	112.18	112.18
Collateral			USD	USD	1.000	36176RDC3	GNMA GNMI SF 773499 X	54.199397	208	112.68	112.68	112.68
Collateral			USD	USD	1.000	36176RGE6	GNMA GNPL PN 773597	103.559140	1,136	1,176.00	1,176.00	1,176.00
Collateral			USD	USD	1.000	36176S4Q0	GNMA GNMI SF 775131 X	42.774565	1,062	454.17	454.17	454.17
Collateral			USD	USD	1.000	36176SGP9	GNMA GNMI SF 774506 X	51.688349	525	271.18	271.18	271.18
Collateral			USD	USD	1.000	36176VGY3	GNMA GNMI SF 777215 X	56.150637	6,246	3,507.00	3,507.00	3,507.00
Collateral			USD	USD	1.000	36176VH63	GNMA GNMI SF 777253 X	73.966862	38	27.81	27.81	27.81
Collateral			USD	USD	1.000	36176VH71	GNMA GNMI SF 777254 X	68.714822	1,013	696.15	696.15	696.15
Collateral			USD	USD	1.000	36176VS79	GNMA GNMI SF 777542 X	95.796248	419	401.82	401.82	401.82
Collateral			USD	USD	1.000	36176W5N7	GNMA GNMI SF 778753 X	61.984290	317	196.29	196.29	196.29
Collateral			USD	USD	1.000	36176W6T3	GNMA GNMI SF 778782 X	35.542570	617	219.23	219.23	219.23
Collateral			USD	USD	1.000	36176WFJ5	GNMA GNMI SF 778069 X	55.354895	1,703	942.90	942.90	942.90
Collateral			USD	USD	1.000	36176WGR6	GNMA GNII SF 778108 C	39.043859	920	359.13	359.13	359.13
Collateral			USD	USD	1.000	36176XCL1	GNMA GNMI SF 778875 X	48.471031	630	305.49	305.49	305.49
Collateral			USD	USD	1.000	36176XCT4	GNMA GNMI SF 778882 X	40.738086	492	200.50	200.50	200.50
Collateral			USD	USD	1.000	36176XFQ7	GNMA GNMI SF 778975 X	35.705823	728	260.09	260.09	260.09
Collateral			USD	USD	1.000	36176XGE3	GNMA GNII SF 778997 C	51.069156	203,212	103,778.78	103,778.78	103,778.78
Collateral			USD	USD	1.000	36176XJ26	GNMA GNMI SF 779081 X	42.437159	3,979	1,688.50	1,688.50	1,688.50
Collateral			USD	USD	1.000	36176XJ59	GNMA GNMI SF 779084 X	50.518916	624	315.12	315.12	315.12
Collateral			USD	USD	1.000	36176XJU4	GNMA GNMI SF 779075 X	64.947045	1,136	737.53	737.53	737.53
Collateral			USD	USD	1.000	36176XN21	GNMA GNMI SF 779209 X	67.863108	313	212.24	212.24	212.24
Collateral			USD	USD	1.000	36176XP37	GNMA GNMI SF 779242 X	29.095511	245	71.38	71.38	71.38
Collateral			USD	USD	1.000	36176XUY3	GNMA GNMI SF 779399 X	31.993429	8,867	2,836.71	2,836.71	2,836.71
Collateral			USD	USD	1.000	36176YET0	GNMA GNMI SF 779846 X	60.182566	68	40.86	40.86	40.86



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Collateral			USD	USD	1.000	36176YEX1	GNMA GNMI SF 779850 X	24.382218	767	187.03	187.03	187.03
Collateral			USD	USD	1.000	36177HBK8	GNMA GNMI SF 779942 X	31.823699	965	307.18	307.18	307.18
Collateral			USD	USD	1.000	36177J2K4	GNMA GNPL LM 790777	105.195056	1,136	1,194.58	1,194.58	1,194.58
Collateral			USD	USD	1.000	36177JPU7	GNMA GNMI SF 790434 X	26.533156	1,918	509.00	509.00	509.00
Collateral			USD	USD	1.000	36177JTJ8	GNMA GNMI SF 790552 X	71.984635	1,269	913.74	913.74	913.74
Collateral			USD	USD	1.000	36177L2E3	GNMA GNMI SF 792572 X	32.432618	2,456	796.57	796.57	796.57
Collateral			USD	USD	1.000	36177M4D1	GNMA GNMI SF 793519 X	100.399241	2,939	2,951.01	2,951.01	2,951.01
Collateral			USD	USD	1.000	36177M4E9	GNMA GNMI SF 793520 X	105.174294	2,297	2,415.98	2,415.98	2,415.98
Collateral			USD	USD	1.000	36177NBS8	GNMA GNMI SF 793648 X	34.406916	3,553	1,222.57	1,222.57	1,222.57
Collateral			USD	USD	1.000	36177NS92	GNMA GNMI SF 794143 X	61.400798	568	348.63	348.63	348.63
Collateral			USD	USD	1.000	36177PDH5	GNMA GNMI SF 794603 X	52.129898	713	371.65	371.65	371.65
Collateral			USD	USD	1.000	36177Q4T7	GNMA GNMI SF 796233 X	42.616408	1,760	750.11	750.11	750.11
Collateral			USD	USD	1.000	36177Q5S8	GNMA GNMI SF 796256 X	44.257452	2,271	1,005.16	1,005.16	1,005.16
Collateral			USD	USD	1.000	36177Q6F5	GNMA GNMI SF 796269 X	49.314707	3,691	1,820.03	1,820.03	1,820.03
Collateral			USD	USD	1.000	36177QW82	GNMA GNMI SF 796070 X	43.602809	77	33.67	33.67	33.67
Collateral			USD	USD	1.000	36177QZP1	GNMA GNMI SF 796149 X	30.763041	623	191.79	191.79	191.79
Collateral			USD	USD	1.000	36177RAK7	GNMA GNMI SF 796309 X	54.541574	8,715	4,753.38	4,753.38	4,753.38
Collateral			USD	USD	1.000	36177RQX2	GNMA GNII SF 796769 C	32.052817	50	16.02	16.02	16.02
Collateral			USD	USD	1.000	36177SJ83	GNMA GNMI SF 797486 X	59.771018	680	406.50	406.50	406.50
Collateral			USD	USD	1.000	36177T5X1	GNMA GNMI SF 798961 X	64.277687	1,062	682.56	682.56	682.56
Collateral			USD	USD	1.000	36177UE91	GNMA GNMI SF 799159 X	61.409473	229	140.69	140.69	140.69
Collateral			USD	USD	1.000	36177UF74	GNMA GNMI SF 799189 X	37.647550	12	4.51	4.51	4.51
Collateral			USD	USD	1.000	36177UGV0	GNMA GNMI SF 799211 X	40.041429	4,494	1,799.29	1,799.29	1,799.29
Collateral			USD	USD	1.000	36177WHF0	GNMA GNII SF AA0230 C	40.656874	11,536	4,690.34	4,690.34	4,690.34
Collateral			USD	USD	1.000	36177XXP8	GNMA GNMI SF AA1586 X	68.865114	2,158	1,485.84	1,485.84	1,485.84
Collateral			USD	USD	1.000	36177Y2L9	GNMA GNMI SF AA2579 X	63.040688	33	21.03	21.03	21.03
Collateral			USD	USD	1.000	36177YDW3	GNMA GNMI SF AA1917 X	72.178955	426	307.37	307.37	307.37
Collateral			USD	USD	1.000	36178AVR5	GNMA GNMI SF AA3324 X	44.989544	1,987	894.06	894.06	894.06
Collateral			USD	USD	1.000	36178BWT8	GNMA GNMI SF AA4258 X	71.082244	312	221.98	221.98	221.98
Collateral			USD	USD	1.000	36178C3V3	GNMA GNMI SF AA5312 X	90.375777	135	121.82	121.82	121.82
Collateral			USD	USD	1.000	36178C7C1	GNMA GNMI SF AA5391 X	46.186800	12,491	5,769.38	5,769.38	5,769.38
Collateral			USD	USD	1.000	36178CDN0	GNMA GNMI SF AA4609 X	58.080626	366	212.86	212.86	212.86
Collateral			USD	USD	1.000	36178CHK2	GNMA GNMI SF AA4734 X	66.049781	1,184	782.21	782.21	782.21
Collateral			USD	USD	1.000	36178D6L0	GNMA GNMI SF AA6275 X	52.029456	266	138.16	138.16	138.16
Collateral			USD	USD	1.000	36178D7E5	GNMA GNMI SF AA6293 X	39.410026	623	245.61	245.61	245.61
Collateral			USD	USD	1.000	36178DAP6	GNMA GNMI SF AA5414 X	59.591846	1,603	955.41	955.41	955.41
Collateral			USD	USD	1.000	36178DBZ3	GNMA GNMI SF AA5456 X	55.125984	2,271	1,252.00	1,252.00	1,252.00



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Collateral			USD	USD	1.000	36178DGC9	GNMA GNMI SF AA5595 X	51.080358	864	441.48	441.48	441.48
Collateral			USD	USD	1.000	36178DLJ8	GNMA GNMI SF AA5729 X	53.263011	121	64.27	64.27	64.27
Collateral			USD	USD	1.000	36178DMG3	GNMA GNMI SF AA5759 X	69.182074	2,221	1,536.40	1,536.40	1,536.40
Collateral			USD	USD	1.000	36178DRP8	GNMA GNMI SF AA5894 X	66.121728	198	130.61	130.61	130.61
Collateral			USD	USD	1.000	36178DRS2	GNMA GNMI SF AA5897 X	71.737154	72	51.83	51.83	51.83
Collateral			USD	USD	1.000	36178DWA5	GNMA GNMI SF AA6041 X	58.920369	372	219.11	219.11	219.11
Collateral			USD	USD	1.000	36178EBV0	GNMA GNMI SF AA6352 X	69.108971	1,766	1,220.17	1,220.17	1,220.17
Collateral			USD	USD	1.000	36178EDM8	GNMA GNMI SF AA6408 X	65.500683	352	230.71	230.71	230.71
Collateral			USD	USD	1.000	36178EW47	GNMA GNMI SF AA6967 X	52.035099	1,182	615.29	615.29	615.29
Collateral			USD	USD	1.000	36178FNA0	GNMA GNMI SF AA7585 X	77.982307	135	105.41	105.41	105.41
Collateral			USD	USD	1.000	36178GEP5	GNMA GNMI SF AA8242 X	45.042663	2,150	968.60	968.60	968.60
Collateral			USD	USD	1.000	36178GFN9	GNMA GNMI SF AA8273 X	46.873660	788	369.57	369.57	369.57
Collateral			USD	USD	1.000	36178GFP4	GNMA GNMI SF AA8274 X	46.655283	782	364.72	364.72	364.72
Collateral			USD	USD	1.000	36178GHM9	GNMA GNMI SF AA8336 X	55.143983	813	448.25	448.25	448.25
Collateral			USD	USD	1.000	36178GHS6	GNMA GNMI SF AA8341 X	58.182453	341	198.21	198.21	198.21
Collateral			USD	USD	1.000	36178GJ21	GNMA GNMI SF AA8381 X	52.422182	1,295	678.64	678.64	678.64
Collateral			USD	USD	1.000	36178GJ62	GNMA GNMI SF AA8385 X	38.086407	148	56.27	56.27	56.27
Collateral			USD	USD	1.000	36178GKC7	GNMA GNMI SF AA8391 X	45.750933	1,022	467.59	467.59	467.59
Collateral			USD	USD	1.000	36178GTD6	GNMA GNMI SF AA8648 X	66.665608	78	51.97	51.97	51.97
Collateral			USD	USD	1.000	36178GTF1	GNMA GNMI SF AA8650 X	49.627640	40	19.74	19.74	19.74
Collateral			USD	USD	1.000	36178KU45	GNMA GNMI SF AB0603 X	50.628608	1,161	587.94	587.94	587.94
Collateral			USD	USD	1.000	36178KX67	GNMA GNMI SF AB0701 X	55.194341	153	84.61	84.61	84.61
Collateral			USD	USD	1.000	36178LBC6	GNMA GNMI SF AB0935 X	60.232511	51	30.78	30.78	30.78
Collateral			USD	USD	1.000	36178LMH3	GNMA GNMI SF AB1260 X	38.736425	1,627	630.23	630.23	630.23
Collateral			USD	USD	1.000	36178LSA2	GNMA GNII SF AB1413 C	30.008044	1,954	586.43	586.43	586.43
Collateral			USD	USD	1.000	36178MHY0	GNMA GNMI SF AB2047 X	71.750866	789	566.42	566.42	566.42
Collateral			USD	USD	1.000	36178NAB5	GNMA GNMI SF AB2702 X	55.162785	1,388	765.92	765.92	765.92
Collateral			USD	USD	1.000	36178NB65	GNMA GNMI SF AB2761 X	44.478581	161	71.55	71.55	71.55
Collateral			USD	USD	1.000	36178NEF2	GNMA GNMI SF AB2834 X	33.923823	2,199	746.11	746.11	746.11
Collateral			USD	USD	1.000	36178NFL8	GNMA GNMI SF AB2871 X	73.551864	414	304.30	304.30	304.30
Collateral			USD	USD	1.000	36178NLA5	GNMA GNMI SF AB3021 X	54.875833	56	30.58	30.58	30.58
Collateral			USD	USD	1.000	36178QE32	GNMA GNMI SF AB3754 X	52.794294	141	74.22	74.22	74.22
Collateral			USD	USD	1.000	36178QVB5	GNMA GNMI SF AB4210 X	64.472428	198	127.83	127.83	127.83
Collateral			USD	USD	1.000	36178SCC0	GNMA GNII SF AB5467 C	42.816861	280	119.95	119.95	119.95
Collateral			USD	USD	1.000	36178SHR2	GNMA GNMI SF AB5640 X	56.276587	4,782	2,690.91	2,690.91	2,690.91
Collateral			USD	USD	1.000	36178STX6	GNMA GNMI SF AB5966 X	61.355868	740	454.02	454.02	454.02
Collateral			USD	USD	1.000	36178THD1	GNMA GNHF RF AB6528 H	94.616474	1,603	1,517.02	1,517.02	1,517.02



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Collateral			USD	USD	1.000	36178TSY3	GNMA GNMI SF AB6835 X	63.297536	235	148.55	148.55	148.55
Collateral			USD	USD	1.000	36178VJL6	GNMA GNMI SF AB8367 X	73.495755	100	73.14	73.14	73.14
Collateral			USD	USD	1.000	36178WB57	GNMA GNMI SF AB9060 X	35.727226	499	178.36	178.36	178.36
Collateral			USD	USD	1.000	36178WC56	GNMA GNMI SF AB9092 X	53.662008	142	76.17	76.17	76.17
Collateral			USD	USD	1.000	36178WCM9	GNMA GNMI SF AB9076 X	69.616508	1,896	1,320.08	1,320.08	1,320.08
Collateral			USD	USD	1.000	36178WDM8	GNMA GNMI SF AB9108 X	60.256000	1	0.68	0.68	0.68
Collateral			USD	USD	1.000	36178WF79	GNMA GNMI SF AB9190 X	73.546995	693	509.49	509.49	509.49
Collateral			USD	USD	1.000	36178WGL7	GNMA GNMI SF AB9203 X	59.232345	21,257	12,590.85	12,590.85	12,590.85
Collateral			USD	USD	1.000	36178WGN3	GNMA GNMI SF AB9205 X	56.605783	2,346	1,328.04	1,328.04	1,328.04
Collateral			USD	USD	1.000	36178WGP8	GNMA GNMI SF AB9206 X	59.252838	67	39.83	39.83	39.83
Collateral			USD	USD	1.000	36178WGR4	GNMA GNMI SF AB9208 X	61.688764	2	1.49	1.49	1.49
Collateral			USD	USD	1.000	36178YGE9	GNMA GNII SF AC0197 C	68.604666	15,698	10,769.27	10,769.27	10,769.27
Collateral			USD	USD	1.000	36178YSH9	GNMA GNII SF AC0520 C	72.762367	7,624	5,547.16	5,547.16	5,547.16
Collateral			USD	USD	1.000	36179A5K8	GNMA GNMI SF AC1750 X	74.878042	569	425.92	425.92	425.92
Collateral			USD	USD	1.000	36179AEK8	GNMA GNMI SF AC1038 X	40.824639	1,465	598.09	598.09	598.09
Collateral			USD	USD	1.000	36179AFR2	GNMA GNMI SF AC1076 X	75.884150	4,559	3,459.53	3,459.53	3,459.53
Collateral			USD	USD	1.000	36179BMH4	GNMA GNMI SF AC2160 X	38.671297	162	62.73	62.73	62.73
Collateral			USD	USD	1.000	36179BW59	GNMA GNMI SF AC2468 X	73.443355	1,305	958.20	958.20	958.20
Collateral			USD	USD	1.000	36179DEE6	GNMA GNMI SF AC3733 X	64.560320	412	266.02	266.02	266.02
Collateral			USD	USD	1.000	36179DLT5	GNMA GNMI SF AC3938 X	64.895579	1,828	1,186.22	1,186.22	1,186.22
Collateral			USD	USD	1.000	36179DWJ5	GNMA GNMI SF AC4249 X	54.561831	767	418.57	418.57	418.57
Collateral			USD	USD	1.000	36179FH40	GNMA GNMI SF AC5651 X	57.377599	475	272.59	272.59	272.59
Collateral			USD	USD	1.000	36179FLM5	GNMA GNMI SF AC5732 X	41.763375	1,468	612.91	612.91	612.91
Collateral			USD	USD	1.000	36179FQK4	GNMA GNMI SF AC5858 X	31.870482	2,930	933.95	933.95	933.95
Collateral			USD	USD	1.000	36179FW27	GNMA GNMI SF AC6065 X	67.965901	1,221	829.58	829.58	829.58
Collateral			USD	USD	1.000	36179FW76	GNMA GNMI SF AC6070 X	72.597661	828	600.89	600.89	600.89
Collateral			USD	USD	1.000	36179FWY7	GNMA GNMI SF AC6063 X	21.103407	2,149	453.50	453.50	453.50
Collateral			USD	USD	1.000	36179JU54	GNMA GNMI SF AC8704 X	71.308308	1,516	1,080.88	1,080.88	1,080.88
Collateral			USD	USD	1.000	36179JVJ3	GNMA GNMI SF AC8717 X	46.583435	7,057	3,287.60	3,287.60	3,287.60
Collateral			USD	USD	1.000	36179JXF9	GNMA GNMI SF AC8778 X	51.698496	39	19.91	19.91	19.91
Collateral			USD	USD	1.000	36179KRT3	GNMA GNII SF AC9498 C	39.602159	1,703	674.57	674.57	674.57
Collateral			USD	USD	1.000	36179M2P4	GNMA GNII SF MA0782 M	61.504262	5,441	3,346.27	3,346.27	3,346.27
Collateral			USD	USD	1.000	36179M2R0	GNMA GNII SF MA0784 M	48.955733	170	83.39	83.39	83.39
Collateral			USD	USD	1.000	36179M2V1	GNMA GNII SF MA0788 M	36.210919	297	107.58	107.58	107.58
Collateral			USD	USD	1.000	36179M5R7	GNMA GNII SF MA0856 M	36.435681	1,611	587.03	587.03	587.03
Collateral			USD	USD	1.000	36179M5S5	GNMA GNII SF MA0857 M	32.051871	16,736	5,364.31	5,364.31	5,364.31
Collateral			USD	USD	1.000	36179MA26	GNMA GNII SF MA0025 M	20.880741	1,714	357.95	357.95	357.95



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Collateral			USD	USD	1.000	36179MA34	GNMA GNII SF MA0026 M	21.753541	153	33.26	33.26	33.26
Collateral			USD	USD	1.000	36179MA42	GNMA GNII SF MA0027 M	22.910065	141	32.26	32.26	32.26
Collateral			USD	USD	1.000	36179MAX8	GNMA GNII SF MA0022 M	44.049171	13,627	6,002.57	6,002.57	6,002.57
Collateral			USD	USD	1.000	36179MAY6	GNMA GNII SF MA0023 M	34.390083	174	59.97	59.97	59.97
Collateral			USD	USD	1.000	36179MC24	GNMA GNII SF MA0089 M	35.143229	366	128.54	128.54	128.54
Collateral			USD	USD	1.000	36179MC40	GNMA GNII SF MA0091 M	23.265072	4,480	1,042.22	1,042.22	1,042.22
Collateral			USD	USD	1.000	36179MC57	GNMA GNII SF MA0092 M	25.011616	195	48.88	48.88	48.88
Collateral			USD	USD	1.000	36179MC65	GNMA GNII SF MA0093 M	21.916549	187	40.90	40.90	40.90
Collateral			USD	USD	1.000	36179MC73	GNMA GNII SF MA0094 M	24.991955	9,581	2,394.39	2,394.39	2,394.39
Collateral			USD	USD	1.000	36179MCH1	GNMA GNII SF MA0072 M	47.361643	735	347.98	347.98	347.98
Collateral			USD	USD	1.000	36179MCK4	GNMA GNII SF MA0074 M	28.599351	1,249	357.25	357.25	357.25
Collateral			USD	USD	1.000	36179MCT5	GNMA GNII JM MA0082 M	26.924988	39,505	10,636.78	10,636.78	10,636.78
Collateral			USD	USD	1.000	36179MCY4	GNMA GNII SF MA0087 M	51.144923	181	92.68	92.68	92.68
Collateral			USD	USD	1.000	36179ME30	GNMA GNII SF MA0154 M	47.999989	596	286.17	286.17	286.17
Collateral			USD	USD	1.000	36179ME63	GNMA GNII SF MA0157 M	23.841643	1,496	356.65	356.65	356.65
Collateral			USD	USD	1.000	36179ME89	GNMA GNII SF MA0159 M	22.665145	227	51.48	51.48	51.48
Collateral			USD	USD	1.000	36179MEL0	GNMA GNII SF MA0139 M	43.692214	2,724	1,190.39	1,190.39	1,190.39
Collateral			USD	USD	1.000	36179MEV8	GNMA GNII JM MA0148 M	30.227974	477	144.17	144.17	144.17
Collateral			USD	USD	1.000	36179MG53	GNMA GNII SF MA0220 M	48.812045	39,723	19,389.58	19,389.58	19,389.58
Collateral			USD	USD	1.000	36179MG87	GNMA GNII SF MA0223 M	28.468691	155	44.19	44.19	44.19
Collateral			USD	USD	1.000	36179MHB9	GNMA GNII SF MA0226 M	30.303700	5,399	1,635.99	1,635.99	1,635.99
Collateral			USD	USD	1.000	36179MKL3	GNMA GNII SF MA0299 M	51.371587	426	218.76	218.76	218.76
Collateral			USD	USD	1.000	36179MLA6	GNMA GNII SF MA0321 M	29.102247	2,271	660.96	660.96	660.96
Collateral			USD	USD	1.000	36179MLB4	GNMA GNII SF MA0322 M	25.460802	479	121.90	121.90	121.90
Collateral			USD	USD	1.000	36179MLC2	GNMA GNII SF MA0323 M	26.381513	60	15.76	15.76	15.76
Collateral			USD	USD	1.000	36179MNJ5	GNMA GNII SF MA0393 M	40.308375	9	3.45	3.45	3.45
Collateral			USD	USD	1.000	36179MNN6	GNMA GNII SF MA0397 M	25.963777	368	95.56	95.56	95.56
Collateral			USD	USD	1.000	36179MQN3	GNMA GNII SF MA0461 M	59.356807	64	37.75	37.75	37.75
Collateral			USD	USD	1.000	36179MQQ6	GNMA GNII SF MA0463 M	44.218960	524	231.50	231.50	231.50
Collateral			USD	USD	1.000	36179MQR4	GNMA GNII SF MA0464 M	25.472562	4,321	1,100.78	1,100.78	1,100.78
Collateral			USD	USD	1.000	36179MQS2	GNMA GNII SF MA0465 M	29.211248	4,029	1,176.96	1,176.96	1,176.96
Collateral			USD	USD	1.000	36179MR51	GNMA GNII JM MA0508 M	63.882288	506	323.12	323.12	323.12
Collateral			USD	USD	1.000	36179MS27	GNMA GNII SF MA0537 M	32.151804	391	125.61	125.61	125.61
Collateral			USD	USD	1.000	36179MS43	GNMA GNII SF MA0539 M	28.139408	51	14.29	14.29	14.29
Collateral			USD	USD	1.000	36179MSX9	GNMA GNII SF MA0534 M	51.297183	19,045	9,769.34	9,769.34	9,769.34
Collateral			USD	USD	1.000	36179MSY7	GNMA GNII SF MA0535 M	43.076895	471	202.84	202.84	202.84
Collateral			USD	USD	1.000	36179MVS6	GNMA GNII SF MA0625 M	53.588035	131	69.98	69.98	69.98



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Collateral			USD	USD	1.000	36179MVX5	GNMA GNII SF MA0630 M	30.978634	2,792	864.81	864.81	864.81
Collateral			USD	USD	1.000	36179MX70	GNMA GNII SF MA0702 M	30.620050	964	295.30	295.30	295.30
Collateral			USD	USD	1.000	36179MXB1	GNMA GNII SF MA0674 M	56.364187	170	96.01	96.01	96.01
Collateral			USD	USD	1.000	36179MXE5	GNMA GNII SF MA0677 M	51.679722	313	161.68	161.68	161.68
Collateral			USD	USD	1.000	36179MXT2	GNMA GNII FS MA0690 M	38.754900	1,070	414.86	414.86	414.86
Collateral			USD	USD	1.000	36179MZY9	GNMA GNII SF MA0759 M	42.205200	199	83.87	83.87	83.87
Collateral			USD	USD	1.000	36179N2J6	GNMA GNII SF MA1677 M	58.887700	1,590	936.21	936.21	936.21
Collateral			USD	USD	1.000	36179N2K3	GNMA GNII SF MA1678 M	44.672952	6,324	2,824.96	2,824.96	2,824.96
Collateral			USD	USD	1.000	36179N2L1	GNMA GNII SF MA1679 M	44.813572	5,418	2,428.01	2,428.01	2,428.01
Collateral			USD	USD	1.000	36179N2M9	GNMA GNII SF MA1680 M	38.107572	1,507	574.11	574.11	574.11
Collateral			USD	USD	1.000	36179N2P2	GNMA GNII SF MA1682 M	41.541185	698	290.06	290.06	290.06
Collateral			USD	USD	1.000	36179N4R6	GNMA GNII SF MA1732 M	50.250205	15,346	7,711.52	7,711.52	7,711.52
Collateral			USD	USD	1.000	36179N5Y0	GNMA GNII SF MA1763 M	37.357279	1,124	419.92	419.92	419.92
Collateral			USD	USD	1.000	36179NAH1	GNMA GNII SF MA0908 M	60.620543	119	72.28	72.28	72.28
Collateral			USD	USD	1.000	36179NBA5	GNMA GNII SF MA0933 M	62.973628	1,402	883.17	883.17	883.17
Collateral			USD	USD	1.000	36179NBC1	GNMA GNII SF MA0935 M	48.738800	68	33.21	33.21	33.21
Collateral			USD	USD	1.000	36179NBE7	GNMA GNII SF MA0937 M	31.310897	878	275.00	275.00	275.00
Collateral			USD	USD	1.000	36179NBF4	GNMA GNII SF MA0938 M	32.826365	67	21.96	21.96	21.96
Collateral			USD	USD	1.000	36179NCZ9	GNMA GNII SF MA0988 M	59.993879	863	517.90	517.90	517.90
Collateral			USD	USD	1.000	36179NDQ8	GNMA GNII SF MA1011 M	62.966867	267,688	168,554.94	168,554.94	168,554.94
Collateral			USD	USD	1.000	36179NDV7	GNMA GNII SF MA1016 M	34.311167	428	146.78	146.78	146.78
Collateral			USD	USD	1.000	36179NDW5	GNMA GNII SF MA1017 M	36.375137	14,461	5,260.29	5,260.29	5,260.29
Collateral			USD	USD	1.000	36179NE95	GNMA GNII JM MA1060 M	48.112698	773	372.07	372.07	372.07
Collateral			USD	USD	1.000	36179NF94	GNMA GNII SF MA1092 M	43.557200	85	37.10	37.10	37.10
Collateral			USD	USD	1.000	36179NGC6	GNMA GNII SF MA1095 M	40.388077	768	310.15	310.15	310.15
Collateral			USD	USD	1.000	36179NHJ0	GNMA GNII SF MA1133 M	62.160415	227	141.18	141.18	141.18
Collateral			USD	USD	1.000	36179NJA7	GNMA GNII SF MA1157 M	58.731280	28	16.67	16.67	16.67
Collateral			USD	USD	1.000	36179NJF6	GNMA GNII SF MA1162 M	37.224763	3,201	1,191.56	1,191.56	1,191.56
Collateral			USD	USD	1.000	36179NLC0	GNMA GNII SF MA1223 M	69.364865	1,732	1,201.23	1,201.23	1,201.23
Collateral			USD	USD	1.000	36179NLE6	GNMA GNII SF MA1225 M	42.991930	33,905	14,576.44	14,576.44	14,576.44
Collateral			USD	USD	1.000	36179NLF3	GNMA GNII SF MA1226 M	37.307675	136	50.84	50.84	50.84
Collateral			USD	USD	1.000	36179NM88	GNMA GNII SF MA1283 M	73.669373	33	24.11	24.11	24.11
Collateral			USD	USD	1.000	36179NM96	GNMA GNII SF MA1284 M	70.584555	506	357.22	357.22	357.22
Collateral			USD	USD	1.000	36179NNA2	GNMA GNII SF MA1285 M	60.087000	1	0.68	0.68	0.68
Collateral			USD	USD	1.000	36179NNB0	GNMA GNII SF MA1286 M	43.670754	1,706	745.00	745.00	745.00
Collateral			USD	USD	1.000	36179NNE4	GNMA GNII SF MA1289 M	40.211731	41	16.52	16.52	16.52
Collateral			USD	USD	1.000	36179NNG9	GNMA GNII SF MA1291 M	43.249334	47	20.28	20.28	20.28



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Collateral			USD	USD	1.000	36179NP85	GNMA GNII SF MA1347 M	75.207033	484	363.79	363.79	363.79
Collateral			USD	USD	1.000	36179NQ27	GNMA GNII SF MA1373 M	72.132069	127	91.53	91.53	91.53
Collateral			USD	USD	1.000	36179NQ35	GNMA GNII SF MA1374 M	70.308643	2,194	1,542.83	1,542.83	1,542.83
Collateral			USD	USD	1.000	36179NQ50	GNMA GNII SF MA1376 M	43.931195	10,296	4,523.02	4,523.02	4,523.02
Collateral			USD	USD	1.000	36179NQ76	GNMA GNII SF MA1378 M	32.785016	6,731	2,206.75	2,206.75	2,206.75
Collateral			USD	USD	1.000	36179NQD3	GNMA GNII SF MA1352 M	47.003360	220	103.58	103.58	103.58
Collateral			USD	USD	1.000	36179NQX9	GNMA GNII JM MA1370 M	13.947231	505	70.38	70.38	70.38
Collateral			USD	USD	1.000	36179NS90	GNMA GNII SF MA1444 M	60.295126	213	128.27	128.27	128.27
Collateral			USD	USD	1.000	36179NTE8	GNMA GNII SF MA1449 M	44.569189	1,313	585.12	585.12	585.12
Collateral			USD	USD	1.000	36179NUX4	GNMA GNII SF MA1498 M	47.968956	182	87.12	87.12	87.12
Collateral			USD	USD	1.000	36179NVR6	GNMA GNII SF MA1524 M	38.153966	2,256	860.61	860.61	860.61
Collateral			USD	USD	1.000	36179NX45	GNMA GNII SF MA1599 M	63.285840	28	17.97	17.97	17.97
Collateral			USD	USD	1.000	36179NX78	GNMA GNII SF MA1602 M	47.721973	1,798	857.92	857.92	857.92
Collateral			USD	USD	1.000	36179NX86	GNMA GNII SF MA1603 M	38.223068	2,695	1,030.15	1,030.15	1,030.15
Collateral			USD	USD	1.000	36179NX94	GNMA GNII SF MA1604 M	47.999241	1,307	627.32	627.32	627.32
Collateral			USD	USD	1.000	36179NXA1	GNMA GNII SF MA1573 M	54.512555	5,214	2,842.35	2,842.35	2,842.35
Collateral			USD	USD	1.000	36179NZQ4	GNMA GNII SF MA1651 M	50.401209	42,338	21,338.67	21,338.67	21,338.67
Collateral			USD	USD	1.000	36179Q2C4	GNMA GNII SF MA2571 M	65.087371	1,470	956.65	956.65	956.65
Collateral			USD	USD	1.000	36179Q2F7	GNMA GNII SF MA2574 M	89.208454	6	5.58	5.58	5.58
Collateral			USD	USD	1.000	36179Q2K6	GNMA GNII SF MA2578 M	67.139205	75	50.08	50.08	50.08
Collateral			USD	USD	1.000	36179Q3K5	GNMA GNII SF MA2602 M	61.042766	1,173	715.76	715.76	715.76
Collateral			USD	USD	1.000	36179Q3L3	GNMA GNII SF MA2603 M	47.235113	5,015	2,368.93	2,368.93	2,368.93
Collateral			USD	USD	1.000	36179Q5G2	GNMA GNII SF MA2647 M	40.034418	2,054	822.33	822.33	822.33
Collateral			USD	USD	1.000	36179Q5J6	GNMA GNII SF MA2649 M	28.417816	122	34.68	34.68	34.68
Collateral			USD	USD	1.000	36179Q5K3	GNMA GNII SF MA2650 M	79.472228	188	149.51	149.51	149.51
Collateral			USD	USD	1.000	36179Q6Q9	GNMA GNII SF MA2679 M	67.024613	326	218.78	218.78	218.78
Collateral			USD	USD	1.000	36179Q6R7	GNMA GNII SF MA2680 M	51.467526	7,222	3,716.73	3,716.73	3,716.73
Collateral			USD	USD	1.000	36179QAM3	GNMA GNII SF MA1812 M	57.050707	1,259	718.22	718.22	718.22
Collateral			USD	USD	1.000	36179QBJ9	GNMA GNII SF MA1841 M	36.280580	4,241	1,538.82	1,538.82	1,538.82
Collateral			USD	USD	1.000	36179QBK6	GNMA GNII SF MA1842 M	43.579764	4,117	1,794.34	1,794.34	1,794.34
Collateral			USD	USD	1.000	36179QBL4	GNMA GNII SF MA1843 M	47.266387	13,282	6,278.12	6,278.12	6,278.12
Collateral			USD	USD	1.000	36179QC58	GNMA GNII SF MA1892 M	54.760899	3,182	1,742.72	1,742.72	1,742.72
Collateral			USD	USD	1.000	36179QD24	GNMA GNII SF MA1921 M	46.594573	1,249	582.03	582.03	582.03
Collateral			USD	USD	1.000	36179QD32	GNMA GNII SF MA1922 M	38.663957	2,217	857.32	857.32	857.32
Collateral			USD	USD	1.000	36179QD40	GNMA GNII SF MA1923 M	45.793175	277	126.73	126.73	126.73
Collateral			USD	USD	1.000	36179QDZ1	GNMA GNII SF MA1920 M	45.361180	174	78.86	78.86	78.86
Collateral			USD	USD	1.000	36179QEA5	GNMA GNII SF MA1929 M	58.849919	161	94.49	94.49	94.49



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Collateral			USD	USD	1.000	36179QFF3	GNMA GNII SF MA1966 M	56.739775	1,612	914.60	914.60	914.60
Collateral			USD	USD	1.000	36179QGD7	GNMA GNII SF MA1996 M	47.052337	14,815	6,970.64	6,970.64	6,970.64
Collateral			USD	USD	1.000	36179QGE5	GNMA GNII SF MA1997 M	45.906939	2,901	1,331.95	1,331.95	1,331.95
Collateral			USD	USD	1.000	36179QGG0	GNMA GNII SF MA1999 M	50.812110	494	251.00	251.00	251.00
Collateral			USD	USD	1.000	36179QGL9	GNMA GNII SF MA2003 M	60.692506	200	121.12	121.12	121.12
Collateral			USD	USD	1.000	36179QGM7	GNMA GNII SF MA2004 M	71.015739	292	207.20	207.20	207.20
Collateral			USD	USD	1.000	36179QHX2	GNMA GNII SF MA2046 M	52.728308	5,797	3,056.50	3,056.50	3,056.50
Collateral			USD	USD	1.000	36179QJ36	GNMA GNII SF MA2082 M	73.446663	1,015	745.55	745.55	745.55
Collateral			USD	USD	1.000	36179QJT9	GNMA GNII SF MA2074 M	47.973392	5,252	2,519.74	2,519.74	2,519.74
Collateral			USD	USD	1.000	36179QJV4	GNMA GNII SF MA2076 M	36.499859	1,055	384.96	384.96	384.96
Collateral			USD	USD	1.000	36179QL66	GNMA GNII SF MA2149 M	48.601008	4,635	2,252.62	2,252.62	2,252.62
Collateral			USD	USD	1.000	36179QL74	GNMA GNII SF MA2150 M	45.782227	1	0.53	0.53	0.53
Collateral			USD	USD	1.000	36179QL82	GNMA GNII SF MA2151 M	39.163214	1,369	536.02	536.02	536.02
Collateral			USD	USD	1.000	36179QL90	GNMA GNII SF MA2152 M	52.648100	850	447.25	447.25	447.25
Collateral			USD	USD	1.000	36179QLA7	GNMA GNII SF MA2121 M	45.412329	5,165	2,345.70	2,345.70	2,345.70
Collateral			USD	USD	1.000	36179QLH2	GNMA GNII SF MA2128 M	72.578930	162	117.27	117.27	117.27
Collateral			USD	USD	1.000	36179QLJ8	GNMA GNII SF MA2129 M	93.889497	116	109.21	109.21	109.21
Collateral			USD	USD	1.000	36179QNK3	GNMA GNII SF MA2194 M	65.997030	978	645.75	645.75	645.75
Collateral			USD	USD	1.000	36179QPH8	GNMA GNII SF MA2224 M	48.930017	287	140.67	140.67	140.67
Collateral			USD	USD	1.000	36179QPJ4	GNMA GNII SF MA2225 M	45.292402	21,095	9,554.49	9,554.49	9,554.49
Collateral			USD	USD	1.000	36179QPL9	GNMA GNII SF MA2227 M	51.955899	2,339	1,215.16	1,215.16	1,215.16
Collateral			USD	USD	1.000	36179QR29	GNMA GNII SF MA2305 M	46.032119	3,187	1,467.07	1,467.07	1,467.07
Collateral			USD	USD	1.000	36179QR37	GNMA GNII SF MA2306 M	35.911112	19,811	7,114.38	7,114.38	7,114.38
Collateral			USD	USD	1.000	36179QR45	GNMA GNII SF MA2307 M	54.133142	4,744	2,568.08	2,568.08	2,568.08
Collateral			USD	USD	1.000	36179QRY9	GNMA GNII SF MA2303 M	60.065919	22,712	13,641.95	13,641.95	13,641.95
Collateral			USD	USD	1.000	36179QT27	GNMA GNII SF MA2369 M	91.056681	460	418.44	418.44	418.44
Collateral			USD	USD	1.000	36179QT50	GNMA GNII SF MA2372 M	52.650006	3,162	1,665.04	1,665.04	1,665.04
Collateral			USD	USD	1.000	36179QT76	GNMA GNII SF MA2374 M	42.803125	24,208	10,361.86	10,361.86	10,361.86
Collateral			USD	USD	1.000	36179QT84	GNMA GNII SF MA2375 M	61.076663	135	82.74	82.74	82.74
Collateral			USD	USD	1.000	36179QWC1	GNMA GNII SF MA2443 M	82.244325	920	756.51	756.51	756.51
Collateral			USD	USD	1.000	36179QWD9	GNMA GNII SF MA2444 M	69.853921	29	20.12	20.12	20.12
Collateral			USD	USD	1.000	36179QWF4	GNMA GNII SF MA2446 M	55.610920	7,007	3,896.86	3,896.86	3,896.86
Collateral			USD	USD	1.000	36179QWG2	GNMA GNII SF MA2447 M	47.380911	21,705	10,284.01	10,284.01	10,284.01
Collateral			USD	USD	1.000	36179QWJ6	GNMA GNII SF MA2449 M	53.133204	17,854	9,486.60	9,486.60	9,486.60
Collateral			USD	USD	1.000	36179QX30	GNMA GNII SF MA2498 M	73.104381	58	42.56	42.56	42.56
Collateral			USD	USD	1.000	36179QX48	GNMA GNII SF MA2499 M	72.858914	119	86.48	86.48	86.48
Collateral			USD	USD	1.000	36179QX55	GNMA GNII SF MA2500 M	102.017324	58	58.71	58.71	58.71



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Collateral			USD	USD	1.000	36179QXP1	GNMA GNII JM MA2486 M	85.823115	470	403.08	403.08	403.08
Collateral			USD	USD	1.000	36179QXR7	GNMA GNII SF MA2488 M	76.166557	4,677	3,562.38	3,562.38	3,562.38
Collateral			USD	USD	1.000	36179QYT2	GNMA GNII SF MA2522 M	58.108471	14,917	8,668.27	8,668.27	8,668.27
Collateral			USD	USD	1.000	36179QYU9	GNMA GNII SF MA2523 M	45.223865	16,084	7,273.89	7,273.89	7,273.89
Collateral			USD	USD	1.000	36179QYW5	GNMA GNII SF MA2525 M	50.111141	5,631	2,821.68	2,821.68	2,821.68
Collateral			USD	USD	1.000	36179QYX3	GNMA GNII SF MA2526 M	57.524328	170	98.07	98.07	98.07
Collateral			USD	USD	1.000	36179R3C1	GNMA GNII SF MA3495 M	91.202202	4,010	3,657.64	3,657.64	3,657.64
Collateral			USD	USD	1.000	36179R3D9	GNMA GNII SF MA3496 M	91.781908	3,429	3,147.62	3,147.62	3,147.62
Collateral			USD	USD	1.000	36179R3F4	GNMA GNII SF MA3498 M	56.935346	1,226	698.22	698.22	698.22
Collateral			USD	USD	1.000	36179R3M9	GNMA GNII SF MA3504 M	105.137481	55	57.99	57.99	57.99
Collateral			USD	USD	1.000	36179R3V9	GNMA GNII JM MA3512 M	74.972751	487	365.31	365.31	365.31
Collateral			USD	USD	1.000	36179R3Y3	GNMA GNII JM MA3515 M	23.691574	2,200	521.32	521.32	521.32
Collateral			USD	USD	1.000	36179R4F3	GNMA GNII SF MA3522 M	84.764197	9,579	8,119.84	8,119.84	8,119.84
Collateral			USD	USD	1.000	36179R4H9	GNMA GNII SF MA3524 M	74.572059	3,996	2,980.24	2,980.24	2,980.24
Collateral			USD	USD	1.000	36179R6G9	GNMA GNII SF MA3571 M	93.921212	1,567	1,472.21	1,472.21	1,472.21
Collateral			USD	USD	1.000	36179R6K0	GNMA GNII SF MA3574 M	88.931586	174	154.42	154.42	154.42
Collateral			USD	USD	1.000	36179R6L8	GNMA GNII SF MA3575 M	99.300860	62	61.50	61.50	61.50
Collateral			USD	USD	1.000	36179R6S3	GNMA GNII SF MA3581 M	107.903266	43	46.86	46.86	46.86
Collateral			USD	USD	1.000	36179R6T1	GNMA GNII SF MA3582 M	108.086202	52	56.30	56.30	56.30
Collateral			USD	USD	1.000	36179R7C7	GNMA GNII JM MA3591 M	20.626468	1,428	294.49	294.49	294.49
Collateral			USD	USD	1.000	36179R7K9	GNMA GNII SF MA3598 M	89.385444	11,218	10,027.00	10,027.00	10,027.00
Collateral			USD	USD	1.000	36179R7L7	GNMA GNII SF MA3599 M	72.256180	1,550	1,119.96	1,119.96	1,119.96
Collateral			USD	USD	1.000	36179RA33	GNMA GNII SF MA2726 M	55.733253	511	284.70	284.70	284.70
Collateral			USD	USD	1.000	36179RA41	GNMA GNII SF MA2727 M	83.591899	136	113.61	113.61	113.61
Collateral			USD	USD	1.000	36179RAU3	GNMA GNII JM MA2719 M	50.812159	71	36.00	36.00	36.00
Collateral			USD	USD	1.000	36179RB32	GNMA GNII SF MA2758 M	58.247237	2,140	1,246.20	1,246.20	1,246.20
Collateral			USD	USD	1.000	36179RB40	GNMA GNII SF MA2759 M	62.818036	182	114.21	114.21	114.21
Collateral			USD	USD	1.000	36179RB73	GNMA GNII SF MA2762 M	49.033080	74	36.11	36.11	36.11
Collateral			USD	USD	1.000	36179RBY4	GNMA GNII SF MA2755 M	67.884727	69	46.66	46.66	46.66
Collateral			USD	USD	1.000	36179RBZ1	GNMA GNII SF MA2756 M	53.214633	33,531	17,843.61	17,843.61	17,843.61
Collateral			USD	USD	1.000	36179RD97	GNMA GNII SF MA2828 M	56.115762	17,120	9,606.79	9,606.79	9,606.79
Collateral			USD	USD	1.000	36179RDB2	GNMA GNII SF MA2798 M	72.249027	8,782	6,344.96	6,344.96	6,344.96
Collateral			USD	USD	1.000	36179RDE6	GNMA GNII SF MA2801 M	42.984040	88	37.71	37.71	37.71
Collateral			USD	USD	1.000	36179REB1	GNMA GNII SF MA2830 M	68.781175	1,952	1,342.40	1,342.40	1,342.40
Collateral			USD	USD	1.000	36179REC9	GNMA GNII SF MA2831 M	71.649172	10,480	7,508.87	7,508.87	7,508.87
Collateral			USD	USD	1.000	36179RED7	GNMA GNII SF MA2832 M	71.743913	1,343	963.61	963.61	963.61
Collateral			USD	USD	1.000	36179RFF1	GNMA GNII SF MA2866 M	64.990192	1,358	882.29	882.29	882.29


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Collateral			USD	USD	1.000	36179RG94	GNMA GNII SF MA2924 M	87.544375	1,419	1,242.01	1,242.01	1,242.01
Collateral			USD	USD	1.000	36179RGA1	GNMA GNII SF MA2893 M	73.002994	1,136	829.01	829.01	829.01
Collateral			USD	USD	1.000	36179RGB9	GNMA GNII SF MA2894 M	56.912545	2,025	1,152.29	1,152.29	1,152.29
Collateral			USD	USD	1.000	36179RGC7	GNMA GNII SF MA2895 M	57.181929	797	455.65	455.65	455.65
Collateral			USD	USD	1.000	36179RGD5	GNMA GNII SF MA2896 M	62.548782	902	564.36	564.36	564.36
Collateral			USD	USD	1.000	36179RHA0	GNMA GNII SF MA2925 M	84.389962	7,705	6,502.52	6,502.52	6,502.52
Collateral			USD	USD	1.000	36179RHB8	GNMA GNII SF MA2926 M	86.152625	188	161.59	161.59	161.59
Collateral			USD	USD	1.000	36179RHN2	GNMA GNII SF MA2937 M	34.502527	231	79.53	79.53	79.53
Collateral			USD	USD	1.000	36179RHT9	GNMA GNII SF MA2942 M	94.826089	147	139.72	139.72	139.72
Collateral			USD	USD	1.000	36179RJF7	GNMA GNII SF MA2962 M	70.866742	8,896	6,304.30	6,304.30	6,304.30
Collateral			USD	USD	1.000	36179RJG5	GNMA GNII SF MA2963 M	59.784344	16,975	10,148.20	10,148.20	10,148.20
Collateral			USD	USD	1.000	36179RJH3	GNMA GNII SF MA2964 M	61.556625	14,233	8,761.51	8,761.51	8,761.51
Collateral			USD	USD	1.000	36179RKS7	GNMA GNII SF MA3005 M	85.229253	609	518.80	518.80	518.80
Collateral			USD	USD	1.000	36179RLN7	GNMA GNII SF MA3033 M	87.685210	7,092	6,218.38	6,218.38	6,218.38
Collateral			USD	USD	1.000	36179RLP2	GNMA GNII SF MA3034 M	78.663948	12,386	9,743.15	9,743.15	9,743.15
Collateral			USD	USD	1.000	36179RLQ0	GNMA GNII SF MA3035 M	68.935537	26,005	17,926.56	17,926.56	17,926.56
Collateral			USD	USD	1.000	36179RLR8	GNMA GNII SF MA3036 M	60.183523	1,318	793.34	793.34	793.34
Collateral			USD	USD	1.000	36179RLS6	GNMA GNII SF MA3037 M	58.994165	6,009	3,544.91	3,544.91	3,544.91
Collateral			USD	USD	1.000	36179RLW7	GNMA GNII SF MA3041 M	66.428925	33	21.96	21.96	21.96
Collateral			USD	USD	1.000	36179RM22	GNMA GNII SF MA3077 M	83.605575	2,235	1,868.78	1,868.78	1,868.78
Collateral			USD	USD	1.000	36179RM55	GNMA GNII SF MA3080 M	87.902904	525	461.81	461.81	461.81
Collateral			USD	USD	1.000	36179RN21	GNMA GNII SF MA3109 M	73.476945	4,808	3,532.71	3,532.71	3,532.71
Collateral			USD	USD	1.000	36179RN39	GNMA GNII SF MA3110 M	73.103910	1,781	1,302.29	1,302.29	1,302.29
Collateral			USD	USD	1.000	36179RNR6	GNMA GNII JM MA3100 M	101.753055	607	617.25	617.25	617.25
Collateral			USD	USD	1.000	36179RNY1	GNMA GNII SF MA3107 M	63.647481	2,664	1,695.28	1,695.28	1,695.28
Collateral			USD	USD	1.000	36179RNZ8	GNMA GNII SF MA3108 M	61.961925	1,210	749.84	749.84	749.84
Collateral			USD	USD	1.000	36179RQ44	GNMA GNII SF MA3175 M	66.339243	18,693	12,400.57	12,400.57	12,400.57
Collateral			USD	USD	1.000	36179RQ69	GNMA GNII SF MA3177 M	68.406353	5,365	3,669.85	3,669.85	3,669.85
Collateral			USD	USD	1.000	36179RS91	GNMA GNII SF MA3244 M	82.541178	280	231.52	231.52	231.52
Collateral			USD	USD	1.000	36179RSP5	GNMA GNII SF MA3226 M	54.534235	63	34.44	34.44	34.44
Collateral			USD	USD	1.000	36179RTA7	GNMA GNII SF MA3245 M	74.721156	309	230.53	230.53	230.53
Collateral			USD	USD	1.000	36179RTC3	GNMA GNII SF MA3247 M	63.914944	5,458	3,488.49	3,488.49	3,488.49
Collateral			USD	USD	1.000	36179RTF6	GNMA GNII SF MA3250 M	77.018224	1,013	780.48	780.48	780.48
Collateral			USD	USD	1.000	36179RTG4	GNMA GNII SF MA3251 M	53.397260	209	111.76	111.76	111.76
Collateral			USD	USD	1.000	36179RUF4	GNMA GNII SF MA3282 M	85.994445	2,137	1,837.41	1,837.41	1,837.41
Collateral			USD	USD	1.000	36179RUG2	GNMA GNII SF MA3283 M	87.558035	1,175	1,028.80	1,028.80	1,028.80
Collateral			USD	USD	1.000	36179RUS6	GNMA GNII SF MA3293 M	76.558020	30	22.74	22.74	22.74


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Collateral			USD	USD	1.000	36179RUZ0	GNMA GNII JM MA3300 M	93.910597	565	530.56	530.56	530.56
Collateral			USD	USD	1.000	36179RVD8	GNMA GNII SF MA3312 M	66.083072	3,131	2,069.04	2,069.04	2,069.04
Collateral			USD	USD	1.000	36179RVF3	GNMA GNII SF MA3314 M	80.136051	486	389.48	389.48	389.48
Collateral			USD	USD	1.000	36179RVJ5	GNMA GNII SF MA3317 M	99.438237	698	693.64	693.64	693.64
Collateral			USD	USD	1.000	36179RWG0	GNMA GNII SF MA3347 M	91.763163	298	273.33	273.33	273.33
Collateral			USD	USD	1.000	36179RWH8	GNMA GNII SF MA3348 M	89.935684	1,767	1,588.97	1,588.97	1,588.97
Collateral			USD	USD	1.000	36179RWL9	GNMA GNII SF MA3351 M	68.116037	41	27.81	27.81	27.81
Collateral			USD	USD	1.000	36179RWT2	GNMA GNII SF MA3358 M	80.628970	136	109.44	109.44	109.44
Collateral			USD	USD	1.000	36179RWU9	GNMA GNII SF MA3359 M	85.052923	146	123.95	123.95	123.95
Collateral			USD	USD	1.000	36179RXE4	GNMA GNII SF MA3377 M	79.320407	2,338	1,854.36	1,854.36	1,854.36
Collateral			USD	USD	1.000	36179RXF1	GNMA GNII SF MA3378 M	66.101732	12,146	8,028.50	8,028.50	8,028.50
Collateral			USD	USD	1.000	36179RXG9	GNMA GNII SF MA3379 M	68.867562	36	24.51	24.51	24.51
Collateral			USD	USD	1.000	36179RXJ3	GNMA GNII SF MA3381 M	81.828109	2,627	2,149.50	2,149.50	2,149.50
Collateral			USD	USD	1.000	36179RY37	GNMA GNII SF MA3430 M	98.760673	928	916.53	916.53	916.53
Collateral			USD	USD	1.000	36179RY86	GNMA GNII SF MA3435 M	78.376457	214	167.51	167.51	167.51
Collateral			USD	USD	1.000	36179RY99	GNMA GNII SF MA3427 M	90.691509	511	463.72	463.72	463.72
Collateral			USD	USD	1.000	36179RYZ6	GNMA GNII SF MA3428 M	89.728129	501	449.51	449.51	449.51
Collateral			USD	USD	1.000	36179RZA0	GNMA GNII SF MA3437 M	79.541686	63	49.81	49.81	49.81
Collateral			USD	USD	1.000	36179RZB8	GNMA GNII SF MA3438 M	90.610551	131	119.05	119.05	119.05
Collateral			USD	USD	1.000	36179RZU6	GNMA GNII SF MA3455 M	80.829340	5,186	4,192.20	4,192.20	4,192.20
Collateral			USD	USD	1.000	36179RZV4	GNMA GNII SF MA3456 M	68.505900	224	153.48	153.48	153.48
Collateral			USD	USD	1.000	36179RZX0	GNMA GNII SF MA3458 M	78.896796	4,108	3,240.97	3,240.97	3,240.97
Collateral			USD	USD	1.000	36179RZY8	GNMA GNII SF MA3459 M	89.929157	1,123	1,009.79	1,009.79	1,009.79
Collateral			USD	USD	1.000	36179SAA5	GNMA GNII SF MA3601 M	81.390653	1,914	1,558.14	1,558.14	1,558.14
Collateral			USD	USD	1.000	36179SAB3	GNMA GNII SF MA3602 M	89.767133	477	428.14	428.14	428.14
Collateral			USD	USD	1.000	36179SB97	GNMA GNII SF MA3664 M	94.945006	8,813	8,367.27	8,367.27	8,367.27
Collateral			USD	USD	1.000	36179SBG1	GNMA GNII SF MA3639 M	93.894476	900	845.39	845.39	845.39
Collateral			USD	USD	1.000	36179SBQ9	GNMA GNII SF MA3647 M	105.296932	224	235.78	235.78	235.78
Collateral			USD	USD	1.000	36179SBR7	GNMA GNII SF MA3648 M	104.622421	57	59.77	59.77	59.77
Collateral			USD	USD	1.000	36179SCB1	GNMA GNII SF MA3666 M	89.703362	260	233.26	233.26	233.26
Collateral			USD	USD	1.000	36179SCC9	GNMA GNII SF MA3667 M	88.925224	1,319	1,172.57	1,172.57	1,172.57
Collateral			USD	USD	1.000	36179SCD7	GNMA GNII SF MA3668 M	92.018107	826	759.68	759.68	759.68
Collateral			USD	USD	1.000	36179SD20	GNMA GNII SF MA3721 M	107.193959	144	154.40	154.40	154.40
Collateral			USD	USD	1.000	36179SDS3	GNMA GNII SF MA3713 M	100.288337	160	160.07	160.07	160.07
Collateral			USD	USD	1.000	36179SDT1	GNMA GNII SF MA3714 M	46.872628	179	84.00	84.00	84.00
Collateral			USD	USD	1.000	36179SDY0	GNMA GNII SF MA3719 M	75.329083	37	27.57	27.57	27.57
Collateral			USD	USD	1.000	36179SDZ7	GNMA GNII SF MA3720 M	108.632332	118	127.99	127.99	127.99



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Collateral			USD	USD	1.000	36179SEH6	GNMA GNII SF MA3736 M	97.924644	459	449.24	449.24	449.24
Collateral			USD	USD	1.000	36179SEJ2	GNMA GNII SF MA3737 M	96.656517	13,461	13,011.31	13,011.31	13,011.31
Collateral			USD	USD	1.000	36179SEM5	GNMA GNII SF MA3740 M	93.610540	4,171	3,904.60	3,904.60	3,904.60
Collateral			USD	USD	1.000	36179SEN3	GNMA GNII SF MA3741 M	92.295722	265	244.27	244.27	244.27
Collateral			USD	USD	1.000	36179SFU6	GNMA GNII SF MA3779 M	97.930091	122	119.50	119.50	119.50
Collateral			USD	USD	1.000	36179SFV4	GNMA GNII SF MA3780 M	100.688179	87	87.15	87.15	87.15
Collateral			USD	USD	1.000	36179SGL5	GNMA GNII SF MA3803 M	99.488028	99,566	99,055.89	99,055.89	99,055.89
Collateral			USD	USD	1.000	36179SGM3	GNMA GNII SF MA3804 M	97.576035	7,297	7,119.71	7,119.71	7,119.71
Collateral			USD	USD	1.000	36179SH42	GNMA GNII SF MA3851 M	99.186987	275	272.60	272.60	272.60
Collateral			USD	USD	1.000	36179SJ24	GNMA GNII SF MA3881 M	108.661547	164	178.27	178.27	178.27
Collateral			USD	USD	1.000	36179SJS7	GNMA GNII SF MA3873 M	98.898241	4,693	4,641.04	4,641.04	4,641.04
Collateral			USD	USD	1.000	36179SJT5	GNMA GNII SF MA3874 M	100.863783	1,345	1,356.65	1,356.65	1,356.65
Collateral			USD	USD	1.000	36179SJW8	GNMA GNII SF MA3877 M	99.720152	278	277.52	277.52	277.52
Collateral			USD	USD	1.000	36179SJX6	GNMA GNII SF MA3878 M	101.945643	988	1,007.16	1,007.16	1,007.16
Collateral			USD	USD	1.000	36179SJJ4	GNMA GNII SF MA3879 M	103.209866	849	876.55	876.55	876.55
Collateral			USD	USD	1.000	36179SJJ1	GNMA GNII SF MA3880 M	111.112408	231	256.93	256.93	256.93
Collateral			USD	USD	1.000	36179SKX4	GNMA GNII JM MA3910 M	101.488779	533	541.44	541.44	541.44
Collateral			USD	USD	1.000	36179SLG0	GNMA GNII JM MA3927 M	98.832248	63	62.07	62.07	62.07
Collateral			USD	USD	1.000	36179SLR6	GNMA GNII SF MA3936 M	100.102727	2,053	2,055.39	2,055.39	2,055.39
Collateral			USD	USD	1.000	36179SLS4	GNMA GNII SF MA3937 M	102.062022	91,130	93,009.42	93,009.42	93,009.42
Collateral			USD	USD	1.000	36179SLT2	GNMA GNII SF MA3938 M	98.698632	8,585	8,473.51	8,473.51	8,473.51
Collateral			USD	USD	1.000	36179SLV7	GNMA GNII SF MA3940 M	104.906174	681	714.73	714.73	714.73
Collateral			USD	USD	1.000	36179SM46	GNMA GNII SF MA3979 M	101.952992	476	485.64	485.64	485.64
Collateral			USD	USD	1.000	36179SMT1	GNMA GNII JM MA3970 M	107.311979	467	501.38	501.38	501.38
Collateral			USD	USD	1.000	36179SN29	GNMA GNII SF MA4009 M	110.332987	380	419.80	419.80	419.80
Collateral			USD	USD	1.000	36179SNK9	GNMA GNII JM MA3994 M	100.634278	3,160	3,179.78	3,179.78	3,179.78
Collateral			USD	USD	1.000	36179SNU7	GNMA GNII SF MA4003 M	100.700378	20,067	20,207.19	20,207.19	20,207.19
Collateral			USD	USD	1.000	36179SNV5	GNMA GNII SF MA4004 M	103.217569	7,467	7,707.22	7,707.22	7,707.22
Collateral			USD	USD	1.000	36179SNZ6	GNMA GNII SF MA4008 M	108.168447	1,776	1,921.22	1,921.22	1,921.22
Collateral			USD	USD	1.000	36179SP50	GNMA GNII SF MA4044 M	102.865240	2,399	2,468.12	2,468.12	2,468.12
Collateral			USD	USD	1.000	36179SP68	GNMA GNII SF MA4045 M	104.938005	674	706.86	706.86	706.86
Collateral			USD	USD	1.000	36179SQV2	GNMA GNII SF MA4068 M	101.014409	172	173.79	173.79	173.79
Collateral			USD	USD	1.000	36179SRV1	GNMA GNII SF MA4100 M	98.478111	263	259.26	259.26	259.26
Collateral			USD	USD	1.000	36179SSD0	GNMA GNII JM MA4116 M	100.068167	4,426	4,429.26	4,429.26	4,429.26
Collateral			USD	USD	1.000	36179SSN8	GNMA GNII SF MA4125 M	96.886989	451	437.34	437.34	437.34
Collateral			USD	USD	1.000	36179SSP3	GNMA GNII SF MA4126 M	101.237667	4,483	4,538.86	4,538.86	4,538.86
Collateral			USD	USD	1.000	36179SSQ1	GNMA GNII SF MA4127 M	104.078944	2,690	2,800.14	2,800.14	2,800.14



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Collateral			USD	USD	1.000	36179SSR9	GNMA GNII SF MA4128 M	106.419222	8,203	8,729.11	8,729.11	8,729.11
Collateral			USD	USD	1.000	36179SSS7	GNMA GNII SF MA4129 M	107.265500	10,051	10,780.79	10,780.79	10,780.79
Collateral			USD	USD	1.000	3617A06S0	GNMA GNMI SF AO0881 X	97.364957	489	475.97	475.97	475.97
Collateral			USD	USD	1.000	3617A0C87	GNMA GNMI SF AO0095 X	85.934518	99	85.44	85.44	85.44
Collateral			USD	USD	1.000	3617A0C95	GNMA GNMI SF AO0096 X	89.463281	1,013	906.69	906.69	906.69
Collateral			USD	USD	1.000	3617A0J98	GNMA GNMI SF AO0288 X	96.946411	370	358.90	358.90	358.90
Collateral			USD	USD	1.000	3617A0JB3	GNMA GNMI SF AO0258 X	98.244827	2,121	2,083.50	2,083.50	2,083.50
Collateral			USD	USD	1.000	3617A2QK1	GNMA GNMI SF AO2258 X	68.817315	6,593	4,537.15	4,537.15	4,537.15
Collateral			USD	USD	1.000	3617A2QN5	GNMA GNMI SF AO2261 X	59.093814	998	589.69	589.69	589.69
Collateral			USD	USD	1.000	3617A2VW9	GNMA GNMI SF AO2429 X	88.660928	644	570.80	570.80	570.80
Collateral			USD	USD	1.000	3617A32E9	GNMA GNMI SF AO3473 X	90.976174	1,648	1,499.49	1,499.49	1,499.49
Collateral			USD	USD	1.000	3617A32J8	GNMA GNMI SF AO3477 X	80.986935	1,197	969.15	969.15	969.15
Collateral			USD	USD	1.000	3617A32U3	GNMA GNMI SF AO3487 X	97.457773	2,529	2,464.84	2,464.84	2,464.84
Collateral			USD	USD	1.000	3617A32V1	GNMA GNMI SF AO3488 X	88.723879	2,875	2,550.75	2,550.75	2,550.75
Collateral			USD	USD	1.000	3617A32W9	GNMA GNMI SF AO3489 X	96.233668	1,608	1,547.17	1,547.17	1,547.17
Collateral			USD	USD	1.000	3617A32X7	GNMA GNMI SF AO3490 X	76.475877	2,363	1,807.31	1,807.31	1,807.31
Collateral			USD	USD	1.000	3617A33D0	GNMA GNMI SF AO3496 X	58.648355	1,413	828.83	828.83	828.83
Collateral			USD	USD	1.000	3617A33E8	GNMA GNMI SF AO3497 X	76.808120	1,248	958.58	958.58	958.58
Collateral			USD	USD	1.000	3617A33V0	GNMA GNMI SF AO3512 X	73.835397	1,373	1,013.86	1,013.86	1,013.86
Collateral			USD	USD	1.000	3617A33W8	GNMA GNMI SF AO3513 X	73.850920	262	193.17	193.17	193.17
Collateral			USD	USD	1.000	3617A34C1	GNMA GNMI SF AO3519 X	98.063143	2,551	2,501.33	2,501.33	2,501.33
Collateral			USD	USD	1.000	3617A34D9	GNMA GNMI SF AO3520 X	104.533474	1,832	1,914.56	1,914.56	1,914.56
Collateral			USD	USD	1.000	3617A34E7	GNMA GNMI SF AO3521 X	99.870733	2,313	2,309.82	2,309.82	2,309.82
Collateral			USD	USD	1.000	3617A34F4	GNMA GNMI SF AO3522 X	79.088640	1,800	1,423.22	1,423.22	1,423.22
Collateral			USD	USD	1.000	3617A34G2	GNMA GNMI SF AO3523 X	85.211175	2,286	1,948.06	1,948.06	1,948.06
Collateral			USD	USD	1.000	3617A34H0	GNMA GNMI SF AO3524 X	68.425694	2,754	1,884.44	1,884.44	1,884.44
Collateral			USD	USD	1.000	3617A34J6	GNMA GNMI SF AO3525 X	104.431718	1,539	1,607.12	1,607.12	1,607.12
Collateral			USD	USD	1.000	3617A34Q0	GNMA GNMI SF AO3531 X	94.920341	1,640	1,556.72	1,556.72	1,556.72
Collateral			USD	USD	1.000	3617A34R8	GNMA GNMI SF AO3532 X	65.653893	3,056	2,006.60	2,006.60	2,006.60
Collateral			USD	USD	1.000	3617A34T4	GNMA GNMI SF AO3534 X	79.967945	1,983	1,586.04	1,586.04	1,586.04
Collateral			USD	USD	1.000	3617A34Y3	GNMA GNMI SF AO3539 X	95.248578	2,170	2,066.87	2,066.87	2,066.87
Collateral			USD	USD	1.000	3617A35E6	GNMA GNMI SF AO3545 X	95.146243	1,762	1,676.35	1,676.35	1,676.35
Collateral			USD	USD	1.000	3617A35F3	GNMA GNMI SF AO3546 X	100.364962	2,530	2,539.04	2,539.04	2,539.04
Collateral			USD	USD	1.000	3617A35H9	GNMA GNMI SF AO3548 X	86.312871	2,401	2,072.09	2,072.09	2,072.09
Collateral			USD	USD	1.000	3617A35J5	GNMA GNMI SF AO3549 X	77.182857	3,114	2,403.76	2,403.76	2,403.76
Collateral			USD	USD	1.000	3617A37C8	GNMA GNMI SF AO3591 X	90.478424	3,451	3,122.60	3,122.60	3,122.60
Collateral			USD	USD	1.000	3617A37E4	GNMA GNMI SF AO3593 X	94.607124	230	217.99	217.99	217.99



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Collateral			USD	USD	1.000	3617A3Z52	GNMA GNMI SF AO3464 X	74.335233	729	542.22	542.22	542.22
Collateral			USD	USD	1.000	3617A3Z60	GNMA GNMI SF AO3465 X	90.343633	116	104.75	104.75	104.75
Collateral			USD	USD	1.000	3617A45D6	GNMA GNCL CL AO4444	105.475827	281	296.58	296.58	296.58
Collateral			USD	USD	1.000	3617A4AH1	GNMA GNMI SF AO3608 X	74.102674	600	444.31	444.31	444.31
Collateral			USD	USD	1.000	3617A4AP3	GNMA GNMI SF AO3614 X	79.729184	41	32.38	32.38	32.38
Collateral			USD	USD	1.000	3617A4JE9	GNMA GNMI SF AO3861 X	99.887530	56	56.02	56.02	56.02
Collateral			USD	USD	1.000	3617A8MD8	GNMA GNMI SF AO7556 X	87.576565	4,055	3,551.46	3,551.46	3,551.46
Collateral			USD	USD	1.000	3617A8MV8	GNMA GNMI SF AO7572 X	33.277663	1,153	383.74	383.74	383.74
Collateral			USD	USD	1.000	3617A8RT8	GNMA GNMI SF AO7698 X	54.967454	1,096	602.18	602.18	602.18
Collateral			USD	USD	1.000	3617A8RZ4	GNMA GNMI SF AO7704 X	87.663839	3,671	3,218.01	3,218.01	3,218.01
Collateral			USD	USD	1.000	3617A9PV3	GNMA GNII SF AO8536 C	71.542278	285	203.89	203.89	203.89
Collateral			USD	USD	1.000	3617A9RK5	GNMA GNII SF AO8590 C	74.110482	1,533	1,135.92	1,135.92	1,135.92
Collateral			USD	USD	1.000	3617A9TB3	GNMA GNMI SF AO8646 X	89.644718	1,717	1,539.35	1,539.35	1,539.35
Collateral			USD	USD	1.000	3617A9VM6	GNMA GNMI SF AO8720 X	98.626019	460	453.53	453.53	453.53
Collateral			USD	USD	1.000	3617AAL28	GNMA GNMI SF AO9345 X	98.794150	419	414.19	414.19	414.19
Collateral			USD	USD	1.000	36180B2A8	GNMA GNMI SF AD0769 X	56.595984	307	173.81	173.81	173.81
Collateral			USD	USD	1.000	36180B2D2	GNMA GNMI SF AD0772 X	54.267740	269	146.17	146.17	146.17
Collateral			USD	USD	1.000	36180B3F6	GNMA GNMI SF AD0798 X	42.471134	316	134.05	134.05	134.05
Collateral			USD	USD	1.000	36180BKK6	GNMA GNMI SF AD0298 X	88.789226	660	585.70	585.70	585.70
Collateral			USD	USD	1.000	36180BYS4	GNMA GNMI SF AD0721 X	61.889221	1,778	1,100.15	1,100.15	1,100.15
Collateral			USD	USD	1.000	36180BYW5	GNMA GNMI SF AD0725 X	70.427756	54	37.70	37.70	37.70
Collateral			USD	USD	1.000	36180BZW4	GNMA GNMI SF AD0757 X	52.419156	256	133.93	133.93	133.93
Collateral			USD	USD	1.000	36180C3B3	GNMA GNMI SF AD1694 X	65.433126	750	490.92	490.92	490.92
Collateral			USD	USD	1.000	36180C4L0	GNMA GNMI SF AD1727 X	58.331187	35	20.26	20.26	20.26
Collateral			USD	USD	1.000	36180C4R7	GNMA GNMI SF AD1732 X	66.617757	397	264.77	264.77	264.77
Collateral			USD	USD	1.000	36180CDA4	GNMA GNMI SF AD0997 X	73.659107	116	85.50	85.50	85.50
Collateral			USD	USD	1.000	36180CDB2	GNMA GNMI SF AD0998 X	76.572602	98	74.96	74.96	74.96
Collateral			USD	USD	1.000	36180CDR7	GNMA GNMI SF AD1012 X	76.903514	37	28.30	28.30	28.30
Collateral			USD	USD	1.000	36180CNW5	GNMA GNMI SF AD1305 X	63.796507	75	47.91	47.91	47.91
Collateral			USD	USD	1.000	36180CXS3	GNMA GNMI SF AD1589 X	9.410563	153	14.37	14.37	14.37
Collateral			USD	USD	1.000	36180CYD5	GNMA GNMI SF AD1608 X	65.939163	2,803	1,848.37	1,848.37	1,848.37
Collateral			USD	USD	1.000	36180CYW3	GNMA GNMI SF AD1625 X	68.955028	983	678.12	678.12	678.12
Collateral			USD	USD	1.000	36180DEK9	GNMA GNMI SF AD1938 X	42.747344	858	366.59	366.59	366.59
Collateral			USD	USD	1.000	36180DG50	GNMA GNMI SF AD2020 X	22.932850	92	21.09	21.09	21.09
Collateral			USD	USD	1.000	36180DQF7	GNMA GNMI SF AD2254 X	81.686800	114	92.99	92.99	92.99
Collateral			USD	USD	1.000	36180DSZ1	GNMA GNMI SF AD2336 X	24.652388	2,957	728.91	728.91	728.91
Collateral			USD	USD	1.000	36180DV61	GNMA GNMI SF AD2437 X	48.272092	182	88.08	88.08	88.08


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Collateral			USD	USD	1.000	36180DXR3	GNMA GNMI SF AD2488 X	45.871871	8,045	3,690.35	3,690.35	3,690.35
Collateral			USD	USD	1.000	36180E6D2	GNMA GNMI SF AD3568 X	62.401378	35	21.60	21.60	21.60
Collateral			USD	USD	1.000	36180EH73	GNMA GNMI SF AD2954 X	35.359285	32	11.14	11.14	11.14
Collateral			USD	USD	1.000	36180EKH7	GNMA GNMI SF AD2996 X	48.180744	602	289.81	289.81	289.81
Collateral			USD	USD	1.000	36180EKV6	GNMA GNMI SF AD3008 X	46.414647	555	257.83	257.83	257.83
Collateral			USD	USD	1.000	36180EP58	GNMA GNMI SF AD3144 X	55.542020	1,136	630.73	630.73	630.73
Collateral			USD	USD	1.000	36180EPX7	GNMA GNMI SF AD3138 X	58.348340	114	66.26	66.26	66.26
Collateral			USD	USD	1.000	36180ESC0	GNMA GNMI SF AD3215 X	70.370527	6,282	4,420.85	4,420.85	4,420.85
Collateral			USD	USD	1.000	36180FE65	GNMA GNMI SF AD3757 X	86.397311	51	44.07	44.07	44.07
Collateral			USD	USD	1.000	36180FMP4	GNMA GNMI SF AD3966 X	70.698787	409	288.92	288.92	288.92
Collateral			USD	USD	1.000	36180FNP3	GNMA GNMI SF AD3998 X	78.446713	1,470	1,153.12	1,153.12	1,153.12
Collateral			USD	USD	1.000	36180GSJ0	GNMA GNCL CL AD5021	100.837000	1	1.15	1.15	1.15
Collateral			USD	USD	1.000	36180HJ25	GNMA GNMI SF AD5681 X	48.233720	57	27.39	27.39	27.39
Collateral			USD	USD	1.000	36180HVX3	GNMA GNMI SF AD6030 X	84.135112	134	112.94	112.94	112.94
Collateral			USD	USD	1.000	36180J5A8	GNMA GNMI SF AD7141 X	25.022757	1,497	374.52	374.52	374.52
Collateral			USD	USD	1.000	36180J5X8	GNMA GNMI SF AD7162 X	81.799489	421	344.57	344.57	344.57
Collateral			USD	USD	1.000	36180JFW9	GNMA GNMI SF AD6481 X	53.295090	358	190.74	190.74	190.74
Collateral			USD	USD	1.000	36180M3K1	GNMA GNMI SF AD8902 X	42.808669	2,737	1,171.62	1,171.62	1,171.62
Collateral			USD	USD	1.000	36180M7J0	GNMA GNMI SF AD8997 X	71.317639	709	505.36	505.36	505.36
Collateral			USD	USD	1.000	36180MHZ3	GNMA GNMI SF AD8348 X	80.236041	1,398	1,121.69	1,121.69	1,121.69
Collateral			USD	USD	1.000	36180MLN5	GNMA GNMI SF AD8433 X	88.527323	40	35.10	35.10	35.10
Collateral			USD	USD	1.000	36180NAR6	GNMA GNMI SF AD9016 X	60.056195	243	145.79	145.79	145.79
Collateral			USD	USD	1.000	36180NBB0	GNMA GNII SF AD9034 C	67.754347	53,327	36,131.11	36,131.11	36,131.11
Collateral			USD	USD	1.000	36180NKT1	GNMA GNMI SF AD9306 X	55.036519	1,529	841.44	841.44	841.44
Collateral			USD	USD	1.000	36180NPQ2	GNMA GNMI SF AD9431 X	55.805500	45	25.35	25.35	25.35
Collateral			USD	USD	1.000	36180NWW7	GNMA GNMI SF AD9663 X	75.123906	510	383.27	383.27	383.27
Collateral			USD	USD	1.000	36180SFW9	GNMA GNMI SF AE0181 X	63.567836	1,706	1,084.36	1,084.36	1,084.36
Collateral			USD	USD	1.000	36180SLT9	GNMA GNMI SF AE0338 X	59.350907	732	434.33	434.33	434.33
Collateral			USD	USD	1.000	36180SPB4	GNMA GNMI SF AE0418 X	66.633454	1,142	761.24	761.24	761.24
Collateral			USD	USD	1.000	36180UN21	GNMA GNII SF AE2209 C	33.925034	1,559	528.81	528.81	528.81
Collateral			USD	USD	1.000	36180URW1	GNMA GNMI SF AE2301 X	60.094099	767	460.63	460.63	460.63
Collateral			USD	USD	1.000	36180VU62	GNMA GNMI SF AE3305 X	96.959275	3,408	3,304.21	3,304.21	3,304.21
Collateral			USD	USD	1.000	36180VU88	GNMA GNMI SF AE3307 X	96.978826	3,942	3,823.13	3,823.13	3,823.13
Collateral			USD	USD	1.000	36180VUV7	GNMA GNMI SF AE3296 X	96.983426	2,779	2,695.43	2,695.43	2,695.43
Collateral			USD	USD	1.000	36180VUX3	GNMA GNMI SF AE3298 X	96.988112	598	579.86	579.86	579.86
Collateral			USD	USD	1.000	36180VVA2	GNMA GNMI SF AE3309 X	101.067465	2,445	2,471.06	2,471.06	2,471.06
Collateral			USD	USD	1.000	36180VVF1	GNMA GNMI SF AE3314 X	100.574333	2,148	2,159.98	2,159.98	2,159.98



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Collateral			USD	USD	1.000	36180W GK5	GNMA GNMI SF AE3802 X	98.241975	1,140	1,119.88	1,119.88	1,119.88
Collateral			USD	USD	1.000	36180Y5Y3	GNMA GNMI SF AE6263 X	65.500385	602	394.43	394.43	394.43
Collateral			USD	USD	1.000	36180YET4	GNMA GNII SF AE5546 C	70.681203	2,706	1,912.44	1,912.44	1,912.44
Collateral			USD	USD	1.000	36181AYM8	GNMA GNMI SF AE7016 X	69.610394	193	134.38	134.38	134.38
Collateral			USD	USD	1.000	36181BKM1	GNMA GNMI SF AE7500 X	66.552772	949	631.89	631.89	631.89
Collateral			USD	USD	1.000	36181BKW9	GNMA GNMI SF AE7509 X	60.725104	241	146.08	146.08	146.08
Collateral			USD	USD	1.000	36181BKX7	GNMA GNMI SF AE7510 X	65.144987	50	32.51	32.51	32.51
Collateral			USD	USD	1.000	36181BN63	GNMA GNMI SF AE7613 X	65.921337	59	39.19	39.19	39.19
Collateral			USD	USD	1.000	36181BP87	GNMA GNMI SF AE7647 X	76.150544	1,499	1,141.74	1,141.74	1,141.74
Collateral			USD	USD	1.000	36181BRV4	GNMA GNMI SF AE7700 X	66.502115	12,400	8,246.37	8,246.37	8,246.37
Collateral			USD	USD	1.000	36181CJE9	GNMA GNMI SF AE8361 X	99.559308	1,228	1,222.77	1,222.77	1,222.77
Collateral			USD	USD	1.000	36181CNG9	GNMA GNII SF AE8491 C	84.025620	1,599	1,343.49	1,343.49	1,343.49
Collateral			USD	USD	1.000	36181CNY0	GNMA GNMI SF AE8507 X	74.619751	6,309	4,707.73	4,707.73	4,707.73
Collateral			USD	USD	1.000	36181FAK7	GNMA GNMI SF AF0010 X	72.036970	1,392	1,003.03	1,003.03	1,003.03
Collateral			USD	USD	1.000	36181FRJ2	GNMA GNMI SF AF0489 X	69.036497	644	444.77	444.77	444.77
Collateral			USD	USD	1.000	36181FVP3	GNMA GNMI SF AF0622 X	87.958726	87	76.81	76.81	76.81
Collateral			USD	USD	1.000	36181FX55	GNMA GNMI SF AF0700 X	72.004309	1,229	884.63	884.63	884.63
Collateral			USD	USD	1.000	36181FX63	GNMA GNMI SF AF0701 X	77.124570	1,101	849.00	849.00	849.00
Collateral			USD	USD	1.000	36181FX89	GNMA GNMI SF AF0703 X	94.387243	304	287.05	287.05	287.05
Collateral			USD	USD	1.000	36181FYE5	GNMA GNMI SF AF0709 X	80.446329	2,156	1,734.59	1,734.59	1,734.59
Collateral			USD	USD	1.000	36181GFK0	GNMA GNMI SF AF1070 X	77.437538	972	752.46	752.46	752.46
Collateral			USD	USD	1.000	36181JCW1	GNMA GNMI SF AF2785 X	77.056091	114	87.94	87.94	87.94
Collateral			USD	USD	1.000	36181KAG5	GNMA GNMI SF AF3607 X	80.815284	924	746.57	746.57	746.57
Collateral			USD	USD	1.000	36181LT32	GNMA GNMI SF AF5070 X	63.904576	795	507.98	507.98	507.98
Collateral			USD	USD	1.000	36181LT57	GNMA GNMI SF AF5072 X	30.804124	761	234.29	234.29	234.29
Collateral			USD	USD	1.000	36181PMR7	GNMA GNMI SF AF7568 X	78.460061	989	775.65	775.65	775.65
Collateral			USD	USD	1.000	36181RDR3	GNMA GNMI SF AF9112 X	52.715180	92	48.29	48.29	48.29
Collateral			USD	USD	1.000	36181TP47	GNMA GNMI SF AG0443 X	61.631466	351	216.14	216.14	216.14
Collateral			USD	USD	1.000	36181TPZ8	GNMA GNMI SF AG0440 X	58.373499	198	115.74	115.74	115.74
Collateral			USD	USD	1.000	36181TQV6	GNMA GNII SF AG0468 C	74.055918	1,996	1,478.38	1,478.38	1,478.38
Collateral			USD	USD	1.000	36181WFC3	GNMA GNII SF AG2863 C	59.305222	5,342	3,168.37	3,168.37	3,168.37
Collateral			USD	USD	1.000	36181WPX6	GNMA GNII SF AG3138 C	46.906811	1,182	554.37	554.37	554.37
Collateral			USD	USD	1.000	36181WSM7	GNMA GNII SF AG3224 C	60.144319	2,263	1,360.88	1,360.88	1,360.88
Collateral			USD	USD	1.000	36181WSQ8	GNMA GNII SF AG3227 C	70.705950	1,578	1,115.67	1,115.67	1,115.67
Collateral			USD	USD	1.000	36181WXH2	GNMA GNII SF AG3380 C	51.299834	2,979	1,528.47	1,528.47	1,528.47
Collateral			USD	USD	1.000	36181XFH0	GNMA GNII SF AG3768 C	63.903700	1,561	997.35	997.35	997.35
Collateral			USD	USD	1.000	36182ADH1	GNMA GNMI SF AG5504 X	90.004026	201	180.76	180.76	180.76



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Collateral			USD	USD	1.000	36182AH38	GNMA GNMI SF AG5650 X	79.608147	664	528.88	528.88	528.88
Collateral			USD	USD	1.000	36182AH53	GNMA GNMI SF AG5652 X	75.001611	3,394	2,545.73	2,545.73	2,545.73
Collateral			USD	USD	1.000	36182AH61	GNMA GNMI SF AG5653 X	67.936487	1,235	838.85	838.85	838.85
Collateral			USD	USD	1.000	36182AHV6	GNMA GNMI SF AG5644 X	67.120224	1,131	759.00	759.00	759.00
Collateral			USD	USD	1.000	36182AJC6	GNMA GNMI SF AG5659 X	99.280296	101	100.60	100.60	100.60
Collateral			USD	USD	1.000	36182AJF9	GNMA GNMI SF AG5662 X	100.521118	171	172.38	172.38	172.38
Collateral			USD	USD	1.000	36182AJP7	GNMA GNMI SF AG5670 X	74.115241	361	267.34	267.34	267.34
Collateral			USD	USD	1.000	36182AK26	GNMA GNMI SF AG5713 X	95.715435	541	518.18	518.18	518.18
Collateral			USD	USD	1.000	36182AK42	GNMA GNMI SF AG5715 X	74.040223	1,183	875.57	875.57	875.57
Collateral			USD	USD	1.000	36182AK59	GNMA GNMI SF AG5716 X	93.391798	1,643	1,534.52	1,534.52	1,534.52
Collateral			USD	USD	1.000	36182AK67	GNMA GNMI SF AG5717 X	99.354815	482	478.96	478.96	478.96
Collateral			USD	USD	1.000	36182AKU4	GNMA GNMI SF AG5707 X	87.618553	67	58.41	58.41	58.41
Collateral			USD	USD	1.000	36182AKV2	GNMA GNMI SF AG5708 X	90.310636	78	70.74	70.74	70.74
Collateral			USD	USD	1.000	36182AKW0	GNMA GNMI SF AG5709 X	64.182254	1,154	740.47	740.47	740.47
Collateral			USD	USD	1.000	36182AKZ3	GNMA GNMI SF AG5712 X	74.379708	2,774	2,063.24	2,063.24	2,063.24
Collateral			USD	USD	1.000	36182ATC5	GNMA GNMI SF AG5947 X	84.674177	1,275	1,079.19	1,079.19	1,079.19
Collateral			USD	USD	1.000	36182ATD3	GNMA GNMI SF AG5948 X	42.048895	1,017	427.71	427.71	427.71
Collateral			USD	USD	1.000	36182ATE1	GNMA GNMI SF AG5949 X	72.067139	2,699	1,944.85	1,944.85	1,944.85
Collateral			USD	USD	1.000	36182AUD1	GNMA GNMI SF AG5980 X	90.036040	149	134.16	134.16	134.16
Collateral			USD	USD	1.000	36182CAQ0	GNMA GNMI SF AG7215 X	76.719308	4,485	3,440.82	3,440.82	3,440.82
Collateral			USD	USD	1.000	36182D4B8	GNMA GNMI SF AG8918 X	56.964284	9,121	5,195.70	5,195.70	5,195.70
Collateral			USD	USD	1.000	36182D4G7	GNMA GNMI SF AG8923 X	66.166392	2,472	1,635.94	1,635.94	1,635.94
Collateral			USD	USD	1.000	36182DT21	GNMA GNMI SF AG8669 X	35.884084	574	206.12	206.12	206.12
Collateral			USD	USD	1.000	36182HNE2	GNMA GNHA ML AH1289 H	110.684383	3,863	4,275.38	4,275.38	4,275.38
Collateral			USD	USD	1.000	36182LY92	GNMA GNMI SF AH4336 X	63.894681	434	277.61	277.61	277.61
Collateral			USD	USD	1.000	36182QCE4	GNMA GNMI SF AH7269 X	78.050716	6,507	5,078.81	5,078.81	5,078.81
Collateral			USD	USD	1.000	36182QCS3	GNMA GNMI SF AH7281 X	85.605216	2,250	1,926.34	1,926.34	1,926.34
Collateral			USD	USD	1.000	36182R3Z5	GNMA GNII SF AH8916 C	91.149912	169	154.45	154.45	154.45
Collateral			USD	USD	1.000	36182R5F7	GNMA GNMI SF AH8946 X	64.958726	174	113.02	113.02	113.02
Collateral			USD	USD	1.000	36182SA85	GNMA GNMI SF AH9031 X	70.509238	1,450	1,022.23	1,022.23	1,022.23
Collateral			USD	USD	1.000	36182U2F3	GNMA GNII SF AJ0774 C	72.438626	3,149	2,281.45	2,281.45	2,281.45
Collateral			USD	USD	1.000	36182UN45	GNMA GNMI SF AJ0411 X	54.452750	38	20.57	20.57	20.57
Collateral			USD	USD	1.000	36182UNZ6	GNMA GNMI SF AJ0408 X	70.345365	766	539.17	539.17	539.17
Collateral			USD	USD	1.000	36182UWW3	GNMA GNMI SF AJ0661 X	78.921426	1,134	895.16	895.16	895.16
Collateral			USD	USD	1.000	36182UXT9	GNMA GNMI SF AJ0690 X	78.164747	1,171	915.03	915.03	915.03
Collateral			USD	USD	1.000	36182UYE1	GNMA GNMI SF AJ0709 X	80.238768	40	31.94	31.94	31.94
Collateral			USD	USD	1.000	36182VHB4	GNMA GNMI SF AJ1126 X	96.059470	341	327.25	327.25	327.25



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Collateral			USD	USD	1.000	36182WBN2	GNMA GNMI SF AJ1845 X	63.785220	958	610.82	610.82	610.82
Collateral			USD	USD	1.000	36182WBZ5	GNMA GNMI SF AJ1856 X	22.413402	2,289	513.12	513.12	513.12
Collateral			USD	USD	1.000	36182WLM3	GNMA GNMI SF AJ2132 X	73.206248	2,190	1,603.42	1,603.42	1,603.42
Collateral			USD	USD	1.000	36182WLP6	GNMA GNMI SF AJ2134 X	63.747308	898	572.69	572.69	572.69
Collateral			USD	USD	1.000	36182WNA7	GNMA GNMI SF AJ2185 X	84.412915	1,285	1,084.47	1,084.47	1,084.47
Collateral			USD	USD	1.000	36182WNH2	GNMA GNMI SF AJ2192 X	59.017449	3,324	1,961.84	1,961.84	1,961.84
Collateral			USD	USD	1.000	36182WNQ2	GNMA GNMI SF AJ2199 X	72.497236	44	32.17	32.17	32.17
Collateral			USD	USD	1.000	36182XK83	GNMA GNMI SF AJ3019 X	76.647986	1,690	1,295.01	1,295.01	1,295.01
Collateral			USD	USD	1.000	36182XT35	GNMA GNMI SF AJ3270 X	91.211261	3,914	3,569.95	3,569.95	3,569.95
Collateral			USD	USD	1.000	36182XU66	GNMA GNMI SF AJ3305 X	51.965205	8,056	4,186.42	4,186.42	4,186.42
Collateral			USD	USD	1.000	36182XWF4	GNMA GNMI SF AJ3346 X	97.474454	1,211	1,179.95	1,179.95	1,179.95
Collateral			USD	USD	1.000	36182YEF2	GNMA GNMI SF AJ3734 X	52.705586	62	32.57	32.57	32.57
Collateral			USD	USD	1.000	36182YK57	GNMA GNMI SF AJ3916 X	92.823871	1,531	1,420.96	1,420.96	1,420.96
Collateral			USD	USD	1.000	36182YLF4	GNMA GNMI SF AJ3926 X	96.908133	141	136.54	136.54	136.54
Collateral			USD	USD	1.000	36182YLQ0	GNMA GNMI SF AJ3935 X	96.751651	291	281.93	281.93	281.93
Collateral			USD	USD	1.000	36183BCF3	GNMA GNMI SF AJ5470 X	44.567804	108	48.08	48.08	48.08
Collateral			USD	USD	1.000	36183CU38	GNMA GNMI SF AJ6902 X	84.415860	2,805	2,368.18	2,368.18	2,368.18
Collateral			USD	USD	1.000	36183DYV0	GNMA GNII SF AJ7924 C	46.794844	1,225	573.40	573.40	573.40
Collateral			USD	USD	1.000	36183E3P5	GNMA GNMI SF AJ8906 X	89.451000	1	1.02	1.02	1.02
Collateral			USD	USD	1.000	36183FAH2	GNMA GNMI SF AJ9008 X	78.347259	2,408	1,886.99	1,886.99	1,886.99
Collateral			USD	USD	1.000	36183FAK5	GNMA GNMI SF AJ9010 X	84.054900	1,320	1,109.26	1,109.26	1,109.26
Collateral			USD	USD	1.000	36183FHX0	GNMA GNMI SF AJ9246 X	37.250352	2,062	768.11	768.11	768.11
Collateral			USD	USD	1.000	36183GBN6	GNMA GNMI SF AJ9945 X	78.567412	411	322.78	322.78	322.78
Collateral			USD	USD	1.000	36183HMW2	GNMA GNII SF AK0373 C	85.820066	1,674	1,436.38	1,436.38	1,436.38
Collateral			USD	USD	1.000	36183HMK7	GNMA GNMI SF AK0394 X	78.326805	1,229	962.91	962.91	962.91
Collateral			USD	USD	1.000	36183HR49	GNMA GNMI SF AK0507 X	70.930073	803	569.39	569.39	569.39
Collateral			USD	USD	1.000	36183HRE7	GNMA GNMI SF AK0485 X	68.903618	436	300.63	300.63	300.63
Collateral			USD	USD	1.000	36183HRT4	GNMA GNMI SF AK0498 X	94.671750	1,711	1,619.69	1,619.69	1,619.69
Collateral			USD	USD	1.000	36183HRV9	GNMA GNMI SF AK0500 X	88.428177	2,052	1,814.74	1,814.74	1,814.74
Collateral			USD	USD	1.000	36183HRW7	GNMA GNMI SF AK0501 X	83.256362	3,504	2,917.11	2,917.11	2,917.11
Collateral			USD	USD	1.000	36183HVG7	GNMA GNMI SF AK0615 X	75.504716	1,642	1,239.82	1,239.82	1,239.82
Collateral			USD	USD	1.000	36183J2N0	GNMA GNMI SF AK1681 X	83.057109	2,086	1,732.44	1,732.44	1,732.44
Collateral			USD	USD	1.000	36183J2P5	GNMA GNMI SF AK1682 X	65.254126	1,737	1,133.18	1,133.18	1,133.18
Collateral			USD	USD	1.000	36183JEM9	GNMA GNII SF AK1040 C	73.876253	216	159.40	159.40	159.40
Collateral			USD	USD	1.000	36183JJ51	GNMA GNII SF AK1184 C	55.914688	1,877	1,049.41	1,049.41	1,049.41
Collateral			USD	USD	1.000	36183KEU8	GNMA GNMI SF AK1947 X	91.732767	811	743.77	743.77	743.77
Collateral			USD	USD	1.000	36183L4Q6	GNMA GNMI SF AK3531 X	80.160965	2,914	2,336.13	2,336.13	2,336.13



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Collateral			USD	USD	1.000	36183LA71	GNMA GNMI SF AK2730 X	58.986672	2,184	1,288.36	1,288.36	1,288.36
Collateral			USD	USD	1.000	36183LA97	GNMA GNMI SF AK2732 X	81.053960	1,884	1,526.74	1,526.74	1,526.74
Collateral			USD	USD	1.000	36183LBT2	GNMA GNMI SF AK2750 X	62.725866	1,020	639.79	639.79	639.79
Collateral			USD	USD	1.000	36183NE32	GNMA GNMI SF AK4654 X	102.056224	562	573.72	573.72	573.72
Collateral			USD	USD	1.000	36183NFA5	GNMA GNMI SF AK4661 X	98.878211	352	348.07	348.07	348.07
Collateral			USD	USD	1.000	36183P2A4	GNMA GNPL PN AK6169	100.346540	284	284.88	284.88	284.88
Collateral			USD	USD	1.000	36183PL70	GNMA GNMI SF AK5750 X	59.931860	1,506	902.57	902.57	902.57
Collateral			USD	USD	1.000	36183PM38	GNMA GNMI SF AK5778 X	75.320087	454	341.84	341.84	341.84
Collateral			USD	USD	1.000	36183PM53	GNMA GNMI SF AK5780 X	51.426319	2,069	1,063.80	1,063.80	1,063.80
Collateral			USD	USD	1.000	36183PMR5	GNMA GNII SF AK5768 C	55.823934	1,430	798.31	798.31	798.31
Collateral			USD	USD	1.000	36183QCY9	GNMA GNMI SF AK6387 X	69.794540	7,724	5,390.62	5,390.62	5,390.62
Collateral			USD	USD	1.000	36183QFP5	GNMA GNMI SF AK6474 X	82.642829	1,254	1,036.61	1,036.61	1,036.61
Collateral			USD	USD	1.000	36183QTL9	GNMA GNMI SF AK6855 X	55.401677	5,419	3,002.21	3,002.21	3,002.21
Collateral			USD	USD	1.000	36183QTM7	GNMA GNMI SF AK6856 X	61.888856	4,555	2,819.14	2,819.14	2,819.14
Collateral			USD	USD	1.000	36183QUU7	GNMA GNMI SF AK6895 X	67.520186	2,762	1,864.62	1,864.62	1,864.62
Collateral			USD	USD	1.000	36183QWP6	GNMA GNMI SF AK6954 X	65.581791	2,323	1,523.51	1,523.51	1,523.51
Collateral			USD	USD	1.000	36183QYH2	GNMA GNMI SF AK7012 X	83.583999	228	190.69	190.69	190.69
Collateral			USD	USD	1.000	36183QYY5	GNMA GNMI SF AK7027 X	85.518923	584	499.42	499.42	499.42
Collateral			USD	USD	1.000	36183RC27	GNMA GNMI SF AK7289 X	60.840259	6,901	4,198.72	4,198.72	4,198.72
Collateral			USD	USD	1.000	36183RCS0	GNMA GNMI SF AK7281 X	75.238386	665	499.96	499.96	499.96
Collateral			USD	USD	1.000	36183REK5	GNMA GNMI SF AK7338 X	73.303461	8,044	5,896.64	5,896.64	5,896.64
Collateral			USD	USD	1.000	36183S7K1	GNMA GNMI SF AK8998 X	70.937228	2,422	1,718.35	1,718.35	1,718.35
Collateral			USD	USD	1.000	36183SBN0	GNMA GNMI SF AK8145 X	72.335302	1,158	837.43	837.43	837.43
Collateral			USD	USD	1.000	36183SEK3	GNMA GNMI SF AK8238 X	63.463062	2,230	1,415.04	1,415.04	1,415.04
Collateral			USD	USD	1.000	36183SUX7	GNMA GNMI SF AK8698 X	89.310296	691	616.79	616.79	616.79
Collateral			USD	USD	1.000	36183TNT2	GNMA GNMI SF AK9402 X	75.352416	2,606	1,963.70	1,963.70	1,963.70
Collateral			USD	USD	1.000	36183TNY1	GNMA GNMI SF AK9407 X	77.130641	5,539	4,272.46	4,272.46	4,272.46
Collateral			USD	USD	1.000	36183TTE9	GNMA GNMI SF AK9549 X	60.375404	1,816	1,096.27	1,096.27	1,096.27
Collateral			USD	USD	1.000	36183TYK9	GNMA GNMI SF AK9714 X	84.862754	223	189.36	189.36	189.36
Collateral			USD	USD	1.000	36183V2A1	GNMA GNMI SF AL0769 X	75.617710	5,693	4,304.59	4,304.59	4,304.59
Collateral			USD	USD	1.000	36183VZ72	GNMA GNMI SF AL0766 X	47.940525	2,302	1,103.50	1,103.50	1,103.50
Collateral			USD	USD	1.000	36183VZ98	GNMA GNMI SF AL0768 X	50.299719	608	305.90	305.90	305.90
Collateral			USD	USD	1.000	36183W4N9	GNMA GNMI SF AL1729 X	72.400840	2,678	1,939.10	1,939.10	1,939.10
Collateral			USD	USD	1.000	36183WHF2	GNMA GNMI SF AL1130 X	82.169215	1,286	1,057.00	1,057.00	1,057.00
Collateral			USD	USD	1.000	36183WHM7	GNMA GNMI SF AL1136 X	83.918111	831	697.04	697.04	697.04
Collateral			USD	USD	1.000	36183WTY8	GNMA GNMI SF AL1467 X	84.711836	6,738	5,707.77	5,707.77	5,707.77
Collateral			USD	USD	1.000	36183WV41	GNMA GNMI SF AL1535 X	83.014991	1,144	949.64	949.64	949.64



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Collateral			USD	USD	1.000	36183WV74	GNMA GNMI SF AL1538 X	98.139321	549	538.78	538.78	538.78
Collateral			USD	USD	1.000	36183X2G4	GNMA GNMI SF AL2575 X	73.719127	7,663	5,648.85	5,648.85	5,648.85
Collateral			USD	USD	1.000	36183X2J8	GNMA GNMI SF AL2577 X	63.810269	5,467	3,488.21	3,488.21	3,488.21
Collateral			USD	USD	1.000	36183X2K5	GNMA GNMI SF AL2578 X	60.877636	4,053	2,467.35	2,467.35	2,467.35
Collateral			USD	USD	1.000	36183X2N9	GNMA GNMI SF AL2581 X	69.512660	5,098	3,543.79	3,543.79	3,543.79
Collateral			USD	USD	1.000	36183X2Q2	GNMA GNMI SF AL2583 X	82.844649	9,667	8,008.34	8,008.34	8,008.34
Collateral			USD	USD	1.000	36183X2R0	GNMA GNMI SF AL2584 X	63.801294	5,520	3,521.68	3,521.68	3,521.68
Collateral			USD	USD	1.000	36183X2T6	GNMA GNMI SF AL2586 X	77.226121	3,413	2,635.57	2,635.57	2,635.57
Collateral			USD	USD	1.000	36183X2U3	GNMA GNMI SF AL2587 X	54.306654	163	88.67	88.67	88.67
Collateral			USD	USD	1.000	36183X2W9	GNMA GNMI SF AL2589 X	69.158119	5,266	3,641.83	3,641.83	3,641.83
Collateral			USD	USD	1.000	36183X2Y5	GNMA GNMI SF AL2591 X	86.254429	3,330	2,872.54	2,872.54	2,872.54
Collateral			USD	USD	1.000	36183X2Z2	GNMA GNMI SF AL2592 X	52.280372	5,050	2,639.91	2,639.91	2,639.91
Collateral			USD	USD	1.000	36183X3V0	GNMA GNMI SF AL2612 X	75.802563	3,202	2,427.24	2,427.24	2,427.24
Collateral			USD	USD	1.000	36183X3W8	GNMA GNMI SF AL2613 X	65.934666	7,051	4,649.34	4,649.34	4,649.34
Collateral			USD	USD	1.000	36183X4G2	GNMA GNMI SF AL2623 X	50.280660	2,918	1,467.07	1,467.07	1,467.07
Collateral			USD	USD	1.000	36183X5M8	GNMA GNPL PN AL2652	100.184740	568	568.84	568.84	568.84
Collateral			USD	USD	1.000	36183XCH1	GNMA GNMI SF AL1872 X	51.085875	581	296.90	296.90	296.90
Collateral			USD	USD	1.000	36183XCJ7	GNMA GNMI SF AL1873 X	75.128084	5,534	4,157.60	4,157.60	4,157.60
Collateral			USD	USD	1.000	36183XCK4	GNMA GNMI SF AL1874 X	72.371623	6,765	4,895.67	4,895.67	4,895.67
Collateral			USD	USD	1.000	36183XCT5	GNMA GNMI SF AL1882 X	47.118699	4,378	2,062.62	2,062.62	2,062.62
Collateral			USD	USD	1.000	36183XCU2	GNMA GNMI SF AL1883 X	36.858628	1,640	604.37	604.37	604.37
Collateral			USD	USD	1.000	36183XCV0	GNMA GNMI SF AL1884 X	71.498141	178	127.52	127.52	127.52
Collateral			USD	USD	1.000	36183XL32	GNMA GNMI SF AL2146 X	49.393308	5,538	2,735.37	2,735.37	2,735.37
Collateral			USD	USD	1.000	36183XL65	GNMA GNMI SF AL2149 X	70.067514	4,393	3,077.88	3,077.88	3,077.88
Collateral			USD	USD	1.000	36183XLW8	GNMA GNMI SF AL2141 X	58.792425	4,906	2,884.21	2,884.21	2,884.21
Collateral			USD	USD	1.000	36183XM98	GNMA GNMI SF AL2184 X	61.517510	3,447	2,120.41	2,120.41	2,120.41
Collateral			USD	USD	1.000	36183XMB3	GNMA GNMI SF AL2154 X	59.487489	6,397	3,805.68	3,805.68	3,805.68
Collateral			USD	USD	1.000	36183XMV9	GNMA GNMI SF AL2172 X	59.034321	3,544	2,092.30	2,092.30	2,092.30
Collateral			USD	USD	1.000	36183XMW7	GNMA GNMI SF AL2173 X	44.836526	1,081	484.83	484.83	484.83
Collateral			USD	USD	1.000	36183XNA4	GNMA GNMI SF AL2185 X	39.254289	2,600	1,020.53	1,020.53	1,020.53
Collateral			USD	USD	1.000	36183XNB2	GNMA GNMI SF AL2186 X	55.717404	1,344	748.67	748.67	748.67
Collateral			USD	USD	1.000	36183XNC0	GNMA GNMI SF AL2187 X	77.361048	3,098	2,396.36	2,396.36	2,396.36
Collateral			USD	USD	1.000	36183XND8	GNMA GNMI SF AL2188 X	68.968450	4,653	3,209.04	3,209.04	3,209.04
Collateral			USD	USD	1.000	36183XNF3	GNMA GNMI SF AL2190 X	70.353117	6,226	4,379.88	4,379.88	4,379.88
Collateral			USD	USD	1.000	36183XQ29	GNMA GNMI SF AL2273 X	77.252217	2,179	1,683.41	1,683.41	1,683.41
Collateral			USD	USD	1.000	36183XQ60	GNMA GNMI SF AL2277 X	69.006499	7,570	5,223.59	5,223.59	5,223.59
Collateral			USD	USD	1.000	36183XQ78	GNMA GNMI SF AL2278 X	66.962526	876	586.26	586.26	586.26



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Collateral			USD	USD	1.000	36183XQ86	GNMA GNMI SF AL2279 X	61.011756	2,840	1,732.69	1,732.69	1,732.69
Collateral			USD	USD	1.000	36183XRA0	GNMA GNMI SF AL2281 X	69.172437	1,649	1,140.65	1,140.65	1,140.65
Collateral			USD	USD	1.000	36183XRB8	GNMA GNMI SF AL2282 X	73.479236	6,459	4,745.90	4,745.90	4,745.90
Collateral			USD	USD	1.000	36183XRC6	GNMA GNMI SF AL2283 X	55.559647	5,259	2,922.12	2,922.12	2,922.12
Collateral			USD	USD	1.000	36183XRV4	GNMA GNMI SF AL2300 X	79.653426	2,463	1,961.86	1,961.86	1,961.86
Collateral			USD	USD	1.000	36183YKH0	GNMA GNMI SF AL2996 X	91.593659	1,278	1,170.57	1,170.57	1,170.57
Collateral			USD	USD	1.000	36183YKJ6	GNMA GNMI SF AL2997 X	80.241938	4,690	3,763.63	3,763.63	3,763.63
Collateral			USD	USD	1.000	36183YKT4	GNMA GNMI SF AL3006 X	98.277423	60	59.22	59.22	59.22
Collateral			USD	USD	1.000	36183YPQ5	GNMA GNMI SF AL3131 X	73.405670	82	60.13	60.13	60.13
Collateral			USD	USD	1.000	36183YR75	GNMA GNMI SF AL3210 X	36.149433	99	35.82	35.82	35.82
Collateral			USD	USD	1.000	36183YRH3	GNMA GNMI SF AL3188 X	74.812094	38	28.53	28.53	28.53
Collateral			USD	USD	1.000	36184A2S7	GNMA GNMI SF AL4385 X	63.737746	5,818	3,708.00	3,708.00	3,708.00
Collateral			USD	USD	1.000	36184A2T5	GNMA GNMI SF AL4386 X	62.118762	1,722	1,069.87	1,069.87	1,069.87
Collateral			USD	USD	1.000	36184AC49	GNMA GNMI SF AL3691 X	35.078597	849	297.69	297.69	297.69
Collateral			USD	USD	1.000	36184AEJ4	GNMA GNMI SF AL3737 X	59.949244	3,403	2,040.00	2,040.00	2,040.00
Collateral			USD	USD	1.000	36184AVY2	GNMA GNMI SF AL4231 X	84.367242	50	42.30	42.30	42.30
Collateral			USD	USD	1.000	36184B2A4	GNMA GNMI SF AL5269 X	63.736801	10,226	6,517.49	6,517.49	6,517.49
Collateral			USD	USD	1.000	36184B5G8	GNMA GNMI SF AL5347 X	86.061853	2,455	2,112.85	2,112.85	2,112.85
Collateral			USD	USD	1.000	36184B5H6	GNMA GNMI SF AL5348 X	76.820186	2,013	1,546.39	1,546.39	1,546.39
Collateral			USD	USD	1.000	36184BG43	GNMA GNMI SF AL4719 X	42.686278	450	192.24	192.24	192.24
Collateral			USD	USD	1.000	36184BJC2	GNMA GNMI SF AL4759 X	84.303455	5,635	4,750.86	4,750.86	4,750.86
Collateral			USD	USD	1.000	36184BTH0	GNMA GNMI SF AL5052 X	77.914226	688	535.98	535.98	535.98
Collateral			USD	USD	1.000	36184BTP2	GNMA GNMI SF AL5058 X	94.072152	501	471.46	471.46	471.46
Collateral			USD	USD	1.000	36184BTQ0	GNMA GNMI SF AL5059 X	74.833174	2,370	1,773.30	1,773.30	1,773.30
Collateral			USD	USD	1.000	36184BZF7	GNMA GNMI SF AL5242 X	56.190548	3,273	1,839.36	1,839.36	1,839.36
Collateral			USD	USD	1.000	36184BZL4	GNMA GNMI SF AL5247 X	68.103260	2,669	1,817.35	1,817.35	1,817.35
Collateral			USD	USD	1.000	36184CA47	GNMA GNMI SF AL5427 X	51.351880	5,252	2,697.03	2,697.03	2,697.03
Collateral			USD	USD	1.000	36184CAP0	GNMA GNMI SF AL5414 X	63.245391	2,789	1,763.60	1,763.60	1,763.60
Collateral			USD	USD	1.000	36184CBT1	GNMA GNMI SF AL5450 X	65.414332	5,177	3,386.29	3,386.29	3,386.29
Collateral			USD	USD	1.000	36184CR56	GNMA GNMI SF AL5908 X	73.203217	5,074	3,714.08	3,714.08	3,714.08
Collateral			USD	USD	1.000	36184D6S7	GNMA GNMI SF AL7181 X	55.830193	1,414	789.55	789.55	789.55
Collateral			USD	USD	1.000	36184D6Z1	GNMA GNMI SF AL7188 X	97.601909	284	276.87	276.87	276.87
Collateral			USD	USD	1.000	36184DMV2	GNMA GNMI SF AL6672 X	64.212815	9,489	6,092.90	6,092.90	6,092.90
Collateral			USD	USD	1.000	36184DPD9	GNMA GNMI SF AL6720 X	82.921939	1,130	936.73	936.73	936.73
Collateral			USD	USD	1.000	36184DV26	GNMA GNMI SF AL6933 X	69.867125	865	604.22	604.22	604.22
Collateral			USD	USD	1.000	36184DX32	GNMA GNII SF AL6998 C	81.009579	47	38.13	38.13	38.13
Collateral			USD	USD	1.000	36184DXX6	GNMA GNMI SF AL6994 X	84.603228	573	484.36	484.36	484.36


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Collateral			USD	USD	1.000	36184EA27	GNMA GNMI SF AL7225 X	83.013223	1,372	1,138.73	1,138.73	1,138.73
Collateral			USD	USD	1.000	36184EV81	GNMA GNMI SF AL7839 X	70.599583	1,968	1,389.33	1,389.33	1,389.33
Collateral			USD	USD	1.000	36184EWC1	GNMA GNMI SF AL7843 X	51.485578	2,647	1,363.07	1,363.07	1,363.07
Collateral			USD	USD	1.000	36184EWH0	GNMA GNMI SF AL7848 X	82.752432	4,265	3,529.09	3,529.09	3,529.09
Collateral			USD	USD	1.000	36184FDM7	GNMA GNMI SF AL8208 X	100.312752	711	713.12	713.12	713.12
Collateral			USD	USD	1.000	36184FSD1	GNMA GNMI SF AL8616 X	93.336150	1,139	1,062.99	1,062.99	1,062.99
Collateral			USD	USD	1.000	36184FSP4	GNMA GNMI SF AL8626 X	98.252393	3,975	3,905.08	3,905.08	3,905.08
Collateral			USD	USD	1.000	36184H4D3	GNMA GNMI SF AL9820 X	59.444423	750	445.75	445.75	445.75
Collateral			USD	USD	1.000	36184H4Q4	GNMA GNMI SF AL9831 X	65.990769	7,192	4,746.11	4,746.11	4,746.11
Collateral			USD	USD	1.000	36184HD43	GNMA GNMI SF AL9123 X	60.177796	3,136	1,887.37	1,887.37	1,887.37
Collateral			USD	USD	1.000	36184HED2	GNMA GNMI SF AL9132 X	4.529425	951	43.10	43.10	43.10
Collateral			USD	USD	1.000	36184HKB9	GNMA GNMI SF AL9290 X	72.454807	240	173.90	173.90	173.90
Collateral			USD	USD	1.000	36184HNV2	GNMA GNMI SF AL9404 X	100.630642	924	930.26	930.26	930.26
Collateral			USD	USD	1.000	36184HTN4	GNMA GNMI SF AL9557 X	70.455217	229	161.36	161.36	161.36
Collateral			USD	USD	1.000	36184HY81	GNMA GNMI SF AL9735 X	88.482836	1,187	1,050.25	1,050.25	1,050.25
Collateral			USD	USD	1.000	36184JCS7	GNMA GNMI SF AL9981 X	86.395928	542	468.28	468.28	468.28
Collateral			USD	USD	1.000	36184K6K8	GNMA GNMI SF AM0874 X	79.411888	2,250	1,787.11	1,787.11	1,787.11
Collateral			USD	USD	1.000	36184K6R3	GNMA GNMI SF AM0880 X	67.543837	3,582	2,419.14	2,419.14	2,419.14
Collateral			USD	USD	1.000	36184KB97	GNMA GNMI SF AM0064 X	96.757501	143	138.58	138.58	138.58
Collateral			USD	USD	1.000	36184KCF2	GNMA GNMI SF AM0070 X	100.754859	1,698	1,710.69	1,710.69	1,710.69
Collateral			USD	USD	1.000	36184KD38	GNMA GNHA AL AM0122 H	112.725336	5,755	6,487.41	6,487.41	6,487.41
Collateral			USD	USD	1.000	36184KHY6	GNMA GNMI SF AM0247 X	93.359390	1,525	1,423.49	1,423.49	1,423.49
Collateral			USD	USD	1.000	36184KJB4	GNMA GNMI SF AM0258 X	82.293985	2,358	1,940.87	1,940.87	1,940.87
Collateral			USD	USD	1.000	36184KR58	GNMA GNMI SF AM0508 X	63.106262	2,009	1,267.92	1,267.92	1,267.92
Collateral			USD	USD	1.000	36184LF83	GNMA GNII SF AM1091 C	69.859996	802	560.56	560.56	560.56
Collateral			USD	USD	1.000	36184LH73	GNMA GNMI SF AM1154 X	77.531584	3,495	2,710.04	2,710.04	2,710.04
Collateral			USD	USD	1.000	36184NBT7	GNMA GNMI SF AM2750 X	49.801069	2,949	1,468.53	1,468.53	1,468.53
Collateral			USD	USD	1.000	36184NBU4	GNMA GNMI SF AM2751 X	68.778705	6,342	4,361.80	4,361.80	4,361.80
Collateral			USD	USD	1.000	36184NCB5	GNMA GNMI SF AM2766 X	68.501063	7,344	5,030.51	5,030.51	5,030.51
Collateral			USD	USD	1.000	36184NCD1	GNMA GNMI SF AM2768 X	71.708237	3,622	2,597.29	2,597.29	2,597.29
Collateral			USD	USD	1.000	36184NCE9	GNMA GNMI SF AM2769 X	73.630081	2,839	2,090.32	2,090.32	2,090.32
Collateral			USD	USD	1.000	36184NCP4	GNMA GNMI SF AM2778 X	57.973977	7,029	4,074.71	4,074.71	4,074.71
Collateral			USD	USD	1.000	36184NCS8	GNMA GNMI SF AM2781 X	77.303191	2,703	2,089.72	2,089.72	2,089.72
Collateral			USD	USD	1.000	36184NCY5	GNMA GNMI SF AM2787 X	63.976862	6,778	4,336.47	4,336.47	4,336.47
Collateral			USD	USD	1.000	36184ND24	GNMA GNMI SF AM2821 X	77.846408	3,176	2,472.54	2,472.54	2,472.54
Collateral			USD	USD	1.000	36184ND73	GNMA GNMI SF AM2826 X	55.203507	2,931	1,617.96	1,617.96	1,617.96
Collateral			USD	USD	1.000	36184NDE8	GNMA GNMI SF AM2801 X	75.150363	11,143	8,374.16	8,374.16	8,374.16



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Collateral			USD	USD	1.000	36184NDK4	GNMA GNMI SF AM2806 X	64.596766	2,719	1,756.61	1,756.61	1,756.61
Collateral			USD	USD	1.000	36184NDL2	GNMA GNMI SF AM2807 X	60.525861	7,435	4,500.36	4,500.36	4,500.36
Collateral			USD	USD	1.000	36184NDU2	GNMA GNMI SF AM2815 X	72.990607	798	582.24	582.24	582.24
Collateral			USD	USD	1.000	36184NDZ1	GNMA GNMI SF AM2820 X	77.493036	12,472	9,665.07	9,665.07	9,665.07
Collateral			USD	USD	1.000	36184NEP2	GNMA GNMI SF AM2842 X	69.804691	885	617.97	617.97	617.97
Collateral			USD	USD	1.000	36184QRY2	GNMA GNMI SF AM4103 X	51.772880	1,918	993.21	993.21	993.21
Collateral			USD	USD	1.000	36184QSZ8	GNMA GNMI SF AM4136 X	83.215015	3,823	3,181.00	3,181.00	3,181.00
Collateral			USD	USD	1.000	36184QYB4	GNMA GNMI SF AM4306 X	57.303574	4,086	2,341.51	2,341.51	2,341.51
Collateral			USD	USD	1.000	36184SDK3	GNMA GNMI SF AM4606 X	53.136686	2,174	1,155.02	1,155.02	1,155.02
Collateral			USD	USD	1.000	36184VPM9	GNMA GNMI SF AM5828 X	46.659799	59	27.59	27.59	27.59
Collateral			USD	USD	1.000	36184XCG2	GNMA GNMI SF AM6371 X	53.650930	568	304.63	304.63	304.63
Collateral			USD	USD	1.000	36184XDB2	GNMA GNMI SF AM6398 X	93.728330	725	679.41	679.41	679.41
Collateral			USD	USD	1.000	36184XEN5	GNMA GNMI SF AM6441 X	97.373577	1,500	1,460.30	1,460.30	1,460.30
Collateral			USD	USD	1.000	36184XEP0	GNMA GNMI SF AM6442 X	97.297668	1,659	1,614.20	1,614.20	1,614.20
Collateral			USD	USD	1.000	36184XEQ8	GNMA GNMI SF AM6443 X	97.971171	1,641	1,607.76	1,607.76	1,607.76
Collateral			USD	USD	1.000	36184XER6	GNMA GNMI SF AM6444 X	87.328272	1,259	1,099.85	1,099.85	1,099.85
Collateral			USD	USD	1.000	36184YC88	GNMA GNMI SF AM7295 X	97.051769	1,200	1,164.80	1,164.80	1,164.80
Collateral			USD	USD	1.000	36184YCY1	GNMA GNMI SF AM7287 X	88.728610	615	545.82	545.82	545.82
Collateral			USD	USD	1.000	36184YDG9	GNMA GNMI SF AM7303 X	98.949094	1,987	1,966.38	1,966.38	1,966.38
Collateral			USD	USD	1.000	36184YDP9	GNMA GNMI SF AM7310 X	99.555703	1,277	1,271.48	1,271.48	1,271.48
Collateral			USD	USD	1.000	36184YGW1	GNMA GNMI SF AM7413 X	81.136981	1,297	1,052.39	1,052.39	1,052.39
Collateral			USD	USD	1.000	36184YGX9	GNMA GNMI SF AM7414 X	89.156419	5,048	4,500.86	4,500.86	4,500.86
Collateral			USD	USD	1.000	36184YLM7	GNMA GNMI SF AM7532 X	97.810728	2,023	1,978.95	1,978.95	1,978.95
Collateral			USD	USD	1.000	36184YLY1	GNMA GNMI SF AM7543 X	74.536010	1,012	754.23	754.23	754.23
Collateral			USD	USD	1.000	36184YMP9	GNMA GNMI SF AM7566 X	68.385093	551	377.10	377.10	377.10
Collateral			USD	USD	1.000	36185B3Z7	GNMA GNMI SF AM8916 X	65.885005	7,486	4,931.89	4,931.89	4,931.89
Collateral			USD	USD	1.000	36185B4D5	GNMA GNMI SF AM8920 X	96.944666	2,802	2,716.53	2,716.53	2,716.53
Collateral			USD	USD	1.000	36185B4E3	GNMA GNMI SF AM8921 X	93.185987	3,264	3,041.17	3,041.17	3,041.17
Collateral			USD	USD	1.000	36185B4F0	GNMA GNMI SF AM8922 X	97.534286	3,436	3,351.11	3,351.11	3,351.11
Collateral			USD	USD	1.000	36185B4K9	GNMA GNMI SF AM8926 X	97.405683	2,153	2,097.50	2,097.50	2,097.50
Collateral			USD	USD	1.000	36185B6D3	GNMA GNMI SF AM8968 X	90.515320	290	262.53	262.53	262.53
Collateral			USD	USD	1.000	36185BBZ8	GNMA GNMI SF AM8156 X	70.197054	1,661	1,166.18	1,166.18	1,166.18
Collateral			USD	USD	1.000	36185BDF0	GNMA GNMI SF AM8202 X	58.274548	4,506	2,625.73	2,625.73	2,625.73
Collateral			USD	USD	1.000	36185BN69	GNMA GNMI SF AM8513 X	70.232738	4,737	3,326.86	3,326.86	3,326.86
Collateral			USD	USD	1.000	36185BQM1	GNMA GNMI SF AM8560 X	82.906148	109	90.62	90.62	90.62
Collateral			USD	USD	1.000	36185BRC2	GNMA GNMI SF AM8583 X	80.563835	449	361.37	361.37	361.37
Collateral			USD	USD	1.000	36185BS31	GNMA GNMI SF AM8638 X	76.960935	1,312	1,009.54	1,009.54	1,009.54



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Collateral			USD	USD	1.000	36185BS64	GNMA GNMI SF AM8641 X	86.993738	10,158	8,836.51	8,836.51	8,836.51
Collateral			USD	USD	1.000	36185BUR5	GNMA GNMI SF AM8692 X	93.601784	551	515.84	515.84	515.84
Collateral			USD	USD	1.000	36185C3Z5	GNMA GNMI SF AM9816 X	89.227045	575	513.32	513.32	513.32
Collateral			USD	USD	1.000	36185C4N1	GNMA GNMI SF AM9829 X	89.130664	2,524	2,249.92	2,249.92	2,249.92
Collateral			USD	USD	1.000	36185C4R2	GNMA GNMI SF AM9832 X	104.356359	1,191	1,242.57	1,242.57	1,242.57
Collateral			USD	USD	1.000	36185C4S0	GNMA GNMI SF AM9833 X	81.227154	2,183	1,772.89	1,772.89	1,772.89
Collateral			USD	USD	1.000	36185C6M1	GNMA GNMI SF AM9876 X	70.176728	3,973	2,788.21	2,788.21	2,788.21
Collateral			USD	USD	1.000	36185CB86	GNMA GNMI SF AM9063 X	52.873319	943	498.62	498.62	498.62
Collateral			USD	USD	1.000	36185GL78	GNMA GNMI SF AN1250 X	82.495170	294	242.55	242.55	242.55
Collateral			USD	USD	1.000	36185GL94	GNMA GNMI SF AN1252 X	24.965193	93	23.30	23.30	23.30
Collateral			USD	USD	1.000	36185KAE6	GNMA GNMI SF AN1805 X	82.917332	4,224	3,502.78	3,502.78	3,502.78
Collateral			USD	USD	1.000	36185SPC7	GNMA GNMI SF AN3119 X	91.954749	997	917.07	917.07	917.07
Collateral			USD	USD	1.000	36185STR0	GNMA GNII SF AN3260 C	54.505593	1,565	853.11	853.11	853.11
Collateral			USD	USD	1.000	36186JXC7	GNMA GNMI SF AN5175 X	63.883882	1,338	854.79	854.79	854.79
Collateral			USD	USD	1.000	36186NKB4	GNMA GNMI SF AN5690 X	98.103689	1,520	1,491.36	1,491.36	1,491.36
Collateral			USD	USD	1.000	36186NKC2	GNMA GNMI SF AN5691 X	96.097276	1,541	1,480.76	1,480.76	1,480.76
Collateral			USD	USD	1.000	36186NKD0	GNMA GNMI SF AN5692 X	82.085192	1,315	1,079.15	1,079.15	1,079.15
Collateral			USD	USD	1.000	36186NKE8	GNMA GNMI SF AN5693 X	75.486647	1,740	1,313.10	1,313.10	1,313.10
Collateral			USD	USD	1.000	36186NKF5	GNMA GNMI SF AN5694 X	98.742969	3,095	3,055.97	3,055.97	3,055.97
Collateral			USD	USD	1.000	36186NL72	GNMA GNMI SF AN5750 X	80.705061	4,438	3,581.95	3,581.95	3,581.95
Collateral			USD	USD	1.000	36186NM30	GNMA GNMI SF AN5778 X	104.517805	1,978	2,066.96	2,066.96	2,066.96
Collateral			USD	USD	1.000	36186NM48	GNMA GNMI SF AN5779 X	96.217888	1,706	1,641.68	1,641.68	1,641.68
Collateral			USD	USD	1.000	36186NM55	GNMA GNMI SF AN5780 X	94.571769	5,254	4,969.12	4,969.12	4,969.12
Collateral			USD	USD	1.000	36186NMB2	GNMA GNMI SF AN5754 X	83.689194	4,882	4,085.39	4,085.39	4,085.39
Collateral			USD	USD	1.000	36186NMD8	GNMA GNMI SF AN5756 X	87.736373	3,975	3,487.11	3,487.11	3,487.11
Collateral			USD	USD	1.000	36186NMJ5	GNMA GNMI SF AN5761 X	97.534073	2,512	2,450.45	2,450.45	2,450.45
Collateral			USD	USD	1.000	36186NMK2	GNMA GNMI SF AN5762 X	100.137463	2,869	2,872.58	2,872.58	2,872.58
Collateral			USD	USD	1.000	36186NML0	GNMA GNMI SF AN5763 X	79.367026	2,287	1,814.77	1,814.77	1,814.77
Collateral			USD	USD	1.000	36186NMR7	GNMA GNMI SF AN5768 X	82.456885	6,817	5,621.09	5,621.09	5,621.09
Collateral			USD	USD	1.000	36186NZZ5	GNMA GNMI SF AN6160 X	83.621067	2,468	2,063.95	2,063.95	2,063.95
Collateral			USD	USD	1.000	36186PMN1	GNMA GNMI SF AN6665 X	97.748855	227	222.00	222.00	222.00
Collateral			USD	USD	1.000	36186PQ80	GNMA GNMI SF AN6779 X	92.556523	117	107.94	107.94	107.94
Collateral			USD	USD	1.000	36186QHQ8	GNMA GNMI SF AN7439 X	93.867108	927	870.21	870.21	870.21
Collateral			USD	USD	1.000	36186QNH1	GNMA GNMI SF AN7592 X	88.819920	16,638	14,777.82	14,777.82	14,777.82
Collateral			USD	USD	1.000	36186QSR4	GNMA GNMI SF AN7728 X	98.194382	428	420.45	420.45	420.45
Collateral			USD	USD	1.000	36186S4W5	GNMA GNMI SF AN8937 X	97.705044	751	733.82	733.82	733.82
Collateral			USD	USD	1.000	36186SM21	GNMA GNMI SF AN8477 X	101.924040	779	794.41	794.41	794.41



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Collateral			USD	USD	1.000	36186SMH8	GNMA GNMI SF AN8460 X	105.122856	3,370	3,542.23	3,542.23	3,542.23
Collateral			USD	USD	1.000	36186SMR6	GNMA GNMI SF AN8468 X	96.557141	1,332	1,286.09	1,286.09	1,286.09
Collateral			USD	USD	1.000	36187SEP8	GNMA GNMI SF AN9142 X	70.093391	2,125	1,489.76	1,489.76	1,489.76
Collateral			USD	USD	1.000	36187SVC8	GNMA GNMI SF AN9611 X	90.721541	4,376	3,970.43	3,970.43	3,970.43
Collateral			USD	USD	1.000	36188KCN1	GNMA GNII SF AP0077 C	99.087395	8,248	8,172.61	8,172.61	8,172.61
Collateral			USD	USD	1.000	36188KDY6	GNMA GNMI SF AP0119 X	105.783569	918	971.03	971.03	971.03
Collateral			USD	USD	1.000	36188MGG8	GNMA GNII SF AP1099 C	87.694137	3,379	2,963.58	2,963.58	2,963.58
Collateral			USD	USD	1.000	36188MQD4	GNMA GNMI SF AP1352 X	93.498652	852	796.32	796.32	796.32
Collateral			USD	USD	1.000	36188MQP7	GNMA GNMI SF AP1362 X	104.867406	321	337.01	337.01	337.01
Collateral			USD	USD	1.000	36188Q5Q9	GNMA GNMI SF AP3555 X	73.237270	37	27.11	27.11	27.11
Collateral			USD	USD	1.000	36188RJ90	GNMA GNMI SF AP3888 X	64.347189	1,037	667.00	667.00	667.00
Collateral			USD	USD	1.000	36188RP44	GNMA GNMI SF AP4043 X	101.905007	1,497	1,525.16	1,525.16	1,525.16
Collateral			USD	USD	1.000	36188RP51	GNMA GNMI SF AP4044 X	87.133166	1,867	1,626.98	1,626.98	1,626.98
Collateral			USD	USD	1.000	36188RP69	GNMA GNMI SF AP4045 X	77.885605	1,485	1,156.28	1,156.28	1,156.28
Collateral			USD	USD	1.000	36188RP77	GNMA GNMI SF AP4046 X	92.791015	1,215	1,127.27	1,127.27	1,127.27
Collateral			USD	USD	1.000	36188SLM6	GNMA GNII SF AP4832 C	101.845964	1,933	1,968.45	1,968.45	1,968.45
Collateral			USD	USD	1.000	36189C5Z9	GNMA GNII SF AP6264 C	99.137689	4,774	4,732.79	4,732.79	4,732.79
Collateral			USD	USD	1.000	36189E2K1	GNMA GNMI SF AP7078 X	66.695663	1,268	845.85	845.85	845.85
Collateral			USD	USD	1.000	36189E2T2	GNMA GNMI SF AP7086 X	101.895986	738	752.12	752.12	752.12
Collateral			USD	USD	1.000	36189EGK6	GNMA GNMI SF AP6502 X	88.824977	311	276.69	276.69	276.69
Collateral			USD	USD	1.000	36189JWH4	GNMA GNMI SF AP8748 X	91.959217	121	110.90	110.90	110.90
Collateral			USD	USD	1.000	36189KU26	GNMA GNMI SF AP9601 X	38.473542	300	115.56	115.56	115.56
Collateral			USD	USD	1.000	36189KUZ3	GNMA GNMI SF AP9600 X	19.127931	677	129.43	129.43	129.43
Collateral			USD	USD	1.000	36189MRL4	GNMA GNII SF AQ0491 C	92.975136	2,605	2,422.17	2,422.17	2,422.17
Collateral			USD	USD	1.000	36189MRS9	GNMA GNMI SF AQ0497 X	107.601061	158	170.03	170.03	170.03
Collateral			USD	USD	1.000	36189WWA0	GNMA GNPL LM AQ6041	104.978368	142	149.01	149.01	149.01
Collateral			USD	USD	1.000	36189YGF3	GNMA GNMI SF AQ7398 X	99.216460	1,442	1,430.92	1,430.92	1,430.92
Collateral			USD	USD	1.000	36190V6U4	GNMA GNMI SF AQ8983 X	51.030630	871	444.44	444.44	444.44
Collateral			USD	USD	1.000	36192S2T6	GNMA GNMI SF AR0786 X	90.256033	919	829.00	829.00	829.00
Collateral			USD	USD	1.000	36192SUX6	GNMA GNMI SF AR0598 X	87.048361	4,923	4,285.68	4,285.68	4,285.68
Collateral			USD	USD	1.000	36192SVA5	GNMA GNMI SF AR0609 X	87.294171	7,449	6,502.47	6,502.47	6,502.47
Collateral			USD	USD	1.000	36192SW89	GNMA GNII SF AR0671 C	95.400822	156	148.67	148.67	148.67
Collateral			USD	USD	1.000	36192SWS5	GNMA GNII SF AR0657 C	99.819648	853	851.47	851.47	851.47
Collateral			USD	USD	1.000	36192SWT3	GNMA GNII SF AR0658 C	102.605866	2,651	2,719.68	2,719.68	2,719.68
Collateral			USD	USD	1.000	36192SWW6	GNMA GNII SF AR0661 C	105.324323	6,075	6,398.45	6,398.45	6,398.45
Collateral			USD	USD	1.000	36192UF75	GNMA GNII SF AR1090 C	107.344643	1,285	1,379.58	1,379.58	1,379.58
Collateral			USD	USD	1.000	36192XKC2	GNMA GNII SF AR2991 C	107.124481	1,276	1,366.50	1,366.50	1,366.50



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Collateral			USD	USD	1.000	36192YDV6	GNMA GNMI SF AR3716 X	98.947670	568	561.82	561.82	561.82
Collateral			USD	USD	1.000	36193CAM6	GNMA GNPL PN AR5412	100.465740	284	285.22	285.22	285.22
Collateral			USD	USD	1.000	36193E4B3	GNMA GNPL LM AR8018	105.768800	568	600.55	600.55	600.55
Collateral			USD	USD	1.000	36193E5P1	GNMA GNPL LM AR8054	100.659392	142	142.88	142.88	142.88
Collateral			USD	USD	1.000	36193ECM0	GNMA GNPL PN AR7276	106.094996	284	301.20	301.20	301.20
Collateral			USD	USD	1.000	36193F7D3	GNMA GNII SF AR8992 C	110.164244	1,554	1,712.38	1,712.38	1,712.38
Collateral			USD	USD	1.000	36193FLF2	GNMA GNII SF AR8426 C	82.058800	11	9.32	9.32	9.32
Collateral			USD	USD	1.000	36193FLJ4	GNMA GNII SF AR8429 C	89.998700	11	10.22	10.22	10.22
Collateral			USD	USD	1.000	36193GP90	GNMA GNPL LM AR9448	105.347452	284	299.08	299.08	299.08
Collateral			USD	USD	1.000	36193GQF5	GNMA GNPL PN AR9454	101.049793	1,136	1,147.50	1,147.50	1,147.50
Collateral			USD	USD	1.000	36193GQT5	GNMA GNPL PN AR9466	100.790401	1,136	1,144.56	1,144.56	1,144.56
Collateral			USD	USD	1.000	36193JAA7	GNMA GNII SF AS0001 C	89.530939	2,000	1,790.28	1,790.28	1,790.28
Collateral			USD	USD	1.000	36193JBB4	GNMA GNII SF AS0034 C	87.511647	1,192	1,043.29	1,043.29	1,043.29
Collateral			USD	USD	1.000	36193LJ47	GNMA GNPL LM AS2083	100.176080	142	142.20	142.20	142.20
Collateral			USD	USD	1.000	36193LJC9	GNMA GNPL PN AS2059	99.780788	284	283.27	283.27	283.27
Collateral			USD	USD	1.000	36193LJV7	GNMA GNPL LM AS2076	105.388776	142	149.60	149.60	149.60
Collateral			USD	USD	1.000	36193NXH8	GNMA GNMI SF AS4280 X	107.919474	1,600	1,726.94	1,726.94	1,726.94
Collateral			USD	USD	1.000	36193PX42	GNMA GNII SF AS5199 C	107.191638	2,927	3,137.82	3,137.82	3,137.82
Collateral			USD	USD	1.000	36193QM34	GNMA GNII SF AS5778 C	85.715576	1,556	1,333.83	1,333.83	1,333.83
Collateral			USD	USD	1.000	36193QTV5	GNMA GNHA ML AS5964 H	114.829371	1,586	1,820.95	1,820.95	1,820.95
Collateral			USD	USD	1.000	36193SFC8	GNMA GNMI SF AS6463 X	108.046823	2,212	2,389.55	2,389.55	2,389.55
Collateral			USD	USD	1.000	36193SN70	GNMA GNPL PN AS6714	99.115089	25,710	25,482.07	25,482.07	25,482.07
Collateral			USD	USD	1.000	36193UB45	GNMA GNMI SF AS8159 X	109.434823	841	920.65	920.65	920.65
Collateral			USD	USD	1.000	36193UBT0	GNMA GNMI SF AS8150 X	105.478698	72	75.57	75.57	75.57
Collateral			USD	USD	1.000	36193UPR9	GNMA GNPL LM AS8532	104.852896	142	148.84	148.84	148.84
Collateral			USD	USD	1.000	36193UQA5	GNMA GNPL PN AS8549	100.114112	284	284.22	284.22	284.22
Collateral			USD	USD	1.000	36193UQC1	GNMA GNPL PN AS8551	100.101755	1,136	1,136.74	1,136.74	1,136.74
Collateral			USD	USD	1.000	36193UQE7	GNMA GNPL LM AS8553	102.048998	568	579.42	579.42	579.42
Collateral			USD	USD	1.000	36193UQF4	GNMA GNPL LM AS8554	102.049004	284	289.71	289.71	289.71
Collateral			USD	USD	1.000	36193UQG2	GNMA GNPL LM AS8555	101.996996	284	289.56	289.56	289.56
Collateral			USD	USD	1.000	36193YR32	GNMA GNMI SF AT1406 X	91.617758	5,665	5,190.49	5,190.49	5,190.49
Collateral			USD	USD	1.000	36194AUB1	GNMA GNMI SF AT2378 X	96.411982	570	549.33	549.33	549.33
Collateral			USD	USD	1.000	36194AUD7	GNMA GNMI SF AT2380 X	96.928545	334	323.44	323.44	323.44
Collateral			USD	USD	1.000	36194BAB1	GNMA GNII SF AT2702 C	95.364860	1,315	1,254.04	1,254.04	1,254.04
Collateral			USD	USD	1.000	36194BXR1	GNMA GNPL LM AT3388	105.321436	568	598.01	598.01	598.01
Collateral			USD	USD	1.000	36194C6U2	GNMA GNCL CL AT4483	102.912317	436	448.21	448.21	448.21
Collateral			USD	USD	1.000	36194E5D7	GNMA GNPL PN AT6244	99.340820	284	282.02	282.02	282.02



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Collateral			USD	USD	1.000	36194E5P0	GNMA GNPL LM AT6254	99.117384	142	140.69	140.69	140.69
Collateral			USD	USD	1.000	36194E5Q8	GNMA GNPL LM AT6255	105.586219	1,136	1,199.02	1,199.02	1,199.02
Collateral			USD	USD	1.000	36194E5W5	GNMA GNPL LM AT6261	99.256504	284	281.78	281.78	281.78
Collateral			USD	USD	1.000	36194E6B0	GNMA GNPL LM AT6266	102.000997	1,136	1,158.30	1,158.30	1,158.30
Collateral			USD	USD	1.000	36194FE77	GNMA GNMI SF AT6458 X	106.214443	1,107	1,175.63	1,175.63	1,175.63
Collateral			USD	USD	1.000	36194FE85	GNMA GNMI SF AT6459 X	109.395100	242	264.60	264.60	264.60
Collateral			USD	USD	1.000	36194G6V1	GNMA GNMI SF AT8084 X	104.465871	4,001	4,179.50	4,179.50	4,179.50
Collateral			USD	USD	1.000	36194GBH6	GNMA GNCL CL AT7240	107.688440	400	430.57	430.57	430.57
Collateral			USD	USD	1.000	36194GGP3	GNMA GNMI SF AT7406 X	83.303120	1,941	1,617.29	1,617.29	1,617.29
Collateral			USD	USD	1.000	36194GM43	GNMA GNMI SF AT7579 X	108.719560	1,629	1,771.52	1,771.52	1,771.52
Collateral			USD	USD	1.000	36194GM50	GNMA GNMI SF AT7580 X	107.888298	1,867	2,014.00	2,014.00	2,014.00
Collateral			USD	USD	1.000	36194GQ49	GNMA GNMI SF AT7675 X	108.893668	2,123	2,312.16	2,312.16	2,312.16
Collateral			USD	USD	1.000	36194HAG7	GNMA GNMI SF AT8107 X	109.341620	1,867	2,041.53	2,041.53	2,041.53
Collateral			USD	USD	1.000	36194HAH5	GNMA GNMI SF AT8108 X	109.075731	1,453	1,585.00	1,585.00	1,585.00
Collateral			USD	USD	1.000	36194HCQ3	GNMA GNMI SF AT8179 X	107.705307	4,437	4,778.40	4,778.40	4,778.40
Collateral			USD	USD	1.000	36194HER9	GNMA GNMI SF AT8244 X	109.213107	1,552	1,695.29	1,695.29	1,695.29
Collateral			USD	USD	1.000	36194HES7	GNMA GNMI SF AT8245 X	108.280220	1,322	1,430.93	1,430.93	1,430.93
Collateral			USD	USD	1.000	36194HH88	GNMA GNII SF AT8355 C	99.521678	4,219	4,198.98	4,198.98	4,198.98
Collateral			USD	USD	1.000	36194HHB1	GNMA GNII SF AT8326 C	107.746585	1,250	1,346.52	1,346.52	1,346.52
Collateral			USD	USD	1.000	36194HHE5	GNMA GNMI SF AT8329 X	108.730096	1,300	1,414.01	1,414.01	1,414.01
Collateral			USD	USD	1.000	36194HM41	GNMA GNPL LM AT8479	101.964829	2,271	2,315.79	2,315.79	2,315.79
Collateral			USD	USD	1.000	36194JJB5	GNMA GNII SF AT9258 C	103.682965	3,622	3,755.44	3,755.44	3,755.44
Collateral			USD	USD	1.000	36194M2H3	GNMA GNMI SF AU0776 X	100.232703	1,358	1,360.69	1,360.69	1,360.69
Collateral			USD	USD	1.000	36194M2W0	GNMA GNMI SF AU0789 X	100.391021	1,823	1,830.23	1,830.23	1,830.23
Collateral			USD	USD	1.000	36194MC33	GNMA GNMI SF AU0090 X	103.161714	3,112	3,210.86	3,210.86	3,210.86
Collateral			USD	USD	1.000	36194MCG4	GNMA GNMI SF AU0071 X	92.366928	2,980	2,752.39	2,752.39	2,752.39
Collateral			USD	USD	1.000	36194NTH2	GNMA GNMI SF AU1452 X	100.079393	1,667	1,667.93	1,667.93	1,667.93
Collateral			USD	USD	1.000	36194PE83	GNMA GNMI SF AU1959 X	100.707302	45	45.64	45.64	45.64
Collateral			USD	USD	1.000	36194PWB6	GNMA GNMI SF AU2442 X	77.231017	1,184	914.59	914.59	914.59
Collateral			USD	USD	1.000	36194QKS0	GNMA GNPL PN AU3005	99.619356	284	282.81	282.81	282.81
Collateral			USD	USD	1.000	36194QRG9	GNMA GNHA ML AU3187 H	111.735556	4,619	5,160.72	5,160.72	5,160.72
Collateral			USD	USD	1.000	36194QRP9	GNMA GNHA ML AU3194 H	108.498703	9,422	10,222.67	10,222.67	10,222.67
Collateral			USD	USD	1.000	36194QW32	GNMA GNMI SF AU3366 X	107.754485	1,011	1,089.02	1,089.02	1,089.02
Collateral			USD	USD	1.000	36194RBN9	GNMA GNMI SF AU3645 X	97.675810	9,943	9,712.05	9,712.05	9,712.05
Collateral			USD	USD	1.000	36194REE6	GNMA GNMI SF AU3733 X	102.486539	2,332	2,389.97	2,389.97	2,389.97
Collateral			USD	USD	1.000	36194RT34	GNMA GNMI SF AU4170 X	103.374750	1,252	1,294.14	1,294.14	1,294.14
Collateral			USD	USD	1.000	36194SPM4	GNMA GNPL LM AU4928	104.913536	142	148.92	148.92	148.92



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Collateral			USD	USD	1.000	36194SPN2	GNMA GNPL LM AU4929	105.160062	568	597.09	597.09	597.09
Collateral			USD	USD	1.000	36194SPP7	GNMA GNPL PN AU4930	100.114112	284	284.22	284.22	284.22
Collateral			USD	USD	1.000	36194SPQ5	GNMA GNPL PN AU4931	99.316000	284	281.95	281.95	281.95
Collateral			USD	USD	1.000	36194SPU6	GNMA GNPL PN AU4935	100.010080	284	283.92	283.92	283.92
Collateral			USD	USD	1.000	36194SPW2	GNMA GNPL LM AU4937	102.348520	568	581.13	581.13	581.13
Collateral			USD	USD	1.000	36194SPX0	GNMA GNPL LM AU4938	102.345932	568	581.11	581.11	581.11
Collateral			USD	USD	1.000	36194SVM7	GNMA GNII SF AU5120 C	103.800448	4,774	4,955.12	4,955.12	4,955.12
Collateral			USD	USD	1.000	36194T4F0	GNMA GNPL LM AU6222	105.253228	7,804	8,213.50	8,213.50	8,213.50
Collateral			USD	USD	1.000	36194T4P8	GNMA GNPL LM AU6230	99.543520	1,136	1,130.40	1,130.40	1,130.40
Collateral			USD	USD	1.000	36194T4Q6	GNMA GNPL LM AU6231	99.491124	262	260.74	260.74	260.74
Collateral			USD	USD	1.000	36194T4V5	GNMA GNPL LM AU6236	99.739552	4,712	4,699.90	4,699.90	4,699.90
Collateral			USD	USD	1.000	36194TE44	GNMA GNII SF AU5555 C	100.822609	1,545	1,557.22	1,557.22	1,557.22
Collateral			USD	USD	1.000	36194TNS1	GNMA GNPL PN AU5801	100.023855	5,821	5,822.04	5,822.04	5,822.04
Collateral			USD	USD	1.000	36194TNT9	GNMA GNPL PN AU5802	105.748261	1,844	1,949.59	1,949.59	1,949.59
Collateral			USD	USD	1.000	36194TNV4	GNMA GNPL PN AU5804	99.502511	12,579	12,515.92	12,515.92	12,515.92
Collateral			USD	USD	1.000	36194UDT7	GNMA GNII SF AU6414 C	104.013394	1,468	1,526.77	1,526.77	1,526.77
Collateral			USD	USD	1.000	36194UHL0	GNMA GNII SF AU6535 C	107.521489	1,339	1,439.27	1,439.27	1,439.27
Collateral			USD	USD	1.000	36194UKE2	GNMA GNII SF AU6593 C	107.892522	1,216	1,312.24	1,312.24	1,312.24
Collateral			USD	USD	1.000	36194UKJ1	GNMA GNII SF AU6597 C	107.740322	1,228	1,323.21	1,323.21	1,323.21
Collateral			USD	USD	1.000	36194UV59	GNMA GNII SF AU6936 C	107.087000	1	1.22	1.22	1.22
Collateral			USD	USD	1.000	36194UVG5	GNMA GNPL PN AU6915	99.814744	284	283.37	283.37	283.37
Collateral			USD	USD	1.000	36194VGR6	GNMA GNPL LM AU7408	100.977363	1,136	1,146.68	1,146.68	1,146.68
Collateral			USD	USD	1.000	36194VH38	GNMA GNCL CL AU7450	97.787865	206	201.47	201.47	201.47
Collateral			USD	USD	1.000	36194VHF1	GNMA GNPL PN AU7430	100.360120	142	142.46	142.46	142.46
Collateral			USD	USD	1.000	36194VHQ7	GNMA GNPL PN AU7439	101.555555	1,136	1,153.25	1,153.25	1,153.25
Collateral			USD	USD	1.000	36194VHU8	GNMA GNPL PN AU7443	101.050827	2,271	2,295.03	2,295.03	2,295.03
Collateral			USD	USD	1.000	36194VJK8	GNMA GNPL PN AU7466	101.172487	1,136	1,148.90	1,148.90	1,148.90
Collateral			USD	USD	1.000	36194WFL8	GNMA GNMI SF AU8271 X	80.614569	153	123.15	123.15	123.15
Collateral			USD	USD	1.000	36194XJF5	GNMA GNII SF AU9262 C	108.641151	1,875	2,036.56	2,036.56	2,036.56
Collateral			USD	USD	1.000	36194XJZ1	GNMA GNII SF AU9280 C	111.017786	1,280	1,421.52	1,421.52	1,421.52
Collateral			USD	USD	1.000	36194XK30	GNMA GNII SF AU9314 C	110.790531	1,304	1,444.95	1,444.95	1,444.95
Collateral			USD	USD	1.000	36194XLC9	GNMA GNII SF AU9323 C	108.951049	1,547	1,685.06	1,685.06	1,685.06
Collateral			USD	USD	1.000	36194XM20	GNMA GNII SF AU9377 C	110.889177	1,240	1,374.71	1,374.71	1,374.71
Collateral			USD	USD	1.000	36194XPC5	GNMA GNMI SF AU9419 X	103.762988	2,497	2,591.03	2,591.03	2,591.03
Collateral			USD	USD	1.000	36194XPK7	GNMA GNMI SF AU9426 X	103.402008	3,571	3,692.71	3,692.71	3,692.71
Collateral			USD	USD	1.000	36194YBQ7	GNMA GNMI SF AU9947 X	103.930023	10,135	10,532.88	10,532.88	10,532.88
Collateral			USD	USD	1.000	36195CDV1	GNMA GNPL LM AV1916	104.898252	284	297.80	297.80	297.80



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Collateral			USD	USD	1.000	36195CRW4	GNMA GNII SF AV2301 C	107.511522	1,169	1,256.60	1,256.60	1,256.60
Collateral			USD	USD	1.000	36195CUS9	GNMA GNPL LM AV2393	104.711216	142	148.64	148.64	148.64
Collateral			USD	USD	1.000	36195D6A3	GNMA GNMI SF AV3565 X	108.081272	528	570.53	570.53	570.53
Collateral			USD	USD	1.000	36195F2Y0	GNMA GNPL PN AV5291	99.308500	710	705.29	705.29	705.29
Collateral			USD	USD	1.000	36195F3C7	GNMA GNPL RX AV5295	100.889560	142	143.21	143.21	143.21
Collateral			USD	USD	1.000	36195GH30	GNMA GNMI SF AV5650 X	100.682973	2,725	2,743.66	2,743.66	2,743.66
Collateral			USD	USD	1.000	36195HQX2	GNMA GNMI SF AV6770 X	103.324050	1,501	1,551.33	1,551.33	1,551.33
Collateral			USD	USD	1.000	36195JC21	GNMA GNII SF AV7289 C	98.371593	2,136	2,101.39	2,101.39	2,101.39
Collateral			USD	USD	1.000	36195JH26	GNMA GNMI SF AV7449 X	103.972150	2,563	2,664.87	2,664.87	2,664.87
Collateral			USD	USD	1.000	36195JH34	GNMA GNMI SF AV7450 X	103.980172	4,525	4,704.77	4,704.77	4,704.77
Collateral			USD	USD	1.000	36195JH59	GNMA GNMI SF AV7452 X	100.545335	10,263	10,318.65	10,318.65	10,318.65
Collateral			USD	USD	1.000	36195JH67	GNMA GNMI SF AV7453 X	100.553219	2,641	2,655.28	2,655.28	2,655.28
Collateral			USD	USD	1.000	36195JHQ3	GNMA GNMI SF AV7439 X	103.970291	4,090	4,252.49	4,252.49	4,252.49
Collateral			USD	USD	1.000	36195JJ99	GNMA GNMI SF AV7488 X	100.908280	1,194	1,204.58	1,204.58	1,204.58
Collateral			USD	USD	1.000	36195JJF5	GNMA GNMI SF AV7462 X	100.742987	170	171.65	171.65	171.65
Collateral			USD	USD	1.000	36195JMG9	GNMA GNMI SF AV7559 X	103.686501	964	999.04	999.04	999.04
Collateral			USD	USD	1.000	36195KG65	GNMA GNII SF AV8321 C	107.844310	1,240	1,336.79	1,336.79	1,336.79
Collateral			USD	USD	1.000	36195KGY4	GNMA GNII SF AV8315 C	109.072874	2,039	2,223.70	2,223.70	2,223.70
Collateral			USD	USD	1.000	36195KGZ1	GNMA GNII SF AV8316 C	108.860993	2,235	2,433.00	2,433.00	2,433.00
Collateral			USD	USD	1.000	36195KH31	GNMA GNII SF AV8350 C	107.359607	1,587	1,703.86	1,703.86	1,703.86
Collateral			USD	USD	1.000	36195KLF9	GNMA GNII SF AV8426 C	109.200583	1,461	1,595.31	1,595.31	1,595.31
Collateral			USD	USD	1.000	36195L2C5	GNMA GNPL PN AV9771	102.454239	1,136	1,163.45	1,163.45	1,163.45
Collateral			USD	USD	1.000	36195LKK7	GNMA GNII SF AV9298 C	103.868950	1,989	2,065.53	2,065.53	2,065.53
Collateral			USD	USD	1.000	36195LKM3	GNMA GNII SF AV9300 C	111.068409	1,499	1,664.71	1,664.71	1,664.71
Collateral			USD	USD	1.000	36195LP22	GNMA GNII SF AV9441 C	107.741712	6,185	6,664.29	6,664.29	6,664.29
Collateral			USD	USD	1.000	36195LPH9	GNMA GNII SF AV9424 C	109.186245	2,751	3,003.91	3,003.91	3,003.91
Collateral			USD	USD	1.000	36195LXG2	GNMA GNMI SF AV9679 X	97.166989	4,543	4,414.14	4,414.14	4,414.14
Collateral			USD	USD	1.000	36195LXH0	GNMA GNMI SF AV9680 X	97.166589	3,407	3,310.69	3,310.69	3,310.69
Collateral			USD	USD	1.000	36195LZL9	GNMA GNPL LM AV9747	101.056468	568	573.79	573.79	573.79
Collateral			USD	USD	1.000	36195LZM7	GNMA GNPL LM AV9748	101.056468	568	573.79	573.79	573.79
Collateral			USD	USD	1.000	36195LZN5	GNMA GNPL LM AV9749	101.230128	2,271	2,299.10	2,299.10	2,299.10
Collateral			USD	USD	1.000	36195MAA8	GNMA GNII SF AV9901 C	104.092457	1,245	1,295.86	1,295.86	1,295.86
Collateral			USD	USD	1.000	36195P3U5	GNMA GNMI SF AW1711 X	96.995336	3,776	3,662.93	3,662.93	3,662.93
Collateral			USD	USD	1.000	36195P3X9	GNMA GNMI SF AW1714 X	104.705002	1,431	1,498.24	1,498.24	1,498.24
Collateral			USD	USD	1.000	36195PVM2	GNMA GNII SF AW1520 C	100.934277	1,171	1,181.86	1,181.86	1,181.86
Collateral			USD	USD	1.000	36195PVN0	GNMA GNII SF AW1521 C	101.144346	1,203	1,216.56	1,216.56	1,216.56
Collateral			USD	USD	1.000	36195Q2M2	GNMA GNII SF AW2580 C	104.083700	5,370	5,588.98	5,588.98	5,588.98



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Collateral			USD	USD	1.000	36195Q3A7	GNMA GNII SF AW2593 C	107.745993	1,549	1,669.35	1,669.35	1,669.35
Collateral			USD	USD	1.000	36195Q3B5	GNMA GNII SF AW2594 C	109.192417	1,406	1,534.90	1,534.90	1,534.90
Collateral			USD	USD	1.000	36195QB75	GNMA GNPL LM AW1862	101.701303	9,293	9,451.27	9,451.27	9,451.27
Collateral			USD	USD	1.000	36195QB91	GNMA GNPL PN AW1864	100.918883	11,554	11,659.92	11,659.92	11,659.92
Collateral			USD	USD	1.000	36195QCA7	GNMA GNPL PN AW1865	105.718844	7,964	8,419.16	8,419.16	8,419.16
Collateral			USD	USD	1.000	36195QHB0	GNMA GNII SF AW2026 C	107.511823	1,141	1,226.86	1,226.86	1,226.86
Collateral			USD	USD	1.000	36195QHH7	GNMA GNII SF AW2032 C	107.892722	1,628	1,756.02	1,756.02	1,756.02
Collateral			USD	USD	1.000	36195QXN6	GNMA GNII SF AW2485 C	103.921129	7,828	8,134.89	8,134.89	8,134.89
Collateral			USD	USD	1.000	36195QY62	GNMA GNII SF AW2533 C	104.105480	1,941	2,020.49	2,020.49	2,020.49
Collateral			USD	USD	1.000	36195QYY1	GNMA GNII SF AW2527 C	111.033763	1,512	1,678.53	1,678.53	1,678.53
Collateral			USD	USD	1.000	36195R5N5	GNMA GNII SF AW3553 C	108.548355	1	1.24	1.24	1.24
Collateral			USD	USD	1.000	36195R5P0	GNMA GNII SF AW3554 C	109.592007	1,176	1,288.55	1,288.55	1,288.55
Collateral			USD	USD	1.000	36195RC64	GNMA GNMI SF AW2793 X	96.987961	2,330	2,259.71	2,259.71	2,259.71
Collateral			USD	USD	1.000	36195RF95	GNMA GNPL LM AW2892	105.118308	2,271	2,387.41	2,387.41	2,387.41
Collateral			USD	USD	1.000	36195RFY0	GNMA GNPL LM AW2883	105.118717	2,271	2,387.42	2,387.42	2,387.42
Collateral			USD	USD	1.000	36195RFZ7	GNMA GNPL LM AW2884	105.117791	2,271	2,387.40	2,387.40	2,387.40
Collateral			USD	USD	1.000	36195RGA1	GNMA GNPL PN AW2893	99.860285	1,136	1,134.00	1,134.00	1,134.00
Collateral			USD	USD	1.000	36195RGB9	GNMA GNPL PN AW2894	99.860285	1,136	1,134.00	1,134.00	1,134.00
Collateral			USD	USD	1.000	36195RGC7	GNMA GNPL PN AW2895	98.061628	1,136	1,113.57	1,113.57	1,113.57
Collateral			USD	USD	1.000	36195RGE3	GNMA GNPL PN AW2897	99.930744	27,254	27,235.09	27,235.09	27,235.09
Collateral			USD	USD	1.000	36195RGG8	GNMA GNPL PN AW2899	97.399789	12,337	12,016.06	12,016.06	12,016.06
Collateral			USD	USD	1.000	36195RXB0	GNMA GNMI SF AW3374 X	104.089732	14,425	15,015.22	15,015.22	15,015.22
Collateral			USD	USD	1.000	36195TZH1	GNMA GNMI SF AW5244 X	108.303155	227	245.97	245.97	245.97
Collateral			USD	USD	1.000	36195UC75	GNMA GNII SF AW5494 C	109.467931	1,261	1,380.20	1,380.20	1,380.20
Collateral			USD	USD	1.000	36195UDE9	GNMA GNII SF AW5501 C	102.517728	2,907	2,980.64	2,980.64	2,980.64
Collateral			USD	USD	1.000	36195UVS8	GNMA GNII SF AW6025 C	104.016713	1,688	1,755.89	1,755.89	1,755.89
Collateral			USD	USD	1.000	36195VRK8	GNMA GNII SF AW6790 C	103.814028	2,191	2,274.07	2,274.07	2,274.07
Collateral			USD	USD	1.000	36195XWJ1	GNMA GNII SF AW8749 C	106.816022	1,136	1,212.98	1,212.98	1,212.98
Collateral			USD	USD	1.000	36195XZ82	GNMA GNMI SF AW8867 X	108.615100	1,419	1,541.77	1,541.77	1,541.77
Collateral			USD	USD	1.000	36195Y2P8	GNMA GNII SF AW9782 C	107.354725	2,441	2,620.04	2,620.04	2,620.04
Collateral			USD	USD	1.000	36195Y2Q6	GNMA GNII SF AW9783 C	107.595502	1,861	2,002.33	2,002.33	2,002.33
Collateral			USD	USD	1.000	36195Y2R4	GNMA GNII SF AW9784 C	107.592649	1,744	1,876.38	1,876.38	1,876.38
Collateral			USD	USD	1.000	36195Y2U7	GNMA GNII SF AW9787 C	104.423543	8,511	8,887.45	8,887.45	8,887.45
Collateral			USD	USD	1.000	36195Y5R1	GNMA GNMI SF AW9856 X	108.297716	489	529.70	529.70	529.70
Collateral			USD	USD	1.000	36195YV43	GNMA GNII SF AW9635 C	104.437594	3,613	3,773.45	3,773.45	3,773.45
Collateral			USD	USD	1.000	36195YVK7	GNMA GNII SF AW9618 C	104.409377	2,210	2,307.38	2,307.38	2,307.38
Collateral			USD	USD	1.000	36195YX90	GNMA GNPL LM AW9704	102.696379	2,271	2,332.40	2,332.40	2,332.40



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Collateral			USD	USD	1.000	36195YXG4	GNMA GNPL PN AW9679	100.022704	1,136	1,135.84	1,135.84	1,135.84
Collateral			USD	USD	1.000	36195YYA6	GNMA GNPL LM AW9705	102.669632	1,136	1,165.90	1,165.90	1,165.90
Collateral			USD	USD	1.000	36196BAT0	GNMA GNPL LM AX0018	98.004528	3,654	3,580.94	3,580.94	3,580.94
Collateral			USD	USD	1.000	36196BKY8	GNMA GNPL PN AX0311	99.309900	2,346	2,329.92	2,329.92	2,329.92
Collateral			USD	USD	1.000	36196BN90	GNMA GNMI SF AX0416 X	108.038946	430	464.53	464.53	464.53
Collateral			USD	USD	1.000	36196DZQ5	GNMA GNPL LM AX2551	102.166233	3,263	3,333.84	3,333.84	3,333.84
Collateral			USD	USD	1.000	36196DZR3	GNMA GNPL LM AX2552	104.990039	6,751	7,087.70	7,087.70	7,087.70
Collateral			USD	USD	1.000	36196DZT9	GNMA GNPL PN AX2554	105.951483	10,898	11,546.66	11,546.66	11,546.66
Collateral			USD	USD	1.000	36196E2J5	GNMA GNII SF AX3477 C	104.316301	2,007	2,093.20	2,093.20	2,093.20
Collateral			USD	USD	1.000	36196E2P1	GNMA GNII SF AX3482 C	106.999032	1,506	1,611.23	1,611.23	1,611.23
Collateral			USD	USD	1.000	36196E2Q9	GNMA GNII SF AX3483 C	106.872942	2,310	2,468.53	2,468.53	2,468.53
Collateral			USD	USD	1.000	36196E2R7	GNMA GNII SF AX3484 C	104.316361	1,653	1,723.93	1,723.93	1,723.93
Collateral			USD	USD	1.000	36196E3F2	GNMA GNII SF AX3498 C	104.474144	5,683	5,937.63	5,937.63	5,937.63
Collateral			USD	USD	1.000	36196ERY5	GNMA GNPL PN AX3203	98.777969	19,692	19,451.59	19,451.59	19,451.59
Collateral			USD	USD	1.000	36196F2W3	GNMA GNII SF AX4389 C	104.444149	1,403	1,465.15	1,465.15	1,465.15
Collateral			USD	USD	1.000	36196F3N2	GNMA GNII SF AX4405 C	107.716309	4,067	4,380.88	4,380.88	4,380.88
Collateral			USD	USD	1.000	36196F3P7	GNMA GNII SF AX4406 C	107.580081	2,664	2,866.05	2,866.05	2,866.05
Collateral			USD	USD	1.000	36196F3Q5	GNMA GNII SF AX4407 C	107.365607	8,976	9,637.22	9,637.22	9,637.22
Collateral			USD	USD	1.000	36196F5F7	GNMA GNII SF AX4446 C	104.472032	1,720	1,797.31	1,797.31	1,797.31
Collateral			USD	USD	1.000	36196F5G5	GNMA GNII SF AX4447 C	107.746750	4,014	4,325.24	4,325.24	4,325.24
Collateral			USD	USD	1.000	36196F5J9	GNMA GNII SF AX4449 C	107.596118	1,720	1,850.67	1,850.67	1,850.67
Collateral			USD	USD	1.000	36196F5K6	GNMA GNII SF AX4450 C	107.367928	3,441	3,694.01	3,694.01	3,694.01
Collateral			USD	USD	1.000	36196F5M2	GNMA GNII SF AX4452 C	106.661047	571	609.50	609.50	609.50
Collateral			USD	USD	1.000	36196F6J8	GNMA GNII SF AX4473 C	107.511722	3,441	3,699.18	3,699.18	3,699.18
Collateral			USD	USD	1.000	36196F6R0	GNMA GNII SF AX4480 C	108.361322	1,733	1,877.88	1,877.88	1,877.88
Collateral			USD	USD	1.000	36196F6S8	GNMA GNII SF AX4481 C	106.815822	1,139	1,216.46	1,216.46	1,216.46
Collateral			USD	USD	1.000	36196F7C2	GNMA GNII SF AX4491 C	107.740422	1,737	1,871.88	1,871.88	1,871.88
Collateral			USD	USD	1.000	36196FFW9	GNMA GNII SF AX3781 C	107.229722	1,856	1,990.29	1,990.29	1,990.29
Collateral			USD	USD	1.000	36196FFX7	GNMA GNII SF AX3782 C	107.145923	1,197	1,283.03	1,283.03	1,283.03
Collateral			USD	USD	1.000	36196FTL8	GNMA GNPL LM AX4155	101.301078	1,247	1,263.53	1,263.53	1,263.53
Collateral			USD	USD	1.000	36196FZR8	GNMA GNII SF AX4352 C	109.074175	2,498	2,725.09	2,725.09	2,725.09
Collateral			USD	USD	1.000	36196GAU6	GNMA GNII SF AX4519 C	107.892622	3,993	4,308.02	4,308.02	4,308.02
Collateral			USD	USD	1.000	36196GBK7	GNMA GNII SF AX4542 C	111.331100	2,087	2,323.87	2,323.87	2,323.87
Collateral			USD	USD	1.000	36196HF21	GNMA GNII SF AX5585 C	111.268189	1,851	2,059.43	2,059.43	2,059.43
Collateral			USD	USD	1.000	36196HF39	GNMA GNII SF AX5586 C	111.136106	1,273	1,415.23	1,415.23	1,415.23
Collateral			USD	USD	1.000	36196HF47	GNMA GNII SF AX5587 C	109.215736	1,301	1,421.20	1,421.20	1,421.20
Collateral			USD	USD	1.000	36196HF54	GNMA GNII SF AX5588 C	107.740122	2,718	2,928.74	2,928.74	2,928.74



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Collateral			USD	USD	1.000	36196HFN5	GNMA GNII SF AX5573 C	109.745400	1,713	1,879.66	1,879.66	1,879.66
Collateral			USD	USD	1.000	36196HFQ8	GNMA GNII SF AX5575 C	104.446954	3,166	3,307.08	3,307.08	3,307.08
Collateral			USD	USD	1.000	36196HFR6	GNMA GNII SF AX5576 C	104.219095	3,206	3,341.60	3,341.60	3,341.60
Collateral			USD	USD	1.000	36196HFS4	GNMA GNII SF AX5577 C	108.196500	2,217	2,399.08	2,399.08	2,399.08
Collateral			USD	USD	1.000	36196HFT2	GNMA GNII SF AX5578 C	108.361322	2,606	2,823.52	2,823.52	2,823.52
Collateral			USD	USD	1.000	36196HFX3	GNMA GNII SF AX5582 C	107.594578	1,733	1,864.48	1,864.48	1,864.48
Collateral			USD	USD	1.000	36196HFY1	GNMA GNII SF AX5583 C	107.365465	3,075	3,301.28	3,301.28	3,301.28
Collateral			USD	USD	1.000	36196HH37	GNMA GNII SF AX5650 C	104.432195	7,086	7,400.41	7,400.41	7,400.41
Collateral			USD	USD	1.000	36196HH78	GNMA GNII SF AX5654 C	107.738181	30	32.79	32.79	32.79
Collateral			USD	USD	1.000	36196HH86	GNMA GNII SF AX5655 C	104.147864	11,335	11,805.07	11,805.07	11,805.07
Collateral			USD	USD	1.000	36196JXZ4	GNMA GNII SF AX6996 C	106.816022	747	797.68	797.68	797.68
Collateral			USD	USD	1.000	36196K6Y4	GNMA GNII SF AX8087 C	104.436121	2,154	2,249.74	2,249.74	2,249.74
Collateral			USD	USD	1.000	36196K6Z1	GNMA GNII SF AX8088 C	107.364476	3,158	3,390.08	3,390.08	3,390.08
Collateral			USD	USD	1.000	36196KTH6	GNMA GNII SF AX7752 C	104.438000	1	1.19	1.19	1.19
Collateral			USD	USD	1.000	36196KVH3	GNMA GNHA AL AX7816 H	110.466206	7,354	8,124.09	8,124.09	8,124.09
Collateral			USD	USD	1.000	36196KVJ9	GNMA GNHA AL AX7817 H	113.880775	7,067	8,048.44	8,048.44	8,048.44
Collateral			USD	USD	1.000	36196LA84	GNMA GNII SF AX8131 C	108.361422	1,543	1,671.71	1,671.71	1,671.71
Collateral			USD	USD	1.000	36196LA92	GNMA GNII SF AX8132 C	107.511722	1,356	1,457.59	1,457.59	1,457.59
Collateral			USD	USD	1.000	36196LAC5	GNMA GNII SF AX8103 C	111.588000	1,543	1,722.07	1,722.07	1,722.07
Collateral			USD	USD	1.000	36196LAR2	GNMA GNII SF AX8116 C	104.606144	2,145	2,244.12	2,244.12	2,244.12
Collateral			USD	USD	1.000	36196LAS0	GNMA GNII SF AX8117 C	104.469845	2,777	2,901.48	2,901.48	2,901.48
Collateral			USD	USD	1.000	36196LAT8	GNMA GNII SF AX8118 C	107.892522	1,656	1,786.82	1,786.82	1,786.82
Collateral			USD	USD	1.000	36196LT84	GNMA GNMI SF AX8675 X	101.040467	6,886	6,957.56	6,957.56	6,957.56
Collateral			USD	USD	1.000	36196LTL5	GNMA GNII SF AX8655 C	107.674332	2,847	3,065.72	3,065.72	3,065.72
Collateral			USD	USD	1.000	36196MZJ1	GNMA GNII SF AX9745 C	107.511722	1,209	1,299.86	1,299.86	1,299.86
Collateral			USD	USD	1.000	36196MZK8	GNMA GNII SF AX9746 C	107.511622	2,010	2,161.07	2,161.07	2,161.07
Collateral			USD	USD	1.000	36196PH62	GNMA GNPL PN AY0253	100.312594	5,360	5,376.70	5,376.70	5,376.70
Collateral			USD	USD	1.000	36196PHJ4	GNMA GNII SF AY0233 C	108.361423	1,310	1,419.93	1,419.93	1,419.93
Collateral			USD	USD	1.000	36196QJ50	GNMA GNMI SF AY1184 X	96.995477	1,584	1,536.16	1,536.16	1,536.16
Collateral			USD	USD	1.000	36196RFU7	GNMA GNHA AL AY1979 H	111.398575	6,755	7,524.88	7,524.88	7,524.88
Collateral			USD	USD	1.000	36196RFZ6	GNMA GNHA AL AY1984 H	108.499858	8,488	9,209.90	9,209.90	9,209.90
Collateral			USD	USD	1.000	36196RXK9	GNMA GNII SF AY2482 C	106.815923	1,321	1,410.65	1,410.65	1,410.65
Collateral			USD	USD	1.000	36196RXX1	GNMA GNII SF AY2494 C	107.891922	1,282	1,383.64	1,383.64	1,383.64
Collateral			USD	USD	1.000	36196RYA0	GNMA GNII SF AY2505 C	107.511622	1,441	1,549.33	1,549.33	1,549.33
Collateral			USD	USD	1.000	36196RYD4	GNMA GNII SF AY2508 C	107.892423	1,235	1,332.68	1,332.68	1,332.68
Collateral			USD	USD	1.000	36196RYE2	GNMA GNII SF AY2509 C	108.360722	1,715	1,858.17	1,858.17	1,858.17
Collateral			USD	USD	1.000	36196VUG2	GNMA GNPL PN AY5983	98.634061	10,845	10,696.67	10,696.67	10,696.67


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Collateral			USD	USD	1.000	36198KHH7	GNMA GNMI SF AI0232 X	88.210026	2,137	1,885.18	1,885.18	1,885.18
Collateral			USD	USD	1.000	36198KL41	GNMA GNMI SF AI0347 X	90.632538	3,437	3,115.10	3,115.10	3,115.10
Collateral			USD	USD	1.000	36198KLP4	GNMA GNMI SF AI0334 X	76.613592	2,318	1,775.79	1,775.79	1,775.79
Collateral			USD	USD	1.000	36198KLS8	GNMA GNMI SF AI0337 X	93.351358	2,318	2,163.72	2,163.72	2,163.72
Collateral			USD	USD	1.000	36198PNS5	GNMA GNMI SF AI3101 X	87.928955	1,534	1,348.56	1,348.56	1,348.56
Collateral			USD	USD	1.000	36198Q5Y0	GNMA GNMI SF AI4463 X	83.508205	1,512	1,262.30	1,262.30	1,262.30
Collateral			USD	USD	1.000	36198RMB9	GNMA GNMI SF AI4854 X	88.648099	1,278	1,133.35	1,133.35	1,133.35
Collateral			USD	USD	1.000	36198RMD5	GNMA GNMI SF AI4856 X	72.907686	1,337	974.91	974.91	974.91
Collateral			USD	USD	1.000	36198RME3	GNMA GNMI SF AI4857 X	93.900786	1,728	1,622.36	1,622.36	1,622.36
Collateral			USD	USD	1.000	36198RXG6	GNMA GNMI SF AI5179 X	97.108668	1,446	1,404.49	1,404.49	1,404.49
Collateral			USD	USD	1.000	36198RXS0	GNMA GNMI SF AI5189 X	90.382457	339	306.35	306.35	306.35
Collateral			USD	USD	1.000	36198TT77	GNMA GNMI SF AI6874 X	76.983202	2,404	1,850.77	1,850.77	1,850.77
Collateral			USD	USD	1.000	36198TTY8	GNMA GNMI SF AI6867 X	59.519075	126	74.91	74.91	74.91
Collateral			USD	USD	1.000	36198TUD2	GNMA GNMI SF AI6880 X	96.886438	972	941.92	941.92	941.92
Collateral			USD	USD	1.000	36198W5A9	GNMA GNMI SF AI9841 X	82.316454	1,245	1,025.01	1,025.01	1,025.01
Collateral			USD	USD	1.000	36198W5B7	GNMA GNMI SF AI9842 X	68.940666	2,466	1,700.24	1,700.24	1,700.24
Collateral			USD	USD	1.000	36198W6X8	GNMA GNMI SF AI9886 X	63.111259	254	160.30	160.30	160.30
Collateral			USD	USD	1.000	36200AC98	GNMA GNMI SF 595096 X	9.794784	139	13.60	13.60	13.60
Collateral			USD	USD	1.000	36200AF87	GNMA GNMI SF 595191 X	3.143375	91	2.86	2.86	2.86
Collateral			USD	USD	1.000	36200AU72	GNMA GNMI SF 595606 X	2.876127	1,154	33.20	33.20	33.20
Collateral			USD	USD	1.000	36200AVE6	GNMA GNMI SF 595613 X	18.980080	28	5.39	5.39	5.39
Collateral			USD	USD	1.000	36200B4L8	GNMA GNMI SF 596727 X	0.556721	69	0.39	0.39	0.39
Collateral			USD	USD	1.000	36200B7F8	GNMA GNMI SF 596794 X	1.251120	28	0.36	0.36	0.36
Collateral			USD	USD	1.000	36200BB63	GNMA GNMI SF 595961 X	2.553608	568	14.50	14.50	14.50
Collateral			USD	USD	1.000	36200BBB2	GNMA GNMI SF 595934 X	8.956282	371	33.22	33.22	33.22
Collateral			USD	USD	1.000	36200BY35	GNMA GNMI SF 596630 X	6.843520	28	1.94	1.94	1.94
Collateral			USD	USD	1.000	36200C5K7	GNMA GNMI SF 597650 X	11.919801	80	9.50	9.50	9.50
Collateral			USD	USD	1.000	36200C5U5	GNMA GNMI SF 597659 X	3.183460	58	1.84	1.84	1.84
Collateral			USD	USD	1.000	36200CA62	GNMA GNMI SF 596829 X	3.293400	28	0.93	0.93	0.93
Collateral			USD	USD	1.000	36200CAG0	GNMA GNMI SF 596807 X	0.843713	104	0.88	0.88	0.88
Collateral			USD	USD	1.000	36200CDF9	GNMA GNMI SF 596902 X	1.613920	28	0.46	0.46	0.46
Collateral			USD	USD	1.000	36200CSN6	GNMA GNMI SF 597325 X	10.740875	45	4.88	4.88	4.88
Collateral			USD	USD	1.000	36200CUA1	GNMA GNMI SF 597377 X	0.777609	1,142	8.88	8.88	8.88
Collateral			USD	USD	1.000	36200D6V0	GNMA GNMI SF 598584 X	5.662720	28	1.61	1.61	1.61
Collateral			USD	USD	1.000	36200DAC7	GNMA GNMI SF 597703 X	2.561810	114	2.91	2.91	2.91
Collateral			USD	USD	1.000	36200DFF5	GNMA GNMI SF 597866 X	8.051550	1,141	91.87	91.87	91.87
Collateral			USD	USD	1.000	36200DFH1	GNMA GNMI SF 597868 X	18.799173	1,136	213.56	213.56	213.56



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Collateral			USD	USD	1.000	36200DFJ7	GNMA GNMI SF 597869 X	13.250024	1,275	168.92	168.92	168.92
Collateral			USD	USD	1.000	36200DFM0	GNMA GNMI SF 597872 X	16.875891	1,150	194.06	194.06	194.06
Collateral			USD	USD	1.000	36200DFR9	GNMA GNMI SF 597876 X	4.742919	1,801	85.44	85.44	85.44
Collateral			USD	USD	1.000	36200DK51	GNMA GNMI SF 598016 X	1.053325	45	0.48	0.48	0.48
Collateral			USD	USD	1.000	36200EA43	GNMA GNMI SF 598627 X	1.419686	52	0.73	0.73	0.73
Collateral			USD	USD	1.000	36200ETY7	GNMA GNMI SF 599167 X	5.111240	57	2.90	2.90	2.90
Collateral			USD	USD	1.000	36200EZC8	GNMA GNMI SF 599339 X	2.962480	28	0.84	0.84	0.84
Collateral			USD	USD	1.000	36200FAZ1	GNMA GNMI SF 599524 X	4.273464	988	42.22	42.22	42.22
Collateral			USD	USD	1.000	36200FDG0	GNMA GNMI SF 599603 X	17.018562	512	87.18	87.18	87.18
Collateral			USD	USD	1.000	36200FK64	GNMA GNMI SF 599817 X	1.250017	185	2.31	2.31	2.31
Collateral			USD	USD	1.000	36200FM47	GNMA GNMI SF 599879 X	0.457223	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36200FSK5	GNMA GNMI SF 600022 X	1.303120	28	0.37	0.37	0.37
Collateral			USD	USD	1.000	36200FSL3	GNMA GNMI SF 600023 X	0.429506	182	0.78	0.78	0.78
Collateral			USD	USD	1.000	36200FSW9	GNMA GNMI SF 600033 X	1.986840	28	0.56	0.56	0.56
Collateral			USD	USD	1.000	36200FWD6	GNMA GNMI SF 600144 X	5.003360	170	8.52	8.52	8.52
Collateral			USD	USD	1.000	36200GEY8	GNMA GNMI SF 600551 X	5.893250	68	4.02	4.02	4.02
Collateral			USD	USD	1.000	36200GFH4	GNMA GNMI SF 600568 X	3.671427	79	2.90	2.90	2.90
Collateral			USD	USD	1.000	36200GGA8	GNMA GNMI SF 600593 X	1.753000	29	0.50	0.50	0.50
Collateral			USD	USD	1.000	36200GVV5	GNMA GNII SF 601028 C	22.645869	1,342	303.87	303.87	303.87
Collateral			USD	USD	1.000	36200H4A9	GNMA GNMI SF 602117 X	1.254235	352	4.42	4.42	4.42
Collateral			USD	USD	1.000	36200H7B4	GNMA GNMI SF 602190 X	11.319592	142	16.07	16.07	16.07
Collateral			USD	USD	1.000	36200HDW1	GNMA GNMI SF 601417 X	32.038041	47	15.14	15.14	15.14
Collateral			USD	USD	1.000	36200JA91	GNMA GNMI SF 602232 X	6.237714	722	45.02	45.02	45.02
Collateral			USD	USD	1.000	36200JAB6	GNMA GNMI SF 602202 X	0.578972	579	3.35	3.35	3.35
Collateral			USD	USD	1.000	36200JFK1	GNMA GNMI SF 602370 X	2.106400	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36200JFZ8	GNMA GNMI SF 602384 X	3.997766	822	32.86	32.86	32.86
Collateral			USD	USD	1.000	36200JJZ4	GNMA GNMI SF 602480 X	8.755154	239	20.94	20.94	20.94
Collateral			USD	USD	1.000	36200JSC5	GNMA GNMI SF 602715 X	65.533524	5,943	3,894.56	3,894.56	3,894.56
Collateral			USD	USD	1.000	36200K2C0	GNMA GNMI SF 603871 X	3.218886	196	6.32	6.32	6.32
Collateral			USD	USD	1.000	36200K7J0	GNMA GNMI SF 603997 X	2.395710	31	0.75	0.75	0.75
Collateral			USD	USD	1.000	36200K7M3	GNMA GNMI SF 604000 X	4.531439	1,130	51.19	51.19	51.19
Collateral			USD	USD	1.000	36200KJP3	GNMA GNMI SF 603370 X	2.506000	28	0.71	0.71	0.71
Collateral			USD	USD	1.000	36200KP43	GNMA GNMI SF 603543 X	0.747019	51	0.38	0.38	0.38
Collateral			USD	USD	1.000	36200KPY7	GNMA GNMI SF 603539 X	0.711112	133	0.95	0.95	0.95
Collateral			USD	USD	1.000	36200KQL4	GNMA GNMI SF 603559 X	1.692572	54	0.92	0.92	0.92
Collateral			USD	USD	1.000	36200KR33	GNMA GNMI SF 603606 X	1.897957	4,279	81.21	81.21	81.21
Collateral			USD	USD	1.000	36200KVV6	GNMA GNMI SF 603728 X	2.730080	28	0.78	0.78	0.78


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Collateral			USD	USD	1.000	36200KX85	GNMA GNMI SF 603803 X	0.977933	228	2.23	2.23	2.23
Collateral			USD	USD	1.000	36200M5F6	GNMA GNMI SF 604846 X	5.335280	28	1.51	1.51	1.51
Collateral			USD	USD	1.000	36200M6T5	GNMA GNMI SF 604882 X	2.311748	311	7.20	7.20	7.20
Collateral			USD	USD	1.000	36200MD26	GNMA GNMI SF 604121 X	0.825652	121	1.00	1.00	1.00
Collateral			USD	USD	1.000	36200MHN6	GNMA GNMI SF 604237 X	1.174276	231	2.71	2.71	2.71
Collateral			USD	USD	1.000	36200MHU0	GNMA GNMI SF 604243 X	2.281834	5,179	118.19	118.19	118.19
Collateral			USD	USD	1.000	36200MJK0	GNMA GNMI SF 604266 X	1.082000	28	0.31	0.31	0.31
Collateral			USD	USD	1.000	36200MPV9	GNMA GNMI SF 604436 X	1.454564	285	4.14	4.14	4.14
Collateral			USD	USD	1.000	36200MW74	GNMA GNMI SF 604670 X	23.371351	1,906	445.44	445.44	445.44
Collateral			USD	USD	1.000	36200MWH2	GNMA GNMI SF 604648 X	13.935554	5,754	801.90	801.90	801.90
Collateral			USD	USD	1.000	36200MY56	GNMA GNMI SF 604732 X	14.948940	2,271	339.51	339.51	339.51
Collateral			USD	USD	1.000	36200MYB3	GNMA GNMI SF 604706 X	4.553323	2,158	98.24	98.24	98.24
Collateral			USD	USD	1.000	36200MZN6	GNMA GNMI SF 604749 X	17.511736	1,538	269.28	269.28	269.28
Collateral			USD	USD	1.000	36200N3B5	GNMA GNMI SF 605694 X	6.260422	22,430	1,404.21	1,404.21	1,404.21
Collateral			USD	USD	1.000	36200NGF2	GNMA GNMI SF 605098 X	8.234776	1,107	91.17	91.17	91.17
Collateral			USD	USD	1.000	36200NRR4	GNMA GNMI SF 605396 X	5.057926	1,136	57.44	57.44	57.44
Collateral			USD	USD	1.000	36200NSV4	GNMA GNMI SF 605432 X	3.284224	2,976	97.75	97.75	97.75
Collateral			USD	USD	1.000	36200NTT8	GNMA GNMI SF 605462 X	6.620239	2,385	157.87	157.87	157.87
Collateral			USD	USD	1.000	36200Q2N3	GNMA GNMI SF 569681 X	2.891520	28	0.82	0.82	0.82
Collateral			USD	USD	1.000	36200Q2U7	GNMA GNMI SF 569687 X	2.007193	30	0.59	0.59	0.59
Collateral			USD	USD	1.000	36200Q3L6	GNMA GNMI SF 569703 X	0.944440	57	0.54	0.54	0.54
Collateral			USD	USD	1.000	36200Q3M4	GNMA GNMI SF 569704 X	2.324400	28	0.66	0.66	0.66
Collateral			USD	USD	1.000	36200Q6Q2	GNMA GNMI SF 569779 X	0.782480	57	0.44	0.44	0.44
Collateral			USD	USD	1.000	36200Q6R0	GNMA GNMI SF 569780 X	1.027747	59	0.61	0.61	0.61
Collateral			USD	USD	1.000	36200Q7L2	GNMA GNMI SF 569799 X	0.805417	3,700	29.80	29.80	29.80
Collateral			USD	USD	1.000	36200QJD7	GNMA GNMI SF 569160 X	1.261194	112	1.42	1.42	1.42
Collateral			USD	USD	1.000	36200QK37	GNMA GNMI SF 569214 X	1.230109	34	0.42	0.42	0.42
Collateral			USD	USD	1.000	36200QLT9	GNMA GNMI SF 569238 X	0.920215	380	3.50	3.50	3.50
Collateral			USD	USD	1.000	36200QLU6	GNMA GNMI SF 569239 X	3.213560	57	1.82	1.82	1.82
Collateral			USD	USD	1.000	36200QQK3	GNMA GNMI SF 569358 X	1.204430	33	0.39	0.39	0.39
Collateral			USD	USD	1.000	36200QQP2	GNMA GNMI SF 569362 X	2.526167	68	1.72	1.72	1.72
Collateral			USD	USD	1.000	36200QRH9	GNMA GNMI SF 569388 X	0.232349	150	0.35	0.35	0.35
Collateral			USD	USD	1.000	36200QW59	GNMA GNMI SF 569568 X	0.725688	86	0.62	0.62	0.62
Collateral			USD	USD	1.000	36200QW67	GNMA GNMI SF 569569 X	2.106657	854	17.99	17.99	17.99
Collateral			USD	USD	1.000	36200QWJ9	GNMA GNMI SF 569549 X	1.342913	83	1.11	1.11	1.11
Collateral			USD	USD	1.000	36200QWN0	GNMA GNMI SF 569553 X	0.895600	40	0.36	0.36	0.36
Collateral			USD	USD	1.000	36200QWR1	GNMA GNMI SF 569556 X	2.764446	35	0.97	0.97	0.97



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Collateral			USD	USD	1.000	36200R5C2	GNMA GNMI SF 570643 X	2.694942	9,159	246.84	246.84	246.84
Collateral			USD	USD	1.000	36200RBF8	GNMA GNMI SF 569838 X	1.978657	301	5.95	5.95	5.95
Collateral			USD	USD	1.000	36200RCR1	GNMA GNMI SF 569880 X	1.259816	43	0.54	0.54	0.54
Collateral			USD	USD	1.000	36200RDC3	GNMA GNMI SF 569899 X	0.763255	2,013	15.36	15.36	15.36
Collateral			USD	USD	1.000	36200RDG4	GNMA GNMI SF 569903 X	1.518992	568	8.62	8.62	8.62
Collateral			USD	USD	1.000	36200RG48	GNMA GNMI SF 570019 X	1.092567	68	0.74	0.74	0.74
Collateral			USD	USD	1.000	36200RGR7	GNMA GNMI SF 570008 X	3.179240	57	1.81	1.81	1.81
Collateral			USD	USD	1.000	36200RGT3	GNMA GNMI SF 570010 X	1.358596	284	3.86	3.86	3.86
Collateral			USD	USD	1.000	36200RHF2	GNMA GNMI SF 570030 X	2.130960	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36200RLF7	GNMA GNMI SF 570126 X	2.579368	176	4.54	4.54	4.54
Collateral			USD	USD	1.000	36200RMW9	GNMA GNMI SF 570173 X	0.868657	1,127	9.79	9.79	9.79
Collateral			USD	USD	1.000	36200RSZ6	GNMA GNMI SF 570336 X	0.435280	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36200RU26	GNMA GNMI SF 570401 X	1.550360	57	0.88	0.88	0.88
Collateral			USD	USD	1.000	36200RUZ3	GNMA GNMI SF 570400 X	0.614253	108	0.66	0.66	0.66
Collateral			USD	USD	1.000	36200RW32	GNMA GNMI SF 570466 X	1.763760	28	0.50	0.50	0.50
Collateral			USD	USD	1.000	36200RWP3	GNMA GNMI SF 570454 X	1.896010	182	3.45	3.45	3.45
Collateral			USD	USD	1.000	36200RXS6	GNMA GNMI SF 570489 X	1.372708	1,380	18.94	18.94	18.94
Collateral			USD	USD	1.000	36200RZY1	GNMA GNMI SF 570559 X	12.781342	568	72.57	72.57	72.57
Collateral			USD	USD	1.000	36200SQJ2	GNMA GNMI SF 571157 X	3.083706	424	13.09	13.09	13.09
Collateral			USD	USD	1.000	36200STC4	GNMA GNMI SF 571247 X	0.722305	31	0.22	0.22	0.22
Collateral			USD	USD	1.000	36200SUB4	GNMA GNMI SF 571278 X	0.566531	145	0.82	0.82	0.82
Collateral			USD	USD	1.000	36200T4W5	GNMA GNMI SF 572437 X	0.950719	1,213	11.53	11.53	11.53
Collateral			USD	USD	1.000	36200T7F9	GNMA GNMI SF 572494 X	0.862650	45	0.39	0.39	0.39
Collateral			USD	USD	1.000	36200TEW4	GNMA GNMI SF 571749 X	1.220784	29	0.35	0.35	0.35
Collateral			USD	USD	1.000	36200TFW3	GNMA GNMI SF 571781 X	0.215800	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36200TLT3	GNMA GNMI SF 571938 X	6.786766	53	3.62	3.62	3.62
Collateral			USD	USD	1.000	36200UB46	GNMA GNMI SF 572559 X	0.319489	55	0.18	0.18	0.18
Collateral			USD	USD	1.000	36200UNM3	GNMA GNMI SF 572896 X	1.077320	28	0.31	0.31	0.31
Collateral			USD	USD	1.000	36200UPQ2	GNMA GNMI SF 572931 X	4.112960	28	1.17	1.17	1.17
Collateral			USD	USD	1.000	36200UY25	GNMA GNMI SF 573229 X	7.166446	51	3.62	3.62	3.62
Collateral			USD	USD	1.000	36200W3L3	GNMA GNMI SF 575103 X	4.475240	57	2.54	2.54	2.54
Collateral			USD	USD	1.000	36200WAM3	GNMA GNMI SF 574312 X	1.118360	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36200WCZ2	GNMA GNMI SF 574388 X	2.373690	114	2.70	2.70	2.70
Collateral			USD	USD	1.000	36200WDP3	GNMA GNMI SF 574410 X	0.931254	18,558	172.82	172.82	172.82
Collateral			USD	USD	1.000	36200WMZ1	GNMA GNMI SF 574676 X	1.134863	60	0.68	0.68	0.68
Collateral			USD	USD	1.000	36200X3V9	GNMA GNMI SF 576012 X	0.163904	1,046	1.71	1.71	1.71
Collateral			USD	USD	1.000	36200X4F3	GNMA GNMI SF 576022 X	0.863658	209	1.80	1.80	1.80



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Collateral			USD	USD	1.000	36200X4G1	GNMA GNMI SF 576023 X	1.651991	244	4.03	4.03	4.03
Collateral			USD	USD	1.000	36200XAB5	GNMA GNMI SF 575202 X	1.798000	28	0.51	0.51	0.51
Collateral			USD	USD	1.000	36200XAF6	GNMA GNMI SF 575206 X	8.848020	57	5.02	5.02	5.02
Collateral			USD	USD	1.000	36200XG94	GNMA GNMI SF 575424 X	3.228960	28	0.92	0.92	0.92
Collateral			USD	USD	1.000	36200XGJ2	GNMA GNMI SF 575401 X	0.501533	34	0.17	0.17	0.17
Collateral			USD	USD	1.000	36200XH77	GNMA GNMI SF 575454 X	1.894427	225	4.26	4.26	4.26
Collateral			USD	USD	1.000	36200XHU6	GNMA GNMI SF 575443 X	3.076100	57	1.75	1.75	1.75
Collateral			USD	USD	1.000	36200XJW0	GNMA GNMI SF 575477 X	1.477074	31	0.45	0.45	0.45
Collateral			USD	USD	1.000	36200XKD0	GNMA GNMI SF 575492 X	0.801690	114	0.91	0.91	0.91
Collateral			USD	USD	1.000	36200XKG3	GNMA GNMI SF 575495 X	3.879409	1,317	51.10	51.10	51.10
Collateral			USD	USD	1.000	36200XKK4	GNMA GNMI SF 575498 X	0.823166	397	3.27	3.27	3.27
Collateral			USD	USD	1.000	36200XKW8	GNMA GNMI SF 575509 X	1.141969	29	0.33	0.33	0.33
Collateral			USD	USD	1.000	36200XME6	GNMA GNMI SF 575557 X	2.216732	47	1.03	1.03	1.03
Collateral			USD	USD	1.000	36200XYQ6	GNMA GNMI SF 575919 X	2.149694	290	6.24	6.24	6.24
Collateral			USD	USD	1.000	36200YMD6	GNMA GNMI SF 576456 X	2.693200	57	1.53	1.53	1.53
Collateral			USD	USD	1.000	36200YMT1	GNMA GNMI SF 576470 X	0.066943	382	0.26	0.26	0.26
Collateral			USD	USD	1.000	36200YNN3	GNMA GNMI SF 576497 X	0.734380	114	0.83	0.83	0.83
Collateral			USD	USD	1.000	36200YNP8	GNMA GNMI SF 576498 X	0.434380	170	0.74	0.74	0.74
Collateral			USD	USD	1.000	36201A2R8	GNMA GNMI SF 577784 X	0.950550	45	0.43	0.43	0.43
Collateral			USD	USD	1.000	36201BGR1	GNMA GNMI SF 578108 X	17.355654	599	104.01	104.01	104.01
Collateral			USD	USD	1.000	36201BHA7	GNMA GNMI SF 578125 X	0.312125	2,282	7.12	7.12	7.12
Collateral			USD	USD	1.000	36201BHC3	GNMA GNMI SF 578127 X	0.269824	2,281	6.16	6.16	6.16
Collateral			USD	USD	1.000	36201BL20	GNMA GNMI SF 578245 X	5.079454	60	3.03	3.03	3.03
Collateral			USD	USD	1.000	36201C4S0	GNMA GNMI SF 579633 X	2.040840	28	0.58	0.58	0.58
Collateral			USD	USD	1.000	36201CLD4	GNMA GNMI SF 579124 X	2.857478	568	16.22	16.22	16.22
Collateral			USD	USD	1.000	36201CLM4	GNMA GNMI SF 579132 X	3.918243	50	1.98	1.98	1.98
Collateral			USD	USD	1.000	36201CLU6	GNMA GNMI SF 579139 X	1.290674	31	0.40	0.40	0.40
Collateral			USD	USD	1.000	36201CLV4	GNMA GNMI SF 579140 X	0.560480	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36201CN34	GNMA GNMI SF 579210 X	1.296740	170	2.21	2.21	2.21
Collateral			USD	USD	1.000	36201CNQ3	GNMA GNMI SF 579199 X	0.574680	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36201CNR1	GNMA GNMI SF 579200 X	0.188719	345	0.65	0.65	0.65
Collateral			USD	USD	1.000	36201CYM0	GNMA GNMI SF 579516 X	14.866778	51	7.60	7.60	7.60
Collateral			USD	USD	1.000	36201CZB3	GNMA GNMI SF 579538 X	3.878308	37	1.44	1.44	1.44
Collateral			USD	USD	1.000	36201DA85	GNMA GNMI SF 579731 X	1.826290	53	0.96	0.96	0.96
Collateral			USD	USD	1.000	36201DBV3	GNMA GNMI SF 579752 X	0.491588	91	0.45	0.45	0.45
Collateral			USD	USD	1.000	36201E6B1	GNMA GNMI SF 581466 X	1.864998	29	0.54	0.54	0.54
Collateral			USD	USD	1.000	36201ELJ7	GNMA GNMI SF 580929 X	0.465920	29	0.13	0.13	0.13



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Collateral			USD	USD	1.000	36201EM31	GNMA GNMI SF 580978 X	3.923515	35	1.37	1.37	1.37
Collateral			USD	USD	1.000	36201EMK3	GNMA GNMI SF 580962 X	2.135367	34	0.73	0.73	0.73
Collateral			USD	USD	1.000	36201EMU1	GNMA GNMI SF 580971 X	2.546179	29	0.73	0.73	0.73
Collateral			USD	USD	1.000	36201ENK2	GNMA GNMI SF 580994 X	1.053600	28	0.30	0.30	0.30
Collateral			USD	USD	1.000	36201ES68	GNMA GNMI SF 581141 X	0.036638	91	0.03	0.03	0.03
Collateral			USD	USD	1.000	36201ESZ4	GNMA GNMI SF 581136 X	0.255366	57	0.15	0.15	0.15
Collateral			USD	USD	1.000	36201F6T9	GNMA GNMI SF 582382 X	1.858596	284	5.28	5.28	5.28
Collateral			USD	USD	1.000	36201FA56	GNMA GNMI SF 581528 X	1.763206	160	2.82	2.82	2.82
Collateral			USD	USD	1.000	36201FAF4	GNMA GNMI SF 581506 X	3.213161	375	12.04	12.04	12.04
Collateral			USD	USD	1.000	36201FL70	GNMA GNMI SF 581850 X	0.016261	582	0.09	0.09	0.09
Collateral			USD	USD	1.000	36201FM20	GNMA GNMI SF 581877 X	0.131522	66	0.09	0.09	0.09
Collateral			USD	USD	1.000	36201FNS2	GNMA GNMI SF 581901 X	0.060410	467	0.28	0.28	0.28
Collateral			USD	USD	1.000	36201FPR2	GNMA GNMI SF 581932 X	0.390185	8,577	33.47	33.47	33.47
Collateral			USD	USD	1.000	36201FQU4	GNMA GNMI SF 581967 X	3.832193	97	3.71	3.71	3.71
Collateral			USD	USD	1.000	36201FQV2	GNMA GNMI SF 581968 X	0.167978	106	0.18	0.18	0.18
Collateral			USD	USD	1.000	36201FTQ0	GNMA GNMI SF 582059 X	4.408430	114	5.01	5.01	5.01
Collateral			USD	USD	1.000	36201FTR8	GNMA GNMI SF 582060 X	0.283148	291	0.82	0.82	0.82
Collateral			USD	USD	1.000	36201FTS6	GNMA GNMI SF 582061 X	2.077782	28	0.59	0.59	0.59
Collateral			USD	USD	1.000	36201FTV9	GNMA GNMI SF 582064 X	1.535262	13,257	203.52	203.52	203.52
Collateral			USD	USD	1.000	36201FUN5	GNMA GNMI SF 582089 X	0.922000	28	0.26	0.26	0.26
Collateral			USD	USD	1.000	36201FUR6	GNMA GNMI SF 582092 X	1.825160	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36201FUW5	GNMA GNMI SF 582097 X	2.032091	34	0.69	0.69	0.69
Collateral			USD	USD	1.000	36201FVZ7	GNMA GNMI SF 582132 X	1.723425	45	0.78	0.78	0.78
Collateral			USD	USD	1.000	36201FWN3	GNMA GNMI SF 582153 X	2.690873	125	3.36	3.36	3.36
Collateral			USD	USD	1.000	36201FXN2	GNMA GNMI SF 582185 X	3.013440	28	0.86	0.86	0.86
Collateral			USD	USD	1.000	36201FZZ3	GNMA GNMI SF 582260 X	3.001028	631	18.92	18.92	18.92
Collateral			USD	USD	1.000	36201G2L8	GNMA GNMI SF 583179 X	15.043400	34	5.12	5.12	5.12
Collateral			USD	USD	1.000	36201GA70	GNMA GNMI SF 582430 X	2.368320	114	2.69	2.69	2.69
Collateral			USD	USD	1.000	36201GUX1	GNMA GNMI SF 582998 X	12.105120	123	14.85	14.85	14.85
Collateral			USD	USD	1.000	36201GZY4	GNMA GNMI SF 583159 X	3.502230	114	3.98	3.98	3.98
Collateral			USD	USD	1.000	36201H2U6	GNMA GNMI SF 584087 X	2.051160	28	0.58	0.58	0.58
Collateral			USD	USD	1.000	36201H5L3	GNMA GNMI SF 584151 X	10.411400	114	11.82	11.82	11.82
Collateral			USD	USD	1.000	36201H6L2	GNMA GNMI SF 584175 X	3.630462	232	8.42	8.42	8.42
Collateral			USD	USD	1.000	36201HAX1	GNMA GNMI SF 583322 X	7.291015	3,232	235.68	235.68	235.68
Collateral			USD	USD	1.000	36201HLX9	GNMA GNMI SF 583642 X	0.367360	57	0.21	0.21	0.21
Collateral			USD	USD	1.000	36201J7K9	GNMA GNMI SF 585098 X	2.333560	28	0.66	0.66	0.66
Collateral			USD	USD	1.000	36201JDE6	GNMA GNMI SF 584301 X	0.314346	74	0.23	0.23	0.23



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Collateral			USD	USD	1.000	36201JE70	GNMA GNMI SF 584358 X	0.523033	34	0.18	0.18	0.18
Collateral			USD	USD	1.000	36201JE88	GNMA GNMI SF 584359 X	1.978548	745	14.73	14.73	14.73
Collateral			USD	USD	1.000	36201JEC9	GNMA GNMI SF 584331 X	2.913680	170	4.96	4.96	4.96
Collateral			USD	USD	1.000	36201JEE5	GNMA GNMI SF 584333 X	2.438806	28	0.69	0.69	0.69
Collateral			USD	USD	1.000	36201JEU9	GNMA GNMI SF 584347 X	0.888081	659	5.85	5.85	5.85
Collateral			USD	USD	1.000	36201JFU8	GNMA GNMI SF 584379 X	1.507600	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36201JG29	GNMA GNMI SF 584417 X	0.174535	1,829	3.19	3.19	3.19
Collateral			USD	USD	1.000	36201JGB9	GNMA GNMI SF 584394 X	1.081799	105	1.14	1.14	1.14
Collateral			USD	USD	1.000	36201JGC7	GNMA GNMI SF 584395 X	0.352011	843	2.97	2.97	2.97
Collateral			USD	USD	1.000	36201JJA8	GNMA GNMI SF 584457 X	0.232612	76	0.18	0.18	0.18
Collateral			USD	USD	1.000	36201KE93	GNMA GNMI SF 585260 X	0.429220	57	0.24	0.24	0.24
Collateral			USD	USD	1.000	36201KLQ7	GNMA GNMI SF 585435 X	0.260000	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36201KM45	GNMA GNMI SF 585479 X	1.208120	28	0.34	0.34	0.34
Collateral			USD	USD	1.000	36201LUC6	GNMA GNMI SF 586579 X	1.546425	161	2.49	2.49	2.49
Collateral			USD	USD	1.000	36201LUV4	GNMA GNMI SF 586596 X	1.845751	40	0.73	0.73	0.73
Collateral			USD	USD	1.000	36201LZH0	GNMA GNMI SF 586744 X	10.183055	72	7.34	7.34	7.34
Collateral			USD	USD	1.000	36201LZL1	GNMA GNMI SF 586747 X	0.592240	85	0.50	0.50	0.50
Collateral			USD	USD	1.000	36201LZW7	GNMA GNMI SF 586757 X	0.447877	3,202	14.34	14.34	14.34
Collateral			USD	USD	1.000	36201M4C3	GNMA GNMI SF 587719 X	1.906809	119	2.26	2.26	2.26
Collateral			USD	USD	1.000	36201MEE8	GNMA GNMI SF 587033 X	1.905097	3,407	64.90	64.90	64.90
Collateral			USD	USD	1.000	36201MFN7	GNMA GNMI SF 587073 X	2.801440	28	0.80	0.80	0.80
Collateral			USD	USD	1.000	36201MFS6	GNMA GNMI SF 587077 X	1.448558	49	0.71	0.71	0.71
Collateral			USD	USD	1.000	36201MG89	GNMA GNMI SF 587123 X	1.173812	1,637	19.21	19.21	19.21
Collateral			USD	USD	1.000	36201MJB9	GNMA GNMI SF 587158 X	0.284840	85	0.24	0.24	0.24
Collateral			USD	USD	1.000	36201MLC4	GNMA GNMI SF 587223 X	3.232820	57	1.84	1.84	1.84
Collateral			USD	USD	1.000	36201MNP3	GNMA GNMI SF 587298 X	0.212215	74	0.16	0.16	0.16
Collateral			USD	USD	1.000	36201MNT5	GNMA GNMI SF 587302 X	2.198948	1,788	39.32	39.32	39.32
Collateral			USD	USD	1.000	36201MS37	GNMA GNMI SF 587438 X	1.890422	4,312	81.52	81.52	81.52
Collateral			USD	USD	1.000	36201MYS5	GNMA GNMI SF 587621 X	0.052195	515	0.27	0.27	0.27
Collateral			USD	USD	1.000	36201NEF3	GNMA GNMI SF 587934 X	0.459556	284	1.30	1.30	1.30
Collateral			USD	USD	1.000	36201NGT1	GNMA GNMI SF 588010 X	1.262076	31	0.39	0.39	0.39
Collateral			USD	USD	1.000	36201NLX6	GNMA GNMI SF 588142 X	1.379300	57	0.78	0.78	0.78
Collateral			USD	USD	1.000	36201NNC0	GNMA GNMI SF 588187 X	1.389760	28	0.39	0.39	0.39
Collateral			USD	USD	1.000	36201P5V3	GNMA GNMI SF 589560 X	1.194478	76	0.91	0.91	0.91
Collateral			USD	USD	1.000	36201PYL3	GNMA GNMI SF 589415 X	0.689789	852	5.87	5.87	5.87
Collateral			USD	USD	1.000	36201Q2C6	GNMA GNMI SF 590371 X	0.547824	95	0.52	0.52	0.52
Collateral			USD	USD	1.000	36201Q2Q5	GNMA GNMI SF 590383 X	1.118880	28	0.32	0.32	0.32



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Collateral			USD	USD	1.000	36201Q2T9	GNMA GNMI SF 590386 X	0.837259	700	5.86	5.86	5.86
Collateral			USD	USD	1.000	36201Q4R1	GNMA GNMI SF 590432 X	1.564040	28	0.44	0.44	0.44
Collateral			USD	USD	1.000	36201Q5Y5	GNMA GNMI SF 590463 X	1.160615	236	2.74	2.74	2.74
Collateral			USD	USD	1.000	36201Q6N8	GNMA GNMI SF 590477 X	2.454441	174	4.27	4.27	4.27
Collateral			USD	USD	1.000	36201Q6T5	GNMA GNMI SF 590482 X	1.915040	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36201QC84	GNMA GNMI SF 589695 X	2.880750	114	3.27	3.27	3.27
Collateral			USD	USD	1.000	36201QES8	GNMA GNMI SF 589745 X	3.776920	28	1.07	1.07	1.07
Collateral			USD	USD	1.000	36201QSB0	GNMA GNMI SF 590114 X	10.244017	68	6.98	6.98	6.98
Collateral			USD	USD	1.000	36201QT78	GNMA GNMI SF 590174 X	9.335600	57	5.30	5.30	5.30
Collateral			USD	USD	1.000	36201QUL5	GNMA GNMI SF 590187 X	1.363036	256	3.48	3.48	3.48
Collateral			USD	USD	1.000	36201QV75	GNMA GNMI SF 590238 X	2.231310	596	13.30	13.30	13.30
Collateral			USD	USD	1.000	36201QVR1	GNMA GNMI SF 590224 X	2.029120	28	0.58	0.58	0.58
Collateral			USD	USD	1.000	36201QWR0	GNMA GNMI SF 590256 X	32.418240	28	9.20	9.20	9.20
Collateral			USD	USD	1.000	36201R2N0	GNMA GNMI SF 591281 X	1.685853	31	0.51	0.51	0.51
Collateral			USD	USD	1.000	36201RYK1	GNMA GNMI SF 591214 X	4.027840	57	2.29	2.29	2.29
Collateral			USD	USD	1.000	36201S5K1	GNMA GNMI SF 592250 X	7.647899	275	21.04	21.04	21.04
Collateral			USD	USD	1.000	36201SJG5	GNMA GNMI SF 591663 X	0.488610	68	0.33	0.33	0.33
Collateral			USD	USD	1.000	36201SMH9	GNMA GNMI SF 591760 X	0.397441	39	0.15	0.15	0.15
Collateral			USD	USD	1.000	36201SN88	GNMA GNMI SF 591815 X	5.515093	187	10.30	10.30	10.30
Collateral			USD	USD	1.000	36201SND7	GNMA GNMI SF 591788 X	0.425176	400	1.70	1.70	1.70
Collateral			USD	USD	1.000	36201SNK1	GNMA GNMI SF 591794 X	1.401285	2,624	36.77	36.77	36.77
Collateral			USD	USD	1.000	36201SPB9	GNMA GNMI SF 591818 X	0.397093	341	1.35	1.35	1.35
Collateral			USD	USD	1.000	36201SS91	GNMA GNMI SF 591944 X	0.367544	42	0.15	0.15	0.15
Collateral			USD	USD	1.000	36201SXJ3	GNMA GNMI SF 592081 X	1.206340	114	1.37	1.37	1.37
Collateral			USD	USD	1.000	36201TJZ1	GNMA GNMI SF 592580 X	5.246630	399	20.91	20.91	20.91
Collateral			USD	USD	1.000	36201TKA4	GNMA GNMI SF 592589 X	1.985707	32	0.63	0.63	0.63
Collateral			USD	USD	1.000	36201TKE6	GNMA GNMI SF 592593 X	3.171548	284	9.00	9.00	9.00
Collateral			USD	USD	1.000	36201TKF3	GNMA GNMI SF 592594 X	4.236013	256	10.82	10.82	10.82
Collateral			USD	USD	1.000	36201TN78	GNMA GNMI SF 592714 X	0.866445	1,147	9.94	9.94	9.94
Collateral			USD	USD	1.000	36201TPQ4	GNMA GNMI SF 592731 X	1.393943	60	0.84	0.84	0.84
Collateral			USD	USD	1.000	36201TVE4	GNMA GNMI SF 592913 X	11.998825	136	16.35	16.35	16.35
Collateral			USD	USD	1.000	36201UA20	GNMA GNMI SF 593225 X	2.265656	102	2.32	2.32	2.32
Collateral			USD	USD	1.000	36201UA38	GNMA GNMI SF 593226 X	5.417300	4,637	251.21	251.21	251.21
Collateral			USD	USD	1.000	36201UCG7	GNMA GNMI SF 593271 X	1.714240	28	0.49	0.49	0.49
Collateral			USD	USD	1.000	36201ULX0	GNMA GNII SF 593542 C	3.774500	227	8.57	8.57	8.57
Collateral			USD	USD	1.000	36201V5Y4	GNMA GNMI SF 594963 X	0.639065	783	5.00	5.00	5.00
Collateral			USD	USD	1.000	36201VCJ9	GNMA GNMI SF 594173 X	4.121120	57	2.34	2.34	2.34



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Collateral			USD	USD	1.000	36201VVJ8	GNMA GNMI SF 594717 X	5.451310	17,342	945.37	945.37	945.37
Collateral			USD	USD	1.000	36201X6D5	GNMA GNMI SF 606668 X	23.235600	28	6.60	6.60	6.60
Collateral			USD	USD	1.000	36201XBG2	GNMA GNMI SF 605839 X	3.535670	131	4.62	4.62	4.62
Collateral			USD	USD	1.000	36201XRE0	GNMA GNMI SF 606285 X	6.347744	6,647	421.91	421.91	421.91
Collateral			USD	USD	1.000	36201XRL4	GNMA GNMI SF 606291 X	4.028941	191	7.69	7.69	7.69
Collateral			USD	USD	1.000	36201Y3K0	GNMA GNMI SF 607502 X	19.911262	1,079	214.83	214.83	214.83
Collateral			USD	USD	1.000	36201YFY8	GNMA GNMI SF 606851 X	3.611122	47	1.68	1.68	1.68
Collateral			USD	USD	1.000	36201YGL4	GNMA GNMI SF 606903 X	5.572240	369	20.57	20.57	20.57
Collateral			USD	USD	1.000	36201YU87	GNMA GNMI SF 607307 X	16.177173	1,136	183.75	183.75	183.75
Collateral			USD	USD	1.000	36201YWT9	GNMA GNMI SF 607358 X	7.393711	1,140	84.32	84.32	84.32
Collateral			USD	USD	1.000	36201YY26	GNMA GNMI SF 607429 X	5.520620	1,138	62.81	62.81	62.81
Collateral			USD	USD	1.000	36201YYQ3	GNMA GNMI SF 607419 X	8.611111	86	7.36	7.36	7.36
Collateral			USD	USD	1.000	36202A2L0	GNMA GNII SF 000779 M	0.002680	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202A2P1	GNMA GNII SF 000782 M	0.017391	303	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202A3B1	GNMA GNII SF 000794 M	0.475300	771	3.67	3.67	3.67
Collateral			USD	USD	1.000	36202A3E5	GNMA GNII SF 000797 M	0.021122	102	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202A3T2	GNMA GNII SF 000810 M	0.200036	219	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202A3U9	GNMA GNII SF 000811 M	0.237765	97	0.23	0.23	0.23
Collateral			USD	USD	1.000	36202A3V7	GNMA GNII SF 000812 M	0.040840	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202A3X3	GNMA GNII SF 000814 M	0.022508	221	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202A3Z8	GNMA GNII SF 000816 M	0.014665	137	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202A4P9	GNMA GNII SF 000830 M	0.273640	199	0.54	0.54	0.54
Collateral			USD	USD	1.000	36202A4R5	GNMA GNII SF 000832 M	0.011633	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202A5L7	GNMA GNII SF 000851 M	0.013500	193	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202A5P8	GNMA GNII SF 000854 M	0.015301	942	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202A5Q6	GNMA GNII SF 000855 M	0.068420	114	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202A5R4	GNMA GNII SF 000856 M	0.024480	85	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202A6F9	GNMA GNII SF 000870 M	0.054406	246	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202A6G7	GNMA GNII SF 000871 M	0.015474	1,851	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202A6H5	GNMA GNII SF 000872 M	0.020125	906	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202A6U6	GNMA GNII SF 000883 M	0.038257	40	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202A6V4	GNMA GNII SF 000884 M	0.056799	1,171	0.66	0.66	0.66
Collateral			USD	USD	1.000	36202A6Y8	GNMA GNII SF 000887 M	0.134647	97	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202A6Z5	GNMA GNII SF 000888 M	0.026070	555	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202A7A9	GNMA GNII SF 000889 M	0.006258	273	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202AAH0	GNMA GNII SF 000008 M	0.146274	630	0.92	0.92	0.92
Collateral			USD	USD	1.000	36202AAM9	GNMA GNII SF 000012 M	0.073759	480	0.35	0.35	0.35



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Collateral			USD	USD	1.000	36202AAS6	GNMA GNII SF 000017 M	0.144280	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202ABP1	GNMA GNII SF 000046 M	0.355862	159	0.57	0.57	0.57
Collateral			USD	USD	1.000	36202ACG0	GNMA GNII SF 000071 M	0.397880	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202ACH8	GNMA GNII SF 000072 M	0.129248	142	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202ADF1	GNMA GNII SF 000102 M	0.157054	403	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202ADX2	GNMA GNII SF 000118 M	0.127600	119	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202AFJ1	GNMA GNII SF 000169 M	0.410195	221	0.91	0.91	0.91
Collateral			USD	USD	1.000	36202AFM4	GNMA GNII SF 000172 M	0.201267	392	0.79	0.79	0.79
Collateral			USD	USD	1.000	36202AFX0	GNMA GNII SF 000182 M	0.242913	190	0.46	0.46	0.46
Collateral			USD	USD	1.000	36202ANK9	GNMA GNII SF 000394 M	0.225327	125	0.28	0.28	0.28
Collateral			USD	USD	1.000	36202ANQ6	GNMA GNII SF 000399 M	0.351400	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202AP76	GNMA GNII SF 000446 M	0.753160	85	0.64	0.64	0.64
Collateral			USD	USD	1.000	36202AQ26	GNMA GNII SF 000473 M	0.083893	488	0.41	0.41	0.41
Collateral			USD	USD	1.000	36202AQS9	GNMA GNII SF 000465 M	0.237436	187	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202AS99	GNMA GNII SF 000544 M	0.599500	45	0.27	0.27	0.27
Collateral			USD	USD	1.000	36202ATA5	GNMA GNII SF 000545 M	0.133227	625	0.83	0.83	0.83
Collateral			USD	USD	1.000	36202ATU1	GNMA GNII SF 000563 M	0.201627	170	0.34	0.34	0.34
Collateral			USD	USD	1.000	36202AUJ4	GNMA GNII SF 000585 M	0.221181	119	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202AXV4	GNMA GNII SF 000692 M	0.002353	97	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AY27	GNMA GNII SF 000729 M	0.003257	126	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AY35	GNMA GNII SF 000730 M	0.001760	85	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AY43	GNMA GNII SF 000731 M	0.002533	290	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202AYG6	GNMA GNII SF 000711 M	0.001943	238	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AYH4	GNMA GNII SF 000712 M	0.000214	165	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AYJ0	GNMA GNII SF 000713 M	0.001083	211	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AYU5	GNMA GNII SF 000723 M	0.185367	238	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202AYW1	GNMA GNII SF 000725 M	0.187235	295	0.55	0.55	0.55
Collateral			USD	USD	1.000	36202AZ42	GNMA GNII SF 000763 M	0.006520	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AZE0	GNMA GNII SF 000741 M	0.139169	307	0.43	0.43	0.43
Collateral			USD	USD	1.000	36202AZK6	GNMA GNII SF 000746 M	0.003378	102	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AZL4	GNMA GNII SF 000747 M	0.002406	199	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202AZM2	GNMA GNII SF 000748 M	0.001070	436	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202B2A2	GNMA GNII SF 001669 M	0.025485	267	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202B2T1	GNMA GNII SF 001686 M	0.021584	346	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202B2U8	GNMA GNII SF 001687 M	0.075288	7,892	5.94	5.94	5.94
Collateral			USD	USD	1.000	36202B3N3	GNMA GNII SF 001705 M	0.115101	19,844	22.84	22.84	22.84
Collateral			USD	USD	1.000	36202B3Z6	GNMA GNII SF 001716 M	0.496509	127	0.63	0.63	0.63



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Collateral			USD	USD	1.000	36202B4B8	GNMA GNII SF 001718 M	0.161332	536	0.86	0.86	0.86
Collateral			USD	USD	1.000	36202B4E2	GNMA GNII SF 001721 M	0.027357	131	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202B4F9	GNMA GNII SF 001722 M	0.080218	62	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202B4G7	GNMA GNII SF 001723 M	0.070101	11,954	8.38	8.38	8.38
Collateral			USD	USD	1.000	36202B4X0	GNMA GNII SF 001738 M	0.055860	528	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202B4Z5	GNMA GNII SF 001740 M	0.066834	165	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202B5A9	GNMA GNII SF 001741 M	0.168271	97	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202B5N1	GNMA GNII SF 001753 M	0.448760	125	0.56	0.56	0.56
Collateral			USD	USD	1.000	36202B5P6	GNMA GNII SF 001754 M	0.273079	980	2.68	2.68	2.68
Collateral			USD	USD	1.000	36202B5R2	GNMA GNII SF 001756 M	0.068588	97	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202B5S0	GNMA GNII SF 001757 M	0.167311	307	0.51	0.51	0.51
Collateral			USD	USD	1.000	36202B5T8	GNMA GNII SF 001758 M	0.040873	296	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202B6L4	GNMA GNII SF 001775 M	0.142468	335	0.48	0.48	0.48
Collateral			USD	USD	1.000	36202B6M2	GNMA GNII SF 001776 M	0.097400	68	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202B6Q3	GNMA GNII SF 001779 M	4.157835	314	13.06	13.06	13.06
Collateral			USD	USD	1.000	36202B6Z3	GNMA GNII SF 001788 M	0.313259	77	0.24	0.24	0.24
Collateral			USD	USD	1.000	36202B7C3	GNMA GNII SF 001791 M	0.160050	68	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202B7D1	GNMA GNII SF 001792 M	0.155323	418	0.65	0.65	0.65
Collateral			USD	USD	1.000	36202B7E9	GNMA GNII SF 001793 M	0.267748	153	0.41	0.41	0.41
Collateral			USD	USD	1.000	36202B7F6	GNMA GNII SF 001794 M	0.118650	136	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202B7J8	GNMA GNII SF 001797 M	0.175061	404	0.71	0.71	0.71
Collateral			USD	USD	1.000	36202BA47	GNMA GNII SF 000927 M	0.010720	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BAC9	GNMA GNII SF 000903 M	0.135380	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BAD7	GNMA GNII SF 000904 M	0.009400	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BAG0	GNMA GNII SF 000907 M	0.051175	241	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BAK1	GNMA GNII SF 000910 M	0.031652	131	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BAL9	GNMA GNII SF 000911 M	0.032319	1,979	0.64	0.64	0.64
Collateral			USD	USD	1.000	36202BAY1	GNMA GNII SF 000923 M	0.134947	100	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202BB87	GNMA GNII SF 000963 M	0.026114	40	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BB95	GNMA GNII SF 000964 M	0.019220	613	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BBG9	GNMA GNII SF 000939 M	0.317511	161	0.51	0.51	0.51
Collateral			USD	USD	1.000	36202BBH7	GNMA GNII SF 000940 M	0.236274	148	0.35	0.35	0.35
Collateral			USD	USD	1.000	36202BBJ3	GNMA GNII SF 000941 M	0.064200	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BBN4	GNMA GNII SF 000945 M	0.008765	97	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BBP9	GNMA GNII SF 000946 M	0.004546	103	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BCA1	GNMA GNII SF 000965 M	0.059030	114	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BCP8	GNMA GNII SF 000978 M	0.023619	119	0.03	0.03	0.03



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Collateral			USD	USD	1.000	36202BCQ6	GNMA GNII SF 000979 M	0.029754	74	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BCV5	GNMA GNII SF 000984 M	0.043467	85	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BD28	GNMA GNII SF 001021 M	0.031906	408	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202BDE2	GNMA GNII SF 001001 M	0.028520	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BDF9	GNMA GNII SF 001002 M	0.027483	301	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BDG7	GNMA GNII SF 001003 M	0.028809	256	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BDY8	GNMA GNII SF 001019 M	0.075913	392	0.30	0.30	0.30
Collateral			USD	USD	1.000	36202BDZ5	GNMA GNII SF 001020 M	0.005566	165	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BE50	GNMA GNII SF 001056 M	0.035691	62	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BE68	GNMA GNII SF 001057 M	0.020560	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BE76	GNMA GNII SF 001058 M	0.040160	142	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202BEE1	GNMA GNII SF 001033 M	0.067160	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BEH4	GNMA GNII SF 001036 M	0.173613	85	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202BEJ0	GNMA GNII SF 001037 M	0.057955	125	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BEK7	GNMA GNII SF 001038 M	0.012811	517	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BEL5	GNMA GNII SF 001039 M	0.002567	136	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BEP6	GNMA GNII SF 001042 M	0.561928	766	4.31	4.31	4.31
Collateral			USD	USD	1.000	36202BEZ4	GNMA GNII SF 001052 M	0.150210	114	0.17	0.17	0.17
Collateral			USD	USD	1.000	36202BF83	GNMA GNII SF 001091 M	0.020733	85	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BFM2	GNMA GNII SF 001072 M	0.116409	244	0.28	0.28	0.28
Collateral			USD	USD	1.000	36202BFP5	GNMA GNII SF 001074 M	0.064587	595	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202BFQ3	GNMA GNII SF 001075 M	0.039036	539	0.21	0.21	0.21
Collateral			USD	USD	1.000	36202BG33	GNMA GNII SF 001118 M	0.405029	40	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202BG66	GNMA GNII SF 001121 M	0.042168	216	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BG90	GNMA GNII SF 001124 M	0.043040	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BGM1	GNMA GNII SF 001104 M	0.026327	125	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BGP4	GNMA GNII SF 001106 M	0.022739	1,022	0.23	0.23	0.23
Collateral			USD	USD	1.000	36202BGQ2	GNMA GNII SF 001107 M	0.030498	943	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202BH24	GNMA GNII SF 001149 M	0.089231	256	0.23	0.23	0.23
Collateral			USD	USD	1.000	36202BH73	GNMA GNII SF 001154 M	0.025585	1,014	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202BH81	GNMA GNII SF 001155 M	0.005918	710	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BHJ7	GNMA GNII SF 001133 M	2.055200	34	0.70	0.70	0.70
Collateral			USD	USD	1.000	36202BHN8	GNMA GNII SF 001137 M	0.024744	818	0.20	0.20	0.20
Collateral			USD	USD	1.000	36202BHP3	GNMA GNII SF 001138 M	0.016858	295	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202BHQ1	GNMA GNII SF 001139 M	0.021737	592	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202BHT5	GNMA GNII SF 001142 M	0.281293	85	0.24	0.24	0.24
Collateral			USD	USD	1.000	36202BHY4	GNMA GNII SF 001147 M	0.203274	216	0.44	0.44	0.44



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Collateral			USD	USD	1.000	36202BHZ1	GNMA GNII SF 001148 M	0.318945	119	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202BJ89	GNMA GNII SF 001187 M	0.006555	250	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BJ97	GNMA GNII SF 001188 M	0.012635	130	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BJP1	GNMA GNII SF 001170 M	0.012112	1,703	0.21	0.21	0.21
Collateral			USD	USD	1.000	36202BJQ9	GNMA GNII SF 001171 M	0.031522	1,354	0.43	0.43	0.43
Collateral			USD	USD	1.000	36202BK20	GNMA GNII SF 001213 M	0.144067	256	0.37	0.37	0.37
Collateral			USD	USD	1.000	36202BK87	GNMA GNII SF 001219 M	0.048933	183	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BK95	GNMA GNII SF 001220 M	0.014000	68	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BKM6	GNMA GNII SF 001200 M	0.293032	142	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202BKP9	GNMA GNII SF 001202 M	0.019858	409	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BKQ7	GNMA GNII SF 001203 M	0.007242	568	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BKR5	GNMA GNII SF 001204 M	0.004180	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202BKZ7	GNMA GNII SF 001212 M	0.392763	91	0.36	0.36	0.36
Collateral			USD	USD	1.000	36202BLA1	GNMA GNII SF 001221 M	0.008450	2,248	0.19	0.19	0.19
Collateral			USD	USD	1.000	36202BLD5	GNMA GNII SF 001224 M	0.271081	307	0.83	0.83	0.83
Collateral			USD	USD	1.000	36202BLQ6	GNMA GNII SF 001235 M	0.106750	114	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BLS2	GNMA GNII SF 001237 M	0.011560	738	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BLT0	GNMA GNII SF 001238 M	0.008694	97	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BLU7	GNMA GNII SF 001239 M	0.006749	380	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BMB8	GNMA GNII SF 001254 M	0.089220	114	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202BMD4	GNMA GNII SF 001256 M	0.058889	500	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202BME2	GNMA GNII SF 001257 M	0.084040	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BMH5	GNMA GNII SF 001260 M	0.271449	233	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202BMV4	GNMA GNII SF 001272 M	0.041483	233	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202BMW2	GNMA GNII SF 001273 M	0.072056	244	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202BMX0	GNMA GNII SF 001274 M	0.019843	384	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BMY8	GNMA GNII SF 001275 M	0.023520	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BN27	GNMA GNII SF 001309 M	0.072556	307	0.22	0.22	0.22
Collateral			USD	USD	1.000	36202BN35	GNMA GNII SF 001310 M	0.031619	238	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202BNF8	GNMA GNII SF 001290 M	0.080543	522	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202BNG6	GNMA GNII SF 001291 M	0.027910	748	0.21	0.21	0.21
Collateral			USD	USD	1.000	36202BNH4	GNMA GNII SF 001292 M	0.041608	427	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202BNZ4	GNMA GNII SF 001308 M	0.103019	483	0.50	0.50	0.50
Collateral			USD	USD	1.000	36202BP58	GNMA GNII SF 001344 M	0.113707	256	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202BP74	GNMA GNII SF 001346 M	0.018893	159	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202BPE9	GNMA GNII SF 001321 M	0.230192	201	0.46	0.46	0.46
Collateral			USD	USD	1.000	36202BPF6	GNMA GNII SF 001322 M	0.401755	189	0.76	0.76	0.76


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Collateral			USD	USD	1.000	36202BPJ8	GNMA GNII SF 001325 M	0.266040	114	0.30	0.30	0.30
Collateral			USD	USD	1.000	36202BPK5	GNMA GNII SF 001326 M	0.082313	596	0.49	0.49	0.49
Collateral			USD	USD	1.000	36202BPL3	GNMA GNII SF 001327 M	0.030410	556	0.17	0.17	0.17
Collateral			USD	USD	1.000	36202BPM1	GNMA GNII SF 001328 M	0.019485	227	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BQ40	GNMA GNII SF 001375 M	0.162318	333	0.54	0.54	0.54
Collateral			USD	USD	1.000	36202BQ57	GNMA GNII SF 001376 M	0.109345	239	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202BQ99	GNMA GNII SF 001380 M	0.044006	1,852	0.82	0.82	0.82
Collateral			USD	USD	1.000	36202BQL2	GNMA GNII SF 001359 M	0.572280	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202BQM0	GNMA GNII SF 001360 M	0.616208	122	0.75	0.75	0.75
Collateral			USD	USD	1.000	36202BQP3	GNMA GNII SF 001362 M	0.061139	576	0.35	0.35	0.35
Collateral			USD	USD	1.000	36202BQR9	GNMA GNII SF 001364 M	0.081495	551	0.45	0.45	0.45
Collateral			USD	USD	1.000	36202BRA5	GNMA GNII SF 001381 M	0.144900	204	0.30	0.30	0.30
Collateral			USD	USD	1.000	36202BRU1	GNMA GNII SF 001399 M	0.038819	1,641	0.64	0.64	0.64
Collateral			USD	USD	1.000	36202BRV9	GNMA GNII SF 001400 M	0.024002	642	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202BRW7	GNMA GNII SF 001401 M	0.147131	2,457	3.62	3.62	3.62
Collateral			USD	USD	1.000	36202BSF3	GNMA GNII SF 001418 M	0.011329	3,895	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202BSG1	GNMA GNII SF 001419 M	0.028191	3,933	1.11	1.11	1.11
Collateral			USD	USD	1.000	36202BSK2	GNMA GNII SF 001422 M	0.449196	49	0.22	0.22	0.22
Collateral			USD	USD	1.000	36202BSS5	GNMA GNII SF 001429 M	0.224234	1,561	3.50	3.50	3.50
Collateral			USD	USD	1.000	36202BST3	GNMA GNII SF 001430 M	0.315314	183	0.58	0.58	0.58
Collateral			USD	USD	1.000	36202BSX4	GNMA GNII SF 001434 M	0.112867	34	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BSZ9	GNMA GNII SF 001436 M	0.015361	261	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BT39	GNMA GNII SF 001470 M	0.131320	57	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202BT47	GNMA GNII SF 001471 M	0.033033	1,706	0.56	0.56	0.56
Collateral			USD	USD	1.000	36202BT54	GNMA GNII SF 001472 M	0.033983	2,388	0.81	0.81	0.81
Collateral			USD	USD	1.000	36202BT88	GNMA GNII SF 001475 M	0.743778	102	0.76	0.76	0.76
Collateral			USD	USD	1.000	36202BT96	GNMA GNII SF 001476 M	0.438064	95	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202BTH8	GNMA GNII SF 001452 M	0.075612	187	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202BTJ4	GNMA GNII SF 001453 M	0.016793	338	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202BTK1	GNMA GNII SF 001454 M	0.039885	3,288	1.31	1.31	1.31
Collateral			USD	USD	1.000	36202BTL9	GNMA GNII SF 001455 M	0.008056	3,595	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202BTY1	GNMA GNII SF 001467 M	0.568070	131	0.74	0.74	0.74
Collateral			USD	USD	1.000	36202BU86	GNMA GNII SF 001507 M	0.029340	3,265	0.96	0.96	0.96
Collateral			USD	USD	1.000	36202BU94	GNMA GNII SF 001508 M	0.036010	1,645	0.59	0.59	0.59
Collateral			USD	USD	1.000	36202BUN3	GNMA GNII SF 001489 M	0.084338	497	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202BUQ6	GNMA GNII SF 001491 M	0.083779	3,381	2.83	2.83	2.83
Collateral			USD	USD	1.000	36202BVS1	GNMA GNII SF 001525 M	0.079623	698	0.56	0.56	0.56



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Collateral			USD	USD	1.000	36202BVT9	GNMA GNII SF 001526 M	0.023982	62	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202BWC5	GNMA GNII SF 001543 M	0.019960	429	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BWD3	GNMA GNII SF 001544 M	0.038900	5,703	2.22	2.22	2.22
Collateral			USD	USD	1.000	36202BWH4	GNMA GNII SF 001548 M	0.434749	64	0.28	0.28	0.28
Collateral			USD	USD	1.000	36202BWP6	GNMA GNII SF 001554 M	0.216770	301	0.65	0.65	0.65
Collateral			USD	USD	1.000	36202BWQ4	GNMA GNII SF 001555 M	0.776464	125	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202BWV3	GNMA GNII SF 001560 M	0.042738	420	0.18	0.18	0.18
Collateral			USD	USD	1.000	36202BWW1	GNMA GNII SF 001561 M	0.032368	764	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202BWX9	GNMA GNII SF 001562 M	0.004596	25,608	1.18	1.18	1.18
Collateral			USD	USD	1.000	36202BX26	GNMA GNII SF 001597 M	0.101084	675	0.68	0.68	0.68
Collateral			USD	USD	1.000	36202BXC4	GNMA GNII SF 001575 M	1.004753	97	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202BXF7	GNMA GNII SF 001578 M	0.134487	529	0.71	0.71	0.71
Collateral			USD	USD	1.000	36202BXH3	GNMA GNII SF 001580 M	0.012406	356	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202BXM2	GNMA GNII SF 001584 M	0.620021	157	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202BXT7	GNMA GNII SF 001590 M	0.317438	83	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202BY41	GNMA GNII SF 001631 M	0.061067	775	0.47	0.47	0.47
Collateral			USD	USD	1.000	36202BY66	GNMA GNII SF 001633 M	0.029752	552	0.16	0.16	0.16
Collateral			USD	USD	1.000	36202BY74	GNMA GNII SF 001634 M	0.063638	419	0.27	0.27	0.27
Collateral			USD	USD	1.000	36202BYF6	GNMA GNII SF 001610 M	4.519680	57	2.57	2.57	2.57
Collateral			USD	USD	1.000	36202BYH2	GNMA GNII SF 001612 M	0.119722	102	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BYK5	GNMA GNII SF 001614 M	0.003569	551	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BYL3	GNMA GNII SF 001615 M	0.054593	165	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202BYM1	GNMA GNII SF 001616 M	0.082848	1,811	1.50	1.50	1.50
Collateral			USD	USD	1.000	36202BYQ2	GNMA GNII SF 001619 M	0.541429	79	0.43	0.43	0.43
Collateral			USD	USD	1.000	36202BYW9	GNMA GNII SF 001625 M	0.653008	58	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202BZ99	GNMA GNII SF 001668 M	0.051553	244	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202BZK4	GNMA GNII SF 001646 M	2.896750	496	14.37	14.37	14.37
Collateral			USD	USD	1.000	36202BZM0	GNMA GNII SF 001648 M	0.024002	488	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202BZP3	GNMA GNII SF 001650 M	0.079317	369	0.29	0.29	0.29
Collateral			USD	USD	1.000	36202BZQ1	GNMA GNII SF 001651 M	0.008118	193	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202BZR9	GNMA GNII SF 001652 M	0.056107	256	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202C2K8	GNMA GNII SF 002578 M	0.790279	148,131	1,170.65	1,170.65	1,170.65
Collateral			USD	USD	1.000	36202C2X0	GNMA GNII SF 002590 M	0.969228	165	1.60	1.60	1.60
Collateral			USD	USD	1.000	36202C2Y8	GNMA GNII SF 002591 M	0.636312	41,814	266.07	266.07	266.07
Collateral			USD	USD	1.000	36202C2Z5	GNMA GNII SF 002592 M	0.888714	1,673	14.87	14.87	14.87
Collateral			USD	USD	1.000	36202C3M3	GNMA GNII SF 002604 M	0.681362	2,828	19.27	19.27	19.27
Collateral			USD	USD	1.000	36202C3W1	GNMA GNII SF 002613 M	2.667744	284	7.57	7.57	7.57



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Collateral			USD	USD	1.000	36202C3X9	GNMA GNII SF 002614 M	1.440215	227	3.27	3.27	3.27
Collateral			USD	USD	1.000	36202C3Z4	GNMA GNII SF 002616 M	0.781495	208,962	1,633.02	1,633.02	1,633.02
Collateral			USD	USD	1.000	36202C4Q3	GNMA GNII SF 002631 M	0.723593	2,640	19.10	19.10	19.10
Collateral			USD	USD	1.000	36202C5C3	GNMA GNII SF 002643 M	1.715817	11,793	202.35	202.35	202.35
Collateral			USD	USD	1.000	36202C5E9	GNMA GNII SF 002645 M	0.867747	1,226	10.64	10.64	10.64
Collateral			USD	USD	1.000	36202C5V1	GNMA GNII SF 002660 M	0.174871	26,234	45.88	45.88	45.88
Collateral			USD	USD	1.000	36202C6F5	GNMA GNII SF 002670 M	3.688809	1,172	43.23	43.23	43.23
Collateral			USD	USD	1.000	36202C6G3	GNMA GNII SF 002671 M	1.522759	2,636	40.14	40.14	40.14
Collateral			USD	USD	1.000	36202C6L2	GNMA GNII SF 002675 M	0.824760	7,041	58.07	58.07	58.07
Collateral			USD	USD	1.000	36202C6M0	GNMA GNII SF 002676 M	0.258932	21,021	54.43	54.43	54.43
Collateral			USD	USD	1.000	36202C6X6	GNMA GNII SF 002686 M	1.922689	5,391	103.65	103.65	103.65
Collateral			USD	USD	1.000	36202C6Y4	GNMA GNII SF 002687 M	1.610259	1,118	18.00	18.00	18.00
Collateral			USD	USD	1.000	36202C7C1	GNMA GNII SF 002691 M	0.306400	2,423	7.43	7.43	7.43
Collateral			USD	USD	1.000	36202C7K3	GNMA GNII SF 002698 M	1.865012	5,884	109.73	109.73	109.73
Collateral			USD	USD	1.000	36202C7L1	GNMA GNII SF 002699 M	1.644062	74	1.21	1.21	1.21
Collateral			USD	USD	1.000	36202CA45	GNMA GNII SF 001827 M	0.104640	114	0.12	0.12	0.12
Collateral			USD	USD	1.000	36202CA52	GNMA GNII SF 001828 M	0.388671	193	0.75	0.75	0.75
Collateral			USD	USD	1.000	36202CA60	GNMA GNII SF 001829 M	0.170836	380	0.65	0.65	0.65
Collateral			USD	USD	1.000	36202CAL7	GNMA GNII SF 001811 M	0.128332	420	0.54	0.54	0.54
Collateral			USD	USD	1.000	36202CAN3	GNMA GNII SF 001813 M	0.278014	159	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202CBA0	GNMA GNII SF 001833 M	0.160960	57	0.09	0.09	0.09
Collateral			USD	USD	1.000	36202CBJ1	GNMA GNII SF 001841 M	0.445040	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202CBM4	GNMA GNII SF 001844 M	0.115200	369	0.43	0.43	0.43
Collateral			USD	USD	1.000	36202CBN2	GNMA GNII SF 001845 M	0.099166	188	0.19	0.19	0.19
Collateral			USD	USD	1.000	36202CBP7	GNMA GNII SF 001846 M	0.263756	51	0.13	0.13	0.13
Collateral			USD	USD	1.000	36202CBS1	GNMA GNII SF 001849 M	0.078510	1,862	1.46	1.46	1.46
Collateral			USD	USD	1.000	36202CCA9	GNMA GNII SF 001865 M	0.996980	57	0.57	0.57	0.57
Collateral			USD	USD	1.000	36202CCC5	GNMA GNII SF 001867 M	0.768560	114	0.87	0.87	0.87
Collateral			USD	USD	1.000	36202CCD3	GNMA GNII SF 001868 M	0.185480	57	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202CCE1	GNMA GNII SF 001869 M	0.207013	2,257	4.67	4.67	4.67
Collateral			USD	USD	1.000	36202CCF8	GNMA GNII SF 001870 M	0.244112	444	1.08	1.08	1.08
Collateral			USD	USD	1.000	36202CCG6	GNMA GNII SF 001871 M	0.083307	2,862	2.38	2.38	2.38
Collateral			USD	USD	1.000	36202CCV3	GNMA GNII SF 001884 M	0.399527	62	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202CCW1	GNMA GNII SF 001885 M	0.541720	85	0.46	0.46	0.46
Collateral			USD	USD	1.000	36202CCX9	GNMA GNII SF 001886 M	0.002463	91	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202CD34	GNMA GNII SF 001922 M	0.270156	233	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202CD67	GNMA GNII SF 001925 M	0.115472	142	0.16	0.16	0.16



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Collateral			USD	USD	1.000	36202CD75	GNMA GNII SF 001926 M	0.321467	34	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202CDG5	GNMA GNII SF 001903 M	0.025825	761	0.20	0.20	0.20
Collateral			USD	USD	1.000	36202CDH3	GNMA GNII SF 001904 M	0.031132	603	0.19	0.19	0.19
Collateral			USD	USD	1.000	36202CDZ3	GNMA GNII SF 001920 M	1.595736	61	0.97	0.97	0.97
Collateral			USD	USD	1.000	36202CE58	GNMA GNII SF 001956 M	0.153060	335	0.51	0.51	0.51
Collateral			USD	USD	1.000	36202CE74	GNMA GNII SF 001958 M	0.178644	256	0.46	0.46	0.46
Collateral			USD	USD	1.000	36202CEJ8	GNMA GNII SF 001937 M	0.621652	153	0.95	0.95	0.95
Collateral			USD	USD	1.000	36202CEL3	GNMA GNII SF 001939 M	0.059520	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CEM1	GNMA GNII SF 001940 M	0.187841	188	0.35	0.35	0.35
Collateral			USD	USD	1.000	36202CEN9	GNMA GNII SF 001941 M	0.060400	460	0.28	0.28	0.28
Collateral			USD	USD	1.000	36202CF65	GNMA GNII SF 001989 M	0.222567	238	0.53	0.53	0.53
Collateral			USD	USD	1.000	36202CF81	GNMA GNII SF 001991 M	0.100640	57	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202CFA6	GNMA GNII SF 001961 M	0.066280	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36202CFN8	GNMA GNII SF 001973 M	0.081056	808	0.65	0.65	0.65
Collateral			USD	USD	1.000	36202CFP3	GNMA GNII SF 001974 M	0.207479	159	0.33	0.33	0.33
Collateral			USD	USD	1.000	36202CFQ1	GNMA GNII SF 001975 M	0.151023	148	0.22	0.22	0.22
Collateral			USD	USD	1.000	36202CFS7	GNMA GNII SF 001977 M	0.089500	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	36202CG49	GNMA GNII SF 002019 M	0.267045	230	0.61	0.61	0.61
Collateral			USD	USD	1.000	36202CG56	GNMA GNII SF 002020 M	0.151248	156	0.24	0.24	0.24
Collateral			USD	USD	1.000	36202CGC1	GNMA GNII SF 001995 M	0.571300	102	0.58	0.58	0.58
Collateral			USD	USD	1.000	36202CGL1	GNMA GNII SF 002003 M	0.915880	85	0.78	0.78	0.78
Collateral			USD	USD	1.000	36202CGM9	GNMA GNII SF 002004 M	0.547551	233	1.27	1.27	1.27
Collateral			USD	USD	1.000	36202CGP2	GNMA GNII SF 002006 M	0.202793	165	0.33	0.33	0.33
Collateral			USD	USD	1.000	36202CGQ0	GNMA GNII SF 002007 M	0.023081	2,104	0.49	0.49	0.49
Collateral			USD	USD	1.000	36202CH63	GNMA GNII SF 002053 M	0.154255	62	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202CH71	GNMA GNII SF 002054 M	0.452347	641	2.90	2.90	2.90
Collateral			USD	USD	1.000	36202CHH9	GNMA GNII SF 002032 M	0.370190	119	0.44	0.44	0.44
Collateral			USD	USD	1.000	36202CHS5	GNMA GNII SF 002041 M	0.318175	45	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202CJ38	GNMA GNII SF 002082 M	0.647620	57	0.37	0.37	0.37
Collateral			USD	USD	1.000	36202CJ46	GNMA GNII SF 002083 M	0.208490	34	0.07	0.07	0.07
Collateral			USD	USD	1.000	36202CJE4	GNMA GNII SF 002061 M	0.111400	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36202CJZ7	GNMA GNII SF 002080 M	0.227255	62	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202CK51	GNMA GNII SF 002116 M	0.695902	93	0.65	0.65	0.65
Collateral			USD	USD	1.000	36202CK69	GNMA GNII SF 002117 M	0.314767	34	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202CK77	GNMA GNII SF 002118 M	0.569235	67	0.38	0.38	0.38
Collateral			USD	USD	1.000	36202CKP7	GNMA GNII SF 002102 M	0.379125	45	0.17	0.17	0.17
Collateral			USD	USD	1.000	36202CL92	GNMA GNII SF 002152 M	0.636200	85	0.54	0.54	0.54



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Collateral			USD	USD	1.000	36202CLD3	GNMA GNII SF 002124 M	0.507980	114	0.58	0.58	0.58
Collateral			USD	USD	1.000	36202CLR2	GNMA GNII SF 002136 M	0.705525	45	0.32	0.32	0.32
Collateral			USD	USD	1.000	36202CLU5	GNMA GNII SF 002139 M	0.547750	45	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202CLX9	GNMA GNII SF 002142 M	0.444100	45	0.20	0.20	0.20
Collateral			USD	USD	1.000	36202CLY7	GNMA GNII SF 002143 M	0.298200	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202CMA8	GNMA GNII SF 002153 M	0.601996	16,166	97.32	97.32	97.32
Collateral			USD	USD	1.000	36202CMB6	GNMA GNII SF 002154 M	0.314677	177	0.56	0.56	0.56
Collateral			USD	USD	1.000	36202CMD2	GNMA GNII SF 002156 M	0.438320	57	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202CNT6	GNMA GNII SF 002202 M	0.685380	2,385	16.34	16.34	16.34
Collateral			USD	USD	1.000	36202CPA5	GNMA GNII SF 002217 M	0.636345	547	3.48	3.48	3.48
Collateral			USD	USD	1.000	36202CPB3	GNMA GNII SF 002218 M	0.451696	36,289	163.91	163.91	163.91
Collateral			USD	USD	1.000	36202CPQ0	GNMA GNII SF 002231 M	0.461260	114	0.52	0.52	0.52
Collateral			USD	USD	1.000	36202CQV8	GNMA GNII SF 002268 M	0.380933	29	0.11	0.11	0.11
Collateral			USD	USD	1.000	36202CRC9	GNMA GNII SF 002283 M	0.074074	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202CRW5	GNMA GNII SF 002301 M	0.619700	68	0.42	0.42	0.42
Collateral			USD	USD	1.000	36202CRY1	GNMA GNII SF 002303 M	0.333333	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202CUB7	GNMA GNII SF 002378 M	0.525120	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202CVX8	GNMA GNII SF 002430 M	0.823638	1,334	10.99	10.99	10.99
Collateral			USD	USD	1.000	36202CWS8	GNMA GNII SF 002457 M	0.522600	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36202CX32	GNMA GNII SF 002498 M	0.609047	1,136	6.92	6.92	6.92
Collateral			USD	USD	1.000	36202CY80	GNMA GNII SF 002535 M	0.778538	397	3.09	3.09	3.09
Collateral			USD	USD	1.000	36202CY98	GNMA GNII SF 002536 M	0.607340	57	0.34	0.34	0.34
Collateral			USD	USD	1.000	36202CYC1	GNMA GNII SF 002507 M	2.050017	861	17.65	17.65	17.65
Collateral			USD	USD	1.000	36202CYF4	GNMA GNII SF 002510 M	0.939714	159	1.49	1.49	1.49
Collateral			USD	USD	1.000	36202CYG2	GNMA GNII SF 002511 M	0.626651	312	1.96	1.96	1.96
Collateral			USD	USD	1.000	36202CZ55	GNMA GNII SF 002564 M	0.724329	14,173	102.66	102.66	102.66
Collateral			USD	USD	1.000	36202CZN6	GNMA GNII SF 002549 M	0.481450	1,948	9.38	9.38	9.38
Collateral			USD	USD	1.000	36202D2C4	GNMA GNII SF 003471 M	17.608321	47	8.22	8.22	8.22
Collateral			USD	USD	1.000	36202D2D2	GNMA GNII SF 003472 M	9.357660	1,366	127.84	127.84	127.84
Collateral			USD	USD	1.000	36202D2F7	GNMA GNII SF 003474 M	5.440678	1,401	76.24	76.24	76.24
Collateral			USD	USD	1.000	36202D2N0	GNMA GNII SF 003481 M	2.060785	515	10.61	10.61	10.61
Collateral			USD	USD	1.000	36202D2U4	GNMA GNII SF 003487 M	9.255060	852	78.87	78.87	78.87
Collateral			USD	USD	1.000	36202D2V2	GNMA GNII SF 003488 M	7.704267	234	18.04	18.04	18.04
Collateral			USD	USD	1.000	36202D3G4	GNMA GNII SF 003499 M	7.623504	3,335	254.23	254.23	254.23
Collateral			USD	USD	1.000	36202D3H2	GNMA GNII SF 003500 M	7.502148	2,782	208.72	208.72	208.72
Collateral			USD	USD	1.000	36202D3J8	GNMA GNII SF 003501 M	6.393700	10,811	691.21	691.21	691.21
Collateral			USD	USD	1.000	36202D3V1	GNMA GNII SF 003512 M	13.111480	28	3.72	3.72	3.72



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Collateral			USD	USD	1.000	36202D3W9	GNMA GNII SF 003513 M	8.015815	114	9.13	9.13	9.13
Collateral			USD	USD	1.000	36202D3Y5	GNMA GNII SF 003515 M	7.977815	23,183	1,849.49	1,849.49	1,849.49
Collateral			USD	USD	1.000	36202D3Z2	GNMA GNII SF 003516 M	17.986825	45	8.17	8.17	8.17
Collateral			USD	USD	1.000	36202D4T5	GNMA GNII SF 003534 M	2.597507	341	8.85	8.85	8.85
Collateral			USD	USD	1.000	36202D5C1	GNMA GNII SF 003543 M	8.082720	85	6.88	6.88	6.88
Collateral			USD	USD	1.000	36202D5D9	GNMA GNII SF 003544 M	8.365160	13,491	1,128.52	1,128.52	1,128.52
Collateral			USD	USD	1.000	36202D5Q0	GNMA GNII SF 003555 M	9.423532	12,055	1,136.03	1,136.03	1,136.03
Collateral			USD	USD	1.000	36202D5R8	GNMA GNII SF 003556 M	8.781859	4,340	381.15	381.15	381.15
Collateral			USD	USD	1.000	36202D6C0	GNMA GNII SF 003567 M	13.231280	28	3.76	3.76	3.76
Collateral			USD	USD	1.000	36202D6D8	GNMA GNII SF 003568 M	9.481027	1,683	159.57	159.57	159.57
Collateral			USD	USD	1.000	36202D6F3	GNMA GNII SF 003570 M	6.923323	755	52.28	52.28	52.28
Collateral			USD	USD	1.000	36202D6G1	GNMA GNII SF 003571 M	5.277880	114	5.99	5.99	5.99
Collateral			USD	USD	1.000	36202D6T3	GNMA GNII SF 003582 M	9.615001	1,548	148.82	148.82	148.82
Collateral			USD	USD	1.000	36202D6U0	GNMA GNII SF 003583 M	7.643595	29	2.18	2.18	2.18
Collateral			USD	USD	1.000	36202D6V8	GNMA GNII SF 003584 M	6.317701	483	30.50	30.50	30.50
Collateral			USD	USD	1.000	36202D7G0	GNMA GNII SF 003595 M	8.363189	1,086	90.79	90.79	90.79
Collateral			USD	USD	1.000	36202D7H8	GNMA GNII SF 003596 M	6.777253	16,130	1,093.16	1,093.16	1,093.16
Collateral			USD	USD	1.000	36202D7K1	GNMA GNII SF 003598 M	6.125659	97	5.91	5.91	5.91
Collateral			USD	USD	1.000	36202DA50	GNMA GNII SF 002728 M	1.564003	454	7.10	7.10	7.10
Collateral			USD	USD	1.000	36202DA84	GNMA GNII SF 002731 M	0.448978	4,200	18.86	18.86	18.86
Collateral			USD	USD	1.000	36202DAM3	GNMA GNII SF 002712 M	1.738975	619	10.76	10.76	10.76
Collateral			USD	USD	1.000	36202DAN1	GNMA GNII SF 002713 M	1.775872	7,047	125.15	125.15	125.15
Collateral			USD	USD	1.000	36202DAP6	GNMA GNII SF 002714 M	1.187503	1,946	23.11	23.11	23.11
Collateral			USD	USD	1.000	36202DAS0	GNMA GNII SF 002717 M	0.814397	8,857	72.13	72.13	72.13
Collateral			USD	USD	1.000	36202DBK6	GNMA GNII SF 002742 M	0.731156	223	1.63	1.63	1.63
Collateral			USD	USD	1.000	36202DBV2	GNMA GNII SF 002752 M	3.994462	256	10.21	10.21	10.21
Collateral			USD	USD	1.000	36202DBW0	GNMA GNII SF 002753 M	1.342086	449	6.02	6.02	6.02
Collateral			USD	USD	1.000	36202DC74	GNMA GNII SF 002794 M	1.815550	91	1.65	1.65	1.65
Collateral			USD	USD	1.000	36202DCE9	GNMA GNII SF 002769 M	0.332473	4,807	15.98	15.98	15.98
Collateral			USD	USD	1.000	36202DCW9	GNMA GNII SF 002785 M	0.105472	1,147	1.21	1.21	1.21
Collateral			USD	USD	1.000	36202DD57	GNMA GNII SF 002824 M	0.668787	9,618	64.33	64.33	64.33
Collateral			USD	USD	1.000	36202DD65	GNMA GNII SF 002825 M	0.411834	56,779	233.84	233.84	233.84
Collateral			USD	USD	1.000	36202DDP3	GNMA GNII SF 002810 M	0.672384	5,683	38.21	38.21	38.21
Collateral			USD	USD	1.000	36202DE23	GNMA GNII SF 002853 M	0.512106	965	4.94	4.94	4.94
Collateral			USD	USD	1.000	36202DEK3	GNMA GNII SF 002838 M	0.602811	210	1.27	1.27	1.27
Collateral			USD	USD	1.000	36202DFF3	GNMA GNII SF 002866 M	0.541390	300	1.62	1.62	1.62
Collateral			USD	USD	1.000	36202DHL8	GNMA GNII SF 002935 M	0.421974	1,706	7.20	7.20	7.20



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Collateral			USD	USD	1.000	36202DHV6	GNMA GNII SF 002944 M	0.371403	170	0.63	0.63	0.63
Collateral			USD	USD	1.000	36202DHW4	GNMA GNII SF 002945 M	0.500000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202DHX2	GNMA GNII SF 002946 M	0.426493	85	0.36	0.36	0.36
Collateral			USD	USD	1.000	36202DJA0	GNMA GNII SF 002957 M	0.361993	1,919	6.95	6.95	6.95
Collateral			USD	USD	1.000	36202DJS1	GNMA GNII SF 002973 M	0.294028	333	0.98	0.98	0.98
Collateral			USD	USD	1.000	36202DKK6	GNMA GNII SF 002998 M	0.451293	28,508	128.66	128.66	128.66
Collateral			USD	USD	1.000	36202DKL4	GNMA GNII SF 002999 M	0.312500	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202DKM2	GNMA GNII SF 003000 M	0.570102	9,085	51.79	51.79	51.79
Collateral			USD	USD	1.000	36202DLF6	GNMA GNII SF 003026 M	0.585667	587	3.44	3.44	3.44
Collateral			USD	USD	1.000	36202DLV1	GNMA GNII SF 003040 M	0.538300	57	0.31	0.31	0.31
Collateral			USD	USD	1.000	36202DLW9	GNMA GNII SF 003041 M	0.493678	2,271	11.21	11.21	11.21
Collateral			USD	USD	1.000	36202DLX7	GNMA GNII SF 003042 M	0.542754	68	0.37	0.37	0.37
Collateral			USD	USD	1.000	36202DMQ1	GNMA GNII SF 003067 M	1.195307	271	3.24	3.24	3.24
Collateral			USD	USD	1.000	36202DMS7	GNMA GNII SF 003069 M	0.723804	937	6.78	6.78	6.78
Collateral			USD	USD	1.000	36202DMT5	GNMA GNII SF 003070 M	0.796333	258	2.05	2.05	2.05
Collateral			USD	USD	1.000	36202DN23	GNMA GNII SF 003109 M	0.529032	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202DNZ0	GNMA GNII SF 003108 M	1.073702	511	5.49	5.49	5.49
Collateral			USD	USD	1.000	36202DPC9	GNMA GNII SF 003119 M	1.785574	192	3.43	3.43	3.43
Collateral			USD	USD	1.000	36202DPE5	GNMA GNII SF 003121 M	0.966030	1,703	16.46	16.46	16.46
Collateral			USD	USD	1.000	36202DPQ8	GNMA GNII SF 003131 M	2.278153	1,363	31.04	31.04	31.04
Collateral			USD	USD	1.000	36202DPS4	GNMA GNII SF 003133 M	0.967637	1,703	16.48	16.48	16.48
Collateral			USD	USD	1.000	36202DQA2	GNMA GNII SF 003149 M	1.927800	40	0.77	0.77	0.77
Collateral			USD	USD	1.000	36202DQY0	GNMA GNII SF 003171 M	3.499002	5,795	202.76	202.76	202.76
Collateral			USD	USD	1.000	36202DR45	GNMA GNII SF 003207 M	0.050120	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202DRG8	GNMA GNII SF 003187 M	2.080597	1,549	32.22	32.22	32.22
Collateral			USD	USD	1.000	36202DRJ2	GNMA GNII SF 003189 M	1.017960	1,136	11.56	11.56	11.56
Collateral			USD	USD	1.000	36202DRV5	GNMA GNII SF 003200 M	2.360102	244	5.77	5.77	5.77
Collateral			USD	USD	1.000	36202DRX1	GNMA GNII SF 003202 M	1.104920	114	1.25	1.25	1.25
Collateral			USD	USD	1.000	36202DS36	GNMA GNII SF 003238 M	2.084137	301	6.28	6.28	6.28
Collateral			USD	USD	1.000	36202DS51	GNMA GNII SF 003240 M	0.876657	1,136	9.96	9.96	9.96
Collateral			USD	USD	1.000	36202DSJ1	GNMA GNII SF 003221 M	0.038160	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202DSK8	GNMA GNII SF 003222 M	0.090520	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36202DT27	GNMA GNII SF 003269 M	0.098959	495	0.49	0.49	0.49
Collateral			USD	USD	1.000	36202DT50	GNMA GNII SF 003272 M	3.934964	725	28.52	28.52	28.52
Collateral			USD	USD	1.000	36202DT76	GNMA GNII SF 003274 M	1.589947	65	1.03	1.03	1.03
Collateral			USD	USD	1.000	36202DTB7	GNMA GNII SF 003246 M	0.028360	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202DTE1	GNMA GNII SF 003249 M	2.356503	368	8.67	8.67	8.67



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Collateral			USD	USD	1.000	36202DTM3	GNMA GNII SF 003256 M	0.198240	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202DTN1	GNMA GNII SF 003257 M	0.167458	61	0.10	0.10	0.10
Collateral			USD	USD	1.000	36202DTP6	GNMA GNII SF 003258 M	0.227377	436	0.99	0.99	0.99
Collateral			USD	USD	1.000	36202DTQ4	GNMA GNII SF 003259 M	5.162988	92	4.75	4.75	4.75
Collateral			USD	USD	1.000	36202DTS0	GNMA GNII SF 003261 M	1.515930	341	5.16	5.16	5.16
Collateral			USD	USD	1.000	36202DTT8	GNMA GNII SF 003262 M	0.861298	1,136	9.78	9.78	9.78
Collateral			USD	USD	1.000	36202DTY7	GNMA GNII SF 003267 M	0.285640	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202DU33	GNMA GNII SF 003302 M	0.420027	1,703	7.15	7.15	7.15
Collateral			USD	USD	1.000	36202DU66	GNMA GNII SF 003305 M	5.753764	795	45.74	45.74	45.74
Collateral			USD	USD	1.000	36202DUE9	GNMA GNII SF 003281 M	0.457220	353	1.62	1.62	1.62
Collateral			USD	USD	1.000	36202DUH2	GNMA GNII SF 003284 M	2.973303	188	5.60	5.60	5.60
Collateral			USD	USD	1.000	36202DUJ8	GNMA GNII SF 003285 M	2.531350	45	1.15	1.15	1.15
Collateral			USD	USD	1.000	36202DUL3	GNMA GNII SF 003287 M	0.914893	85	0.78	0.78	0.78
Collateral			USD	USD	1.000	36202DUT6	GNMA GNII SF 003294 M	5.029946	1,136	57.12	57.12	57.12
Collateral			USD	USD	1.000	36202DUV1	GNMA GNII SF 003296 M	2.675467	85	2.28	2.28	2.28
Collateral			USD	USD	1.000	36202DUW9	GNMA GNII SF 003297 M	1.813376	115	2.08	2.08	2.08
Collateral			USD	USD	1.000	36202DV40	GNMA GNII SF 003335 M	2.890429	298	8.63	8.63	8.63
Collateral			USD	USD	1.000	36202DV99	GNMA GNII SF 003340 M	0.883680	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36202DVL2	GNMA GNII SF 003319 M	4.450618	711	31.64	31.64	31.64
Collateral			USD	USD	1.000	36202DVM0	GNMA GNII SF 003320 M	3.784953	1,186	44.91	44.91	44.91
Collateral			USD	USD	1.000	36202DVN8	GNMA GNII SF 003321 M	3.155240	28	0.90	0.90	0.90
Collateral			USD	USD	1.000	36202DVU2	GNMA GNII SF 003327 M	0.801355	3,629	29.08	29.08	29.08
Collateral			USD	USD	1.000	36202DVW8	GNMA GNII SF 003329 M	0.966089	438	4.23	4.23	4.23
Collateral			USD	USD	1.000	36202DVY4	GNMA GNII SF 003331 M	7.162026	802	57.46	57.46	57.46
Collateral			USD	USD	1.000	36202DW56	GNMA GNII SF 003368 M	1.217693	85	1.04	1.04	1.04
Collateral			USD	USD	1.000	36202DWE7	GNMA GNII SF 003345 M	5.948205	2,750	163.57	163.57	163.57
Collateral			USD	USD	1.000	36202DWF4	GNMA GNII SF 003346 M	4.272121	1,817	77.62	77.62	77.62
Collateral			USD	USD	1.000	36202DWU1	GNMA GNII SF 003359 M	5.956254	27,474	1,636.45	1,636.45	1,636.45
Collateral			USD	USD	1.000	36202DWV9	GNMA GNII SF 003360 M	4.270579	121	5.16	5.16	5.16
Collateral			USD	USD	1.000	36202DWX5	GNMA GNII SF 003362 M	3.577380	335	11.98	11.98	11.98
Collateral			USD	USD	1.000	36202DX55	GNMA GNII SF 003400 M	18.175960	28	5.16	5.16	5.16
Collateral			USD	USD	1.000	36202DX71	GNMA GNII SF 003402 M	6.962897	1,274	88.74	88.74	88.74
Collateral			USD	USD	1.000	36202DX97	GNMA GNII SF 003404 M	3.480939	616	21.43	21.43	21.43
Collateral			USD	USD	1.000	36202DXB2	GNMA GNII SF 003374 M	6.143580	6,609	406.05	406.05	406.05
Collateral			USD	USD	1.000	36202DXC0	GNMA GNII SF 003375 M	4.772659	7,028	335.40	335.40	335.40
Collateral			USD	USD	1.000	36202DXS5	GNMA GNII SF 003389 M	6.670282	3,735	249.14	249.14	249.14
Collateral			USD	USD	1.000	36202DY21	GNMA GNII SF 003429 M	7.654884	49	3.74	3.74	3.74



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Collateral			USD	USD	1.000	36202DYL9	GNMA GNII SF 003415 M	6.593522	11,356	748.75	748.75	748.75
Collateral			USD	USD	1.000	36202DYZ8	GNMA GNII SF 003428 M	8.668855	3,353	290.71	290.71	290.71
Collateral			USD	USD	1.000	36202DZF1	GNMA GNII SF 003442 M	9.090031	256	23.23	23.23	23.23
Collateral			USD	USD	1.000	36202DZG9	GNMA GNII SF 003443 M	7.838618	62	4.90	4.90	4.90
Collateral			USD	USD	1.000	36202DZK0	GNMA GNII SF 003446 M	4.603333	51	2.35	2.35	2.35
Collateral			USD	USD	1.000	36202DZQ7	GNMA GNII SF 003451 M	2.332754	199	4.64	4.64	4.64
Collateral			USD	USD	1.000	36202DZX2	GNMA GNII SF 003458 M	9.150190	4,985	456.16	456.16	456.16
Collateral			USD	USD	1.000	36202DZY0	GNMA GNII SF 003459 M	7.543198	92	6.94	6.94	6.94
Collateral			USD	USD	1.000	36202DZZ7	GNMA GNII SF 003460 M	5.763427	3,293	189.80	189.80	189.80
Collateral			USD	USD	1.000	36202E2B4	GNMA GNII SF 004370 M	8.262612	8,065	666.37	666.37	666.37
Collateral			USD	USD	1.000	36202E3D9	GNMA GNII SF 004396 M	27.542233	98	26.90	26.90	26.90
Collateral			USD	USD	1.000	36202E3F4	GNMA GNII SF 004398 M	11.988920	114	13.61	13.61	13.61
Collateral			USD	USD	1.000	36202E3T4	GNMA GNII FS 004410 M	38.028437	608	231.04	231.04	231.04
Collateral			USD	USD	1.000	36202E4F3	GNMA GNII SF 004422 M	23.156912	142	32.87	32.87	32.87
Collateral			USD	USD	1.000	36202E4H9	GNMA GNII SF 004424 M	12.578882	350	44.06	44.06	44.06
Collateral			USD	USD	1.000	36202E4U0	GNMA GNII FS 004435 M	30.736950	114	34.90	34.90	34.90
Collateral			USD	USD	1.000	36202E5E5	GNMA GNII SF 004445 M	24.756080	28	7.03	7.03	7.03
Collateral			USD	USD	1.000	36202E5F2	GNMA GNII SF 004446 M	17.462306	32	5.55	5.55	5.55
Collateral			USD	USD	1.000	36202E5G0	GNMA GNII SF 004447 M	14.199623	244	34.67	34.67	34.67
Collateral			USD	USD	1.000	36202E5Z8	GNMA GNII JM 004464 M	1.008858	1,352	13.64	13.64	13.64
Collateral			USD	USD	1.000	36202E6B0	GNMA GNII JM 004466 M	2.573491	582	14.99	14.99	14.99
Collateral			USD	USD	1.000	36202E6E4	GNMA GNII SF 004469 M	18.467607	445	82.12	82.12	82.12
Collateral			USD	USD	1.000	36202E6Q7	GNMA GNII SF 004479 M	17.146232	2,758	472.92	472.92	472.92
Collateral			USD	USD	1.000	36202E7J2	GNMA GNII SF 004497 M	17.495670	542	94.75	94.75	94.75
Collateral			USD	USD	1.000	36202EA25	GNMA GNII SF 003625 M	8.267897	795	65.72	65.72	65.72
Collateral			USD	USD	1.000	36202EAJ8	GNMA GNII SF 003609 M	9.399208	82	7.68	7.68	7.68
Collateral			USD	USD	1.000	36202EAN9	GNMA GNII SF 003613 M	2.170741	158	3.43	3.43	3.43
Collateral			USD	USD	1.000	36202EAS8	GNMA GNII SF 003617 M	4.142837	608	25.17	25.17	25.17
Collateral			USD	USD	1.000	36202EAZ2	GNMA GNII SF 003624 M	7.941286	56	4.42	4.42	4.42
Collateral			USD	USD	1.000	36202EB65	GNMA GNII SF 003661 M	7.447306	1,990	148.23	148.23	148.23
Collateral			USD	USD	1.000	36202EBE8	GNMA GNII SF 003637 M	8.578391	491	42.11	42.11	42.11
Collateral			USD	USD	1.000	36202EBU2	GNMA GNII SF 003651 M	10.005726	269	26.93	26.93	26.93
Collateral			USD	USD	1.000	36202EBV0	GNMA GNII SF 003652 M	9.314942	5,453	507.97	507.97	507.97
Collateral			USD	USD	1.000	36202EC23	GNMA GNII SF 003689 M	10.840262	217	23.51	23.51	23.51
Collateral			USD	USD	1.000	36202EC31	GNMA GNII SF 003690 M	9.950088	100	9.96	9.96	9.96
Collateral			USD	USD	1.000	36202EC49	GNMA GNII SF 003691 M	9.862378	51	5.04	5.04	5.04
Collateral			USD	USD	1.000	36202ECA5	GNMA GNII SF 003665 M	9.873922	1,917	189.27	189.27	189.27



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Collateral			USD	USD	1.000	36202ECB3	GNMA GNII SF 003666 M	8.429631	912	76.90	76.90	76.90
Collateral			USD	USD	1.000	36202ECN7	GNMA GNII SF 003677 M	9.662428	16,069	1,552.65	1,552.65	1,552.65
Collateral			USD	USD	1.000	36202ECP2	GNMA GNII SF 003678 M	9.918515	13,405	1,329.57	1,329.57	1,329.57
Collateral			USD	USD	1.000	36202ED55	GNMA GNII SF 003724 M	9.061398	1,176	106.60	106.60	106.60
Collateral			USD	USD	1.000	36202EDF3	GNMA GNII SF 003702 M	10.657790	454	48.41	48.41	48.41
Collateral			USD	USD	1.000	36202EDP1	GNMA GNII SF 003710 M	8.891270	4,032	358.54	358.54	358.54
Collateral			USD	USD	1.000	36202EDQ9	GNMA GNII SF 003711 M	8.870866	7,006	621.50	621.50	621.50
Collateral			USD	USD	1.000	36202EDR7	GNMA GNII SF 003712 M	9.145697	199	18.17	18.17	18.17
Collateral			USD	USD	1.000	36202EE47	GNMA GNII SF 003755 M	4.426461	550	24.35	24.35	24.35
Collateral			USD	USD	1.000	36202EE88	GNMA GNII SF 003759 M	10.269880	568	58.31	58.31	58.31
Collateral			USD	USD	1.000	36202EE96	GNMA GNII SF 003760 M	10.745634	3,075	330.42	330.42	330.42
Collateral			USD	USD	1.000	36202EEG0	GNMA GNII SF 003735 M	8.964326	57,414	5,146.82	5,146.82	5,146.82
Collateral			USD	USD	1.000	36202EEU9	GNMA GNII SF 003747 M	10.227380	114	11.61	11.61	11.61
Collateral			USD	USD	1.000	36202EEW5	GNMA GNII SF 003749 M	9.223100	34	3.14	3.14	3.14
Collateral			USD	USD	1.000	36202EF46	GNMA GNII SF 003787 M	10.413037	56	5.79	5.79	5.79
Collateral			USD	USD	1.000	36202EFN4	GNMA GNII SF 003773 M	78.483069	708	555.81	555.81	555.81
Collateral			USD	USD	1.000	36202EFP9	GNMA GNII SF 003774 M	10.003557	9,246	924.93	924.93	924.93
Collateral			USD	USD	1.000	36202EG37	GNMA GNII SF 003818 M	66.314707	294	194.91	194.91	194.91
Collateral			USD	USD	1.000	36202EG45	GNMA GNII SF 003819 M	7.703503	3,816	293.96	293.96	293.96
Collateral			USD	USD	1.000	36202EG52	GNMA GNII SF 003820 M	8.059586	1,079	86.95	86.95	86.95
Collateral			USD	USD	1.000	36202EGC7	GNMA GNII SF 003795 M	9.816207	183	17.92	17.92	17.92
Collateral			USD	USD	1.000	36202EGE3	GNMA GNII SF 003797 M	9.484145	227	21.54	21.54	21.54
Collateral			USD	USD	1.000	36202EGN3	GNMA GNII SF 003805 M	9.030472	568	51.27	51.27	51.27
Collateral			USD	USD	1.000	36202EGR4	GNMA GNII SF 003808 M	7.748326	1,136	87.99	87.99	87.99
Collateral			USD	USD	1.000	36202EH36	GNMA GNII SF 003850 M	9.503922	13,502	1,283.23	1,283.23	1,283.23
Collateral			USD	USD	1.000	36202EH51	GNMA GNII SF 003852 M	6.759760	28	1.92	1.92	1.92
Collateral			USD	USD	1.000	36202EHE2	GNMA GNII SF 003829 M	8.892347	4,850	431.30	431.30	431.30
Collateral			USD	USD	1.000	36202EHF9	GNMA GNII SF 003830 M	7.489061	454	34.02	34.02	34.02
Collateral			USD	USD	1.000	36202EHS1	GNMA GNII SF 003841 M	7.055508	11,936	842.15	842.15	842.15
Collateral			USD	USD	1.000	36202EJ42	GNMA GNII SF 003883 M	6.376423	356	22.73	22.73	22.73
Collateral			USD	USD	1.000	36202EJ59	GNMA GNII SF 003884 M	8.874272	816	72.43	72.43	72.43
Collateral			USD	USD	1.000	36202EJ91	GNMA GNII SF 003888 M	7.248493	4,457	323.09	323.09	323.09
Collateral			USD	USD	1.000	36202EJG5	GNMA GNII SF 003863 M	8.413870	2,393	201.37	201.37	201.37
Collateral			USD	USD	1.000	36202EJH3	GNMA GNII SF 003864 M	5.913485	573	33.91	33.91	33.91
Collateral			USD	USD	1.000	36202EJJ9	GNMA GNII SF 003865 M	6.208066	242	15.02	15.02	15.02
Collateral			USD	USD	1.000	36202EJK6	GNMA GNII SF 003866 M	7.433000	28	2.11	2.11	2.11
Collateral			USD	USD	1.000	36202EJV2	GNMA GNII SF 003876 M	8.750947	1,416	123.92	123.92	123.92



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Collateral			USD	USD	1.000	36202EJX8	GNMA GNII SF 003878 M	6.211557	3,407	211.61	211.61	211.61
Collateral			USD	USD	1.000	36202EK73	GNMA GNII SF 003918 M	5.948518	158	9.39	9.39	9.39
Collateral			USD	USD	1.000	36202EK81	GNMA GNII SF 003919 M	5.857761	1,385	81.15	81.15	81.15
Collateral			USD	USD	1.000	36202EKB4	GNMA GNII SF 003890 M	4.975088	4,315	214.69	214.69	214.69
Collateral			USD	USD	1.000	36202EKK4	GNMA GNII SF 003898 M	5.347917	1,022	54.66	54.66	54.66
Collateral			USD	USD	1.000	36202EKN8	GNMA GNII SF 003901 M	4.183483	68	2.85	2.85	2.85
Collateral			USD	USD	1.000	36202EKV0	GNMA GNII SF 003908 M	5.466494	1,136	62.08	62.08	62.08
Collateral			USD	USD	1.000	36202EKW8	GNMA GNII SF 003909 M	6.493492	74	4.79	4.79	4.79
Collateral			USD	USD	1.000	36202EL56	GNMA GNII SF 003948 M	2.460266	3	0.08	0.08	0.08
Collateral			USD	USD	1.000	36202EL98	GNMA GNII SF 003952 M	5.702979	833	47.51	47.51	47.51
Collateral			USD	USD	1.000	36202ELB3	GNMA GNII SF 003922 M	7.020091	50	3.51	3.51	3.51
Collateral			USD	USD	1.000	36202ELJ6	GNMA GNII SF 003929 M	7.366127	2,417	178.01	178.01	178.01
Collateral			USD	USD	1.000	36202ELL1	GNMA GNII SF 003931 M	6.274025	4,400	276.08	276.08	276.08
Collateral			USD	USD	1.000	36202ELU1	GNMA GNII SF 003939 M	5.365070	2,237	120.02	120.02	120.02
Collateral			USD	USD	1.000	36202ELY3	GNMA GNII SF 003943 M	6.273887	70	4.42	4.42	4.42
Collateral			USD	USD	1.000	36202EM97	GNMA GNII SF 003984 M	7.824701	3,096	242.22	242.22	242.22
Collateral			USD	USD	1.000	36202EMB2	GNMA GNII SF 003954 M	6.669735	71	4.75	4.75	4.75
Collateral			USD	USD	1.000	36202EMD8	GNMA GNII SF 003956 M	5.405025	937	50.64	50.64	50.64
Collateral			USD	USD	1.000	36202EMX4	GNMA GNII SF 003974 M	6.699347	2,819	188.84	188.84	188.84
Collateral			USD	USD	1.000	36202EMY2	GNMA GNII SF 003975 M	6.603768	1,930	127.49	127.49	127.49
Collateral			USD	USD	1.000	36202EMZ9	GNMA GNII SF 003976 M	6.047779	1,187	71.77	71.77	71.77
Collateral			USD	USD	1.000	36202EN88	GNMA GNII SF 004015 M	8.182253	4,556	372.80	372.80	372.80
Collateral			USD	USD	1.000	36202EN96	GNMA GNII SF 004016 M	6.812095	347	23.67	23.67	23.67
Collateral			USD	USD	1.000	36202ENA3	GNMA GNII SF 003985 M	6.861120	1,305	89.53	89.53	89.53
Collateral			USD	USD	1.000	36202ENP0	GNMA GNII SF 003998 M	6.515466	1,485	96.73	96.73	96.73
Collateral			USD	USD	1.000	36202ENW5	GNMA GNII SF 004005 M	6.672152	142	9.47	9.47	9.47
Collateral			USD	USD	1.000	36202ENX3	GNMA GNII SF 004006 M	6.041364	409	24.70	24.70	24.70
Collateral			USD	USD	1.000	36202EPA1	GNMA GNII SF 004017 M	6.031849	60	3.63	3.63	3.63
Collateral			USD	USD	1.000	36202EPC7	GNMA GNII SF 004019 M	6.488480	85	5.53	5.53	5.53
Collateral			USD	USD	1.000	36202EPL7	GNMA GNII SF 004027 M	5.600769	319	17.87	17.87	17.87
Collateral			USD	USD	1.000	36202EPX1	GNMA GNII SF 004038 M	4.431902	4,057	179.80	179.80	179.80
Collateral			USD	USD	1.000	36202EPY9	GNMA GNII SF 004039 M	5.330006	1,208	64.37	64.37	64.37
Collateral			USD	USD	1.000	36202EQK8	GNMA GNII SF 004058 M	5.195928	142	7.38	7.38	7.38
Collateral			USD	USD	1.000	36202EQM4	GNMA GNII SF 004060 M	5.718208	2,725	155.84	155.84	155.84
Collateral			USD	USD	1.000	36202EQZ5	GNMA GNII SF 004072 M	6.152976	6,649	409.10	409.10	409.10
Collateral			USD	USD	1.000	36202ERC5	GNMA GNII SF 004083 M	7.668116	1,190	91.27	91.27	91.27
Collateral			USD	USD	1.000	36202ERT8	GNMA GNII SF 004098 M	8.096030	2,516	203.66	203.66	203.66



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Collateral			USD	USD	1.000	36202ERU5	GNMA GNII SF 004099 M	7.070306	3,807	269.14	269.14	269.14
Collateral			USD	USD	1.000	36202ES42	GNMA GNII JM 004139 M	0.433691	5,280	22.90	22.90	22.90
Collateral			USD	USD	1.000	36202ES83	GNMA GNII SF 004143 M	8.612398	1,561	134.40	134.40	134.40
Collateral			USD	USD	1.000	36202ESB6	GNMA GNII SF 004114 M	7.856139	1,142	89.70	89.70	89.70
Collateral			USD	USD	1.000	36202ESC4	GNMA GNII SF 004115 M	6.756528	1,504	101.65	101.65	101.65
Collateral			USD	USD	1.000	36202ET25	GNMA GNII SF 004169 M	7.792350	481	37.45	37.45	37.45
Collateral			USD	USD	1.000	36202ET33	GNMA GNII SF 004170 M	6.965361	3,676	256.03	256.03	256.03
Collateral			USD	USD	1.000	36202ETA7	GNMA GNII SF 004145 M	7.213731	738	53.25	53.25	53.25
Collateral			USD	USD	1.000	36202ETU3	GNMA GNII JM 004163 M	0.657589	34,067	224.02	224.02	224.02
Collateral			USD	USD	1.000	36202ETV1	GNMA GNII JM 004164 M	1.123000	1,249	14.03	14.03	14.03
Collateral			USD	USD	1.000	36202ETW9	GNMA GNII JM 004165 M	0.438560	2,246	9.85	9.85	9.85
Collateral			USD	USD	1.000	36202ETZ2	GNMA GNII SF 004168 M	8.412266	1,280	107.68	107.68	107.68
Collateral			USD	USD	1.000	36202EUF4	GNMA GNII FS 004182 M	4.538673	335	15.21	15.21	15.21
Collateral			USD	USD	1.000	36202EUL1	GNMA GNII JM 004187 M	0.765685	32,673	250.17	250.17	250.17
Collateral			USD	USD	1.000	36202EUM9	GNMA GNII JM 004188 M	0.750663	10,771	80.85	80.85	80.85
Collateral			USD	USD	1.000	36202EUN7	GNMA GNII JM 004189 M	1.730355	176	3.05	3.05	3.05
Collateral			USD	USD	1.000	36202EUU1	GNMA GNII SF 004195 M	6.548058	3,506	229.59	229.59	229.59
Collateral			USD	USD	1.000	36202EV89	GNMA GNII JM 004239 M	0.780062	54,252	423.20	423.20	423.20
Collateral			USD	USD	1.000	36202EV97	GNMA GNII JM 004240 M	1.093271	1,489	16.28	16.28	16.28
Collateral			USD	USD	1.000	36202EVC0	GNMA GNII FS 004211 M	4.370088	142	6.20	6.20	6.20
Collateral			USD	USD	1.000	36202EVH9	GNMA GNII JM 004216 M	0.845040	20,213	170.81	170.81	170.81
Collateral			USD	USD	1.000	36202EVJ5	GNMA GNII JM 004217 M	0.547519	4,404	24.11	24.11	24.11
Collateral			USD	USD	1.000	36202EVM8	GNMA GNII SF 004220 M	8.578915	376	32.29	32.29	32.29
Collateral			USD	USD	1.000	36202EVN6	GNMA GNII SF 004221 M	7.236379	1,661	120.20	120.20	120.20
Collateral			USD	USD	1.000	36202EVP1	GNMA GNII SF 004222 M	5.588772	2,669	149.14	149.14	149.14
Collateral			USD	USD	1.000	36202EW39	GNMA GNII SF 004266 M	6.529989	4,409	287.90	287.90	287.90
Collateral			USD	USD	1.000	36202EW54	GNMA GNII SF 004268 M	5.791294	19	1.12	1.12	1.12
Collateral			USD	USD	1.000	36202EW62	GNMA GNII SF 004269 M	6.355000	83	5.27	5.27	5.27
Collateral			USD	USD	1.000	36202EWE5	GNMA GNII SF 004245 M	5.428322	46,494	2,523.85	2,523.85	2,523.85
Collateral			USD	USD	1.000	36202EWK1	GNMA GNII SF 004250 M	5.899907	12,738	751.55	751.55	751.55
Collateral			USD	USD	1.000	36202EWL9	GNMA GNII SF 004251 M	9.376013	182	17.04	17.04	17.04
Collateral			USD	USD	1.000	36202EWV7	GNMA GNII JM 004260 M	0.829239	17,329	143.70	143.70	143.70
Collateral			USD	USD	1.000	36202EWW5	GNMA GNII JM 004261 M	0.728078	10,078	73.38	73.38	73.38
Collateral			USD	USD	1.000	36202EXM6	GNMA GNII JM 004284 M	1.133839	18,368	208.26	208.26	208.26
Collateral			USD	USD	1.000	36202EXN4	GNMA GNII JM 004285 M	1.047584	66,024	691.66	691.66	691.66
Collateral			USD	USD	1.000	36202EXQ7	GNMA GNII JM 004287 M	1.092872	2,300	25.13	25.13	25.13
Collateral			USD	USD	1.000	36202EXS3	GNMA GNII SF 004289 M	8.768248	1,475	129.33	129.33	129.33



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Collateral			USD	USD	1.000	36202EXU8	GNMA GNII SF 004291 M	6.547803	4,383	287.02	287.02	287.02
Collateral			USD	USD	1.000	36202EXV6	GNMA GNII SF 004292 M	7.606000	17	1.30	1.30	1.30
Collateral			USD	USD	1.000	36202EY94	GNMA GNII JM 004336 M	0.760472	28,663	217.98	217.98	217.98
Collateral			USD	USD	1.000	36202EYE3	GNMA GNII JM 004309 M	1.303621	14,967	195.11	195.11	195.11
Collateral			USD	USD	1.000	36202EYF0	GNMA GNII JM 004310 M	1.455334	5,678	82.63	82.63	82.63
Collateral			USD	USD	1.000	36202EYG8	GNMA GNII JM 004311 M	0.942627	1,136	10.70	10.70	10.70
Collateral			USD	USD	1.000	36202EYL7	GNMA GNII SF 004315 M	6.537024	625	40.83	40.83	40.83
Collateral			USD	USD	1.000	36202EYM5	GNMA GNII SF 004316 M	7.005221	3,038	212.80	212.80	212.80
Collateral			USD	USD	1.000	36202EZ44	GNMA GNII JM 004363 M	3.242411	17,419	564.80	564.80	564.80
Collateral			USD	USD	1.000	36202EZ51	GNMA GNII JM 004364 M	1.466222	2,271	33.30	33.30	33.30
Collateral			USD	USD	1.000	36202EZ69	GNMA GNII JM 004365 M	1.851064	1,136	21.02	21.02	21.02
Collateral			USD	USD	1.000	36202EZA0	GNMA GNII JM 004337 M	1.256912	2,271	28.55	28.55	28.55
Collateral			USD	USD	1.000	36202EZB8	GNMA GNII JM 004338 M	0.573641	1,132	6.50	6.50	6.50
Collateral			USD	USD	1.000	36202EZF9	GNMA GNII SF 004342 M	7.987388	398	31.80	31.80	31.80
Collateral			USD	USD	1.000	36202EZG7	GNMA GNII SF 004343 M	7.111736	1,874	133.25	133.25	133.25
Collateral			USD	USD	1.000	36202F2A3	GNMA GNII SF 005269 M	22.202062	763	169.51	169.51	169.51
Collateral			USD	USD	1.000	36202F2N5	GNMA GNII SF 005281 M	30.701133	1,732	531.67	531.67	531.67
Collateral			USD	USD	1.000	36202F2Q8	GNMA GNII SF 005283 M	22.909082	2,778	636.41	636.41	636.41
Collateral			USD	USD	1.000	36202F2S4	GNMA GNII JM 005285 M	11.705528	1,136	132.93	132.93	132.93
Collateral			USD	USD	1.000	36202F2V7	GNMA GNII SF 005288 M	25.902128	3,048	789.61	789.61	789.61
Collateral			USD	USD	1.000	36202F3M6	GNMA GNII SF 005304 M	43.888968	159	69.57	69.57	69.57
Collateral			USD	USD	1.000	36202F3P9	GNMA GNII SF 005306 M	29.187970	319	92.96	92.96	92.96
Collateral			USD	USD	1.000	36202F3Q7	GNMA GNII SF 005307 M	22.054097	1,195	263.60	263.60	263.60
Collateral			USD	USD	1.000	36202F3S3	GNMA GNII SF 005309 M	23.647627	1,215	287.30	287.30	287.30
Collateral			USD	USD	1.000	36202F3W4	GNMA GNII SF 005313 M	44.931160	57	25.51	25.51	25.51
Collateral			USD	USD	1.000	36202F4K9	GNMA GNII SF 005326 M	38.675564	328	126.93	126.93	126.93
Collateral			USD	USD	1.000	36202F4R4	GNMA GNII SF 005332 M	33.367036	1,237	412.58	412.58	412.58
Collateral			USD	USD	1.000	36202F4T0	GNMA GNII SF 005334 M	24.399642	1,387	338.47	338.47	338.47
Collateral			USD	USD	1.000	36202F4X1	GNMA GNII SF 005338 M	21.792153	3,087	672.71	672.71	672.71
Collateral			USD	USD	1.000	36202FAD8	GNMA GNII SF 004504 M	19.100373	1,134	216.52	216.52	216.52
Collateral			USD	USD	1.000	36202FAW6	GNMA GNII SF 004521 M	16.427480	28	4.66	4.66	4.66
Collateral			USD	USD	1.000	36202FB21	GNMA GNII SF 004557 M	28.616000	28	8.12	8.12	8.12
Collateral			USD	USD	1.000	36202FB47	GNMA GNII SF 004559 M	18.988373	1,083	205.71	205.71	205.71
Collateral			USD	USD	1.000	36202FB54	GNMA GNII SF 004560 M	17.614521	7,763	1,367.40	1,367.40	1,367.40
Collateral			USD	USD	1.000	36202FB62	GNMA GNII SF 004561 M	14.382737	655	94.23	94.23	94.23
Collateral			USD	USD	1.000	36202FBC9	GNMA GNII JM 004535 M	5.235242	1,703	89.18	89.18	89.18
Collateral			USD	USD	1.000	36202FBH8	GNMA GNII SF 004540 M	24.455846	284	69.40	69.40	69.40



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Collateral			USD	USD	1.000	36202FCN4	GNMA GNII SF 004577 M	24.855096	249	61.91	61.91	61.91
Collateral			USD	USD	1.000	36202FCP9	GNMA GNII SF 004578 M	20.948800	159	33.30	33.30	33.30
Collateral			USD	USD	1.000	36202FCQ7	GNMA GNII SF 004579 M	19.803500	34	6.75	6.75	6.75
Collateral			USD	USD	1.000	36202FDA1	GNMA GNII SF 004597 M	31.172680	142	44.25	44.25	44.25
Collateral			USD	USD	1.000	36202FDB9	GNMA GNII SF 004598 M	26.394909	12	3.30	3.30	3.30
Collateral			USD	USD	1.000	36202FDC7	GNMA GNII SF 004599 M	21.581886	40	8.58	8.58	8.58
Collateral			USD	USD	1.000	36202FDD5	GNMA GNII SF 004600 M	20.324529	3,407	692.41	692.41	692.41
Collateral			USD	USD	1.000	36202FDR4	GNMA GNII JM 004612 M	11.313294	3,747	423.96	423.96	423.96
Collateral			USD	USD	1.000	36202FDV5	GNMA GNII SF 004616 M	32.356275	45	14.70	14.70	14.70
Collateral			USD	USD	1.000	36202FDW3	GNMA GNII SF 004617 M	26.427381	2,158	570.20	570.20	570.20
Collateral			USD	USD	1.000	36202FDZ6	GNMA GNII SF 004620 M	20.125595	293	58.92	58.92	58.92
Collateral			USD	USD	1.000	36202FE28	GNMA GNII JM 004653 M	7.112692	5,678	403.85	403.85	403.85
Collateral			USD	USD	1.000	36202FE51	GNMA GNII SF 004656 M	29.441664	125	36.78	36.78	36.78
Collateral			USD	USD	1.000	36202FE77	GNMA GNII SF 004658 M	20.731370	2,532	524.99	524.99	524.99
Collateral			USD	USD	1.000	36202FE93	GNMA GNII SF 004660 M	11.616350	1,571	182.49	182.49	182.49
Collateral			USD	USD	1.000	36202FEK8	GNMA GNII SF 004638 M	22.518867	5,914	1,331.85	1,331.85	1,331.85
Collateral			USD	USD	1.000	36202FEW2	GNMA GNII FS 004649 M	15.457805	681	105.32	105.32	105.32
Collateral			USD	USD	1.000	36202FF84	GNMA GNII JM 004691 M	6.640367	11,356	754.07	754.07	754.07
Collateral			USD	USD	1.000	36202FFM3	GNMA GNII FS 004672 M	28.115255	1,635	459.75	459.75	459.75
Collateral			USD	USD	1.000	36202FFX9	GNMA GNII SF 004682 M	9.259477	1,009	93.42	93.42	93.42
Collateral			USD	USD	1.000	36202FGT7	GNMA GNII JM 004710 M	7.745479	4,315	334.23	334.23	334.23
Collateral			USD	USD	1.000	36202FGY6	GNMA GNII SF 004715 M	23.382110	495	115.77	115.77	115.77
Collateral			USD	USD	1.000	36202FGZ3	GNMA GNII SF 004716 M	21.583589	43	9.26	9.26	9.26
Collateral			USD	USD	1.000	36202FH41	GNMA GNII SF 004751 M	25.068625	90	22.63	22.63	22.63
Collateral			USD	USD	1.000	36202FHD1	GNMA GNII SF 004728 M	22.320833	56	12.61	12.61	12.61
Collateral			USD	USD	1.000	36202FHP4	GNMA GNII JM 004738 M	7.841369	5,352	419.69	419.69	419.69
Collateral			USD	USD	1.000	36202FHW9	GNMA GNII SF 004745 M	28.378284	437	123.97	123.97	123.97
Collateral			USD	USD	1.000	36202FHX7	GNMA GNII SF 004746 M	25.914270	3,318	859.89	859.89	859.89
Collateral			USD	USD	1.000	36202FJH0	GNMA GNII SF 004764 M	2.008352	184	3.69	3.69	3.69
Collateral			USD	USD	1.000	36202FJM9	GNMA GNII JM 004768 M	10.894627	1,712	186.57	186.57	186.57
Collateral			USD	USD	1.000	36202FJR8	GNMA GNII SF 004772 M	24.505000	863	211.49	211.49	211.49
Collateral			USD	USD	1.000	36202FJT4	GNMA GNII SF 004774 M	15.572440	1,063	165.60	165.60	165.60
Collateral			USD	USD	1.000	36202FK96	GNMA GNII SF 004820 M	16.343064	140	22.95	22.95	22.95
Collateral			USD	USD	1.000	36202FKL9	GNMA GNII SF 004799 M	53.562553	117	62.65	62.65	62.65
Collateral			USD	USD	1.000	36202FKN5	GNMA GNII SF 004801 M	27.557893	426	117.51	117.51	117.51
Collateral			USD	USD	1.000	36202FKP0	GNMA GNII SF 004802 M	24.309920	568	138.03	138.03	138.03
Collateral			USD	USD	1.000	36202FKR6	GNMA GNII SF 004804 M	15.579680	170	26.54	26.54	26.54


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Collateral			USD	USD	1.000	36202FKS4	GNMA GNII SF 004805 M	15.003798	20,894	3,134.90	3,134.90	3,134.90
Collateral			USD	USD	1.000	36202FL20	GNMA GNII JM 004845 M	24.687739	561	138.52	138.52	138.52
Collateral			USD	USD	1.000	36202FLB0	GNMA GNII SF 004822 M	43.552251	51	22.38	22.38	22.38
Collateral			USD	USD	1.000	36202FLN4	GNMA GNII SF 004833 M	33.470604	3,015	1,009.10	1,009.10	1,009.10
Collateral			USD	USD	1.000	36202FLS3	GNMA GNII SF 004837 M	16.979628	369	62.67	62.67	62.67
Collateral			USD	USD	1.000	36202FM60	GNMA GNII SF 004881 M	40.098662	112	45.09	45.09	45.09
Collateral			USD	USD	1.000	36202FM78	GNMA GNII SF 004882 M	34.680286	1,603	555.88	555.88	555.88
Collateral			USD	USD	1.000	36202FMA1	GNMA GNII SF 004853 M	34.515427	3,811	1,315.50	1,315.50	1,315.50
Collateral			USD	USD	1.000	36202FMB9	GNMA GNII SF 004854 M	32.180909	898	289.01	289.01	289.01
Collateral			USD	USD	1.000	36202FMC7	GNMA GNII SF 004855 M	23.977925	1,039	249.25	249.25	249.25
Collateral			USD	USD	1.000	36202FMK9	GNMA GNII JM 004862 M	30.081796	694	208.76	208.76	208.76
Collateral			USD	USD	1.000	36202FN69	GNMA GNII SF 004913 M	12.526033	32	3.97	3.97	3.97
Collateral			USD	USD	1.000	36202FNW2	GNMA GNII SF 004905 M	23.390918	126	29.41	29.41	29.41
Collateral			USD	USD	1.000	36202FP67	GNMA GNII SF 004945 M	35.217412	1,047	368.66	368.66	368.66
Collateral			USD	USD	1.000	36202FPF7	GNMA GNII SF 004922 M	34.206334	589	201.38	201.38	201.38
Collateral			USD	USD	1.000	36202FPM2	GNMA GNII SF 004928 M	16.062189	1,084	174.10	174.10	174.10
Collateral			USD	USD	1.000	36202FQ33	GNMA GNII SF 004974 M	28.473813	697	198.53	198.53	198.53
Collateral			USD	USD	1.000	36202FQL3	GNMA GNII JM 004959 M	28.347248	1,339	379.57	379.57	379.57
Collateral			USD	USD	1.000	36202FR40	GNMA GNII FS 005007 M	74.697034	839	627.02	627.02	627.02
Collateral			USD	USD	1.000	36202FRD0	GNMA GNII SF 004984 M	24.823064	4,161	1,032.82	1,032.82	1,032.82
Collateral			USD	USD	1.000	36202FRJ7	GNMA GNII SF 004989 M	35.779259	119	42.41	42.41	42.41
Collateral			USD	USD	1.000	36202FSN7	GNMA GNII SF 005025 M	6.724564	30	2.02	2.02	2.02
Collateral			USD	USD	1.000	36202FST4	GNMA GNII SF 005030 M	54.743089	149	81.67	81.67	81.67
Collateral			USD	USD	1.000	36202FT55	GNMA GNII SF 005072 M	25.535492	221	56.55	56.55	56.55
Collateral			USD	USD	1.000	36202FTK2	GNMA GNII SF 005054 M	28.873379	132	38.23	38.23	38.23
Collateral			USD	USD	1.000	36202FTL0	GNMA GNII SF 005055 M	26.701172	901	240.52	240.52	240.52
Collateral			USD	USD	1.000	36202FTM8	GNMA GNII SF 005056 M	21.776074	1,566	340.96	340.96	340.96
Collateral			USD	USD	1.000	36202FTQ9	GNMA GNII SF 005059 M	5.396801	169	9.13	9.13	9.13
Collateral			USD	USD	1.000	36202FTR7	GNMA GNII SF 005060 M	48.296783	121	58.34	58.34	58.34
Collateral			USD	USD	1.000	36202FUF1	GNMA GNII SF 005082 M	27.294168	1,861	507.83	507.83	507.83
Collateral			USD	USD	1.000	36202FUH7	GNMA GNII SF 005084 M	22.098391	572	126.35	126.35	126.35
Collateral			USD	USD	1.000	36202FUJ3	GNMA GNII SF 005085 M	22.751416	1,930	439.21	439.21	439.21
Collateral			USD	USD	1.000	36202FUU8	GNMA GNII JM 005095 M	6.873341	110	7.53	7.53	7.53
Collateral			USD	USD	1.000	36202FV94	GNMA GNII SF 005140 M	28.492843	681	194.14	194.14	194.14
Collateral			USD	USD	1.000	36202FVF0	GNMA GNII SF 005114 M	29.997973	4,368	1,310.29	1,310.29	1,310.29
Collateral			USD	USD	1.000	36202FVH6	GNMA GNII SF 005116 M	23.904088	1,747	417.57	417.57	417.57
Collateral			USD	USD	1.000	36202FW69	GNMA GNII SF 005169 M	27.937099	3,526	985.16	985.16	985.16



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Collateral			USD	USD	1.000	36202FW77	GNMA GNII SF 005170 M	35.927907	1	0.35	0.35	0.35
Collateral			USD	USD	1.000	36202FWA0	GNMA GNII SF 005141 M	23.401403	2,308	540.19	540.19	540.19
Collateral			USD	USD	1.000	36202FWE2	GNMA GNII JM 005145 M	51.445804	705	362.86	362.86	362.86
Collateral			USD	USD	1.000	36202FWU6	GNMA GNII SF 005159 M	29.382064	142	41.71	41.71	41.71
Collateral			USD	USD	1.000	36202FX50	GNMA GNII SF 005200 M	31.338756	153	48.04	48.04	48.04
Collateral			USD	USD	1.000	36202FX84	GNMA GNII SF 005203 M	32.720534	1,174	384.19	384.19	384.19
Collateral			USD	USD	1.000	36202FX92	GNMA GNII SF 005204 M	29.317717	2,407	705.80	705.80	705.80
Collateral			USD	USD	1.000	36202FXC5	GNMA GNII SF 005175 M	29.027139	7,830	2,272.76	2,272.76	2,272.76
Collateral			USD	USD	1.000	36202FXD3	GNMA GNII SF 005176 M	24.100062	2,907	700.61	700.61	700.61
Collateral			USD	USD	1.000	36202FY67	GNMA GNII SF 005233 M	34.017339	1,261	428.97	428.97	428.97
Collateral			USD	USD	1.000	36202FY75	GNMA GNII SF 005234 M	30.165621	468	141.20	141.20	141.20
Collateral			USD	USD	1.000	36202FY83	GNMA GNII SF 005235 M	27.138548	736	199.70	199.70	199.70
Collateral			USD	USD	1.000	36202FYA8	GNMA GNII SF 005205 M	26.607475	256	68.20	68.20	68.20
Collateral			USD	USD	1.000	36202FYB6	GNMA GNII SF 005206 M	20.993170	227	47.68	47.68	47.68
Collateral			USD	USD	1.000	36202FYC4	GNMA GNII SF 005207 M	20.097696	26	5.25	5.25	5.25
Collateral			USD	USD	1.000	36202FYM2	GNMA GNII SF 005216 M	48.448071	357	173.14	173.14	173.14
Collateral			USD	USD	1.000	36202FZ25	GNMA GNII SF 005261 M	20.254533	742	150.36	150.36	150.36
Collateral			USD	USD	1.000	36202FZD1	GNMA GNII SF 005240 M	22.976710	1,838	422.25	422.25	422.25
Collateral			USD	USD	1.000	36202FZE9	GNMA GNII SF 005241 M	21.336742	681	145.38	145.38	145.38
Collateral			USD	USD	1.000	36202FZU3	GNMA GNII SF 005255 M	36.260425	1,414	512.65	512.65	512.65
Collateral			USD	USD	1.000	36202FZY5	GNMA GNII SF 005259 M	32.166923	4,356	1,401.33	1,401.33	1,401.33
Collateral			USD	USD	1.000	36202FZZ2	GNMA GNII SF 005260 M	29.841021	3,443	1,027.55	1,027.55	1,027.55
Collateral			USD	USD	1.000	36202J4F2	GNMA GNAR AR 008022 M	0.538274	45,382	244.28	244.28	244.28
Collateral			USD	USD	1.000	36202J4X3	GNMA GNAR AR 008038 M	0.572450	54,491	311.93	311.93	311.93
Collateral			USD	USD	1.000	36202J4Z8	GNMA GNAR AR 008040 M	0.562049	26,275	147.68	147.68	147.68
Collateral			USD	USD	1.000	36202J5W4	GNMA GNAR AR 008061 M	0.530132	6,291	33.35	33.35	33.35
Collateral			USD	USD	1.000	36202J5X2	GNMA GNAR AR 008062 M	0.455882	42,570	194.07	194.07	194.07
Collateral			USD	USD	1.000	36202J6G8	GNMA GNAR AR 008071 M	0.645628	29,548	190.77	190.77	190.77
Collateral			USD	USD	1.000	36202K2C8	GNMA GNAR AR 008871 M	0.546564	19,908	108.81	108.81	108.81
Collateral			USD	USD	1.000	36202K2F1	GNMA GNAR AR 008874 M	0.388703	28,333	110.13	110.13	110.13
Collateral			USD	USD	1.000	36202K3Y9	GNMA GNAR AR 008915 M	0.776803	15,416	119.75	119.75	119.75
Collateral			USD	USD	1.000	36202K4A0	GNMA GNAR AR 008917 M	0.577528	20,589	118.91	118.91	118.91
Collateral			USD	USD	1.000	36202K4Q5	GNMA GNAR AR 008931 M	0.760302	1,528	11.62	11.62	11.62
Collateral			USD	USD	1.000	36202K4T9	GNMA GNAR AR 008934 M	0.740102	24,824	183.72	183.72	183.72
Collateral			USD	USD	1.000	36202K4V4	GNMA GNAR AR 008936 M	0.708016	18,986	134.42	134.42	134.42
Collateral			USD	USD	1.000	36202K5M3	GNMA GNAR AR 008952 M	0.563690	11,119	62.68	62.68	62.68
Collateral			USD	USD	1.000	36202K6M2	GNMA GNAR AR 008976 M	0.658771	2,368	15.60	15.60	15.60



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Collateral			USD	USD	1.000	36202K6P5	GNMA GNAR AR 008978 M	0.521860	21,741	113.46	113.46	113.46
Collateral			USD	USD	1.000	36202K7C3	GNMA GNAR AR 008991 M	0.385248	51,101	196.87	196.87	196.87
Collateral			USD	USD	1.000	36202KAV7	GNMA GNAR AR 008120 M	0.721970	40,931	295.51	295.51	295.51
Collateral			USD	USD	1.000	36202KAW5	GNMA GNAR AR 008121 M	0.851231	30,206	257.13	257.13	257.13
Collateral			USD	USD	1.000	36202KB20	GNMA GNAR AR 008157 M	0.704133	56,756	399.64	399.64	399.64
Collateral			USD	USD	1.000	36202KBM6	GNMA GNAR AR 008144 M	0.788169	22,363	176.26	176.26	176.26
Collateral			USD	USD	1.000	36202KC94	GNMA GNAR AR 008196 M	0.005806	6,813	0.40	0.40	0.40
Collateral			USD	USD	1.000	36202KCV5	GNMA GNAR AR 008184 M	0.006147	85	0.01	0.01	0.01
Collateral			USD	USD	1.000	36202KD93	GNMA GNAR AR 008228 M	0.517014	37,304	192.87	192.87	192.87
Collateral			USD	USD	1.000	36202KDW2	GNMA GNAR AR 008217 M	0.650317	16,466	107.08	107.08	107.08
Collateral			USD	USD	1.000	36202KE92	GNMA GNAR AR 008260 M	0.557116	35,802	199.46	199.46	199.46
Collateral			USD	USD	1.000	36202KF59	GNMA GNAR AR 008288 M	0.419678	83,200	349.17	349.17	349.17
Collateral			USD	USD	1.000	36202KHZ1	GNMA GNAR AR 008348 M	0.417254	18,881	78.78	78.78	78.78
Collateral			USD	USD	1.000	36202KJB2	GNMA GNAR AR 008358 M	0.755340	57	0.43	0.43	0.43
Collateral			USD	USD	1.000	36202KKS3	GNMA GNAR AR 008405 M	0.130000	45	0.06	0.06	0.06
Collateral			USD	USD	1.000	36202KKX2	GNMA GNAR AR 008410 M	0.508538	32,818	166.89	166.89	166.89
Collateral			USD	USD	1.000	36202KLA1	GNMA GNAR AR 008421 M	0.538149	58,543	315.05	315.05	315.05
Collateral			USD	USD	1.000	36202KLC7	GNMA GNAR AR 008423 M	0.712456	7,949	56.63	56.63	56.63
Collateral			USD	USD	1.000	36202KLY9	GNMA GNAR AR 008443 M	0.658499	8,063	53.09	53.09	53.09
Collateral			USD	USD	1.000	36202KM44	GNMA GNAR AR 008479 M	0.710966	20,025	142.37	142.37	142.37
Collateral			USD	USD	1.000	36202KM51	GNMA GNAR AR 008480 M	0.477403	5,798	27.68	27.68	27.68
Collateral			USD	USD	1.000	36202KME2	GNMA GNAR AR 008457 M	0.549138	79,634	437.30	437.30	437.30
Collateral			USD	USD	1.000	36202KMG7	GNMA GNAR AR 008459 M	0.563556	57,540	324.27	324.27	324.27
Collateral			USD	USD	1.000	36202KMP7	GNMA GNAR AR 008466 M	0.735397	17,936	131.90	131.90	131.90
Collateral			USD	USD	1.000	36202KNW1	GNMA GNAR AR 008505 M	0.619217	29,623	183.43	183.43	183.43
Collateral			USD	USD	1.000	36202KPP4	GNMA GNAR AR 008530 M	0.610832	20,777	126.91	126.91	126.91
Collateral			USD	USD	1.000	36202KPS8	GNMA GNAR AR 008533 M	1.781659	2,185	38.93	38.93	38.93
Collateral			USD	USD	1.000	36202KQU2	GNMA GNAR AR 008567 M	0.585528	7,836	45.88	45.88	45.88
Collateral			USD	USD	1.000	36202KRM9	GNMA GNAR AR 008592 M	0.246992	26,975	66.63	66.63	66.63
Collateral			USD	USD	1.000	36202KRU1	GNMA GNAR AR 008599 M	0.711811	55,682	396.35	396.35	396.35
Collateral			USD	USD	1.000	36202KS48	GNMA GNAR AR 008639 M	0.448218	8,860	39.71	39.71	39.71
Collateral			USD	USD	1.000	36202KSJ5	GNMA GNAR AR 008621 M	0.343833	26,857	92.34	92.34	92.34
Collateral			USD	USD	1.000	36202KSL0	GNMA GNAR AR 008623 M	0.378134	4,003	15.14	15.14	15.14
Collateral			USD	USD	1.000	36202KSM8	GNMA GNAR AR 008624 M	0.463443	13,996	64.86	64.86	64.86
Collateral			USD	USD	1.000	36202KTG0	GNMA GNAR AR 008651 M	0.270207	90,674	245.01	245.01	245.01
Collateral			USD	USD	1.000	36202KTK1	GNMA GNAR AR 008654 M	0.375278	16,409	61.58	61.58	61.58
Collateral			USD	USD	1.000	36202KTR6	GNMA GNAR AR 008660 M	0.333406	23,166	77.24	77.24	77.24



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Collateral			USD	USD	1.000	36202KTU9	GNMA GNAR AR 008663 M	0.549778	87,692	482.11	482.11	482.11
Collateral			USD	USD	1.000	36202KU45	GNMA GNAR AR 008703 M	0.310936	13,830	43.00	43.00	43.00
Collateral			USD	USD	1.000	36202KVJ1	GNMA GNAR AR 008717 M	0.309822	155,923	483.08	483.08	483.08
Collateral			USD	USD	1.000	36202KVQ5	GNMA GNAR AR 008723 M	7.872115	447	35.20	35.20	35.20
Collateral			USD	USD	1.000	36202KW27	GNMA GNAR AR 008765 M	0.322644	52,858	170.54	170.54	170.54
Collateral			USD	USD	1.000	36202KW92	GNMA GNAR AR 008772 M	0.594113	9,637	57.25	57.25	57.25
Collateral			USD	USD	1.000	36202KWJ0	GNMA GNAR AR 008749 M	0.500884	7,949	39.82	39.82	39.82
Collateral			USD	USD	1.000	36202KXV2	GNMA GNAR AR 008792 M	0.419347	27,822	116.67	116.67	116.67
Collateral			USD	USD	1.000	36202KZ81	GNMA GNAR AR 008867 M	0.467947	20,709	96.91	96.91	96.91
Collateral			USD	USD	1.000	36202KZK4	GNMA GNAR AR 008846 M	0.485473	9,683	47.01	47.01	47.01
Collateral			USD	USD	1.000	36202KZN8	GNMA GNAR AR 008849 M	0.448224	55,076	246.86	246.86	246.86
Collateral			USD	USD	1.000	36202KZQ1	GNMA GNAR AR 008851 M	0.532052	44,338	235.90	235.90	235.90
Collateral			USD	USD	1.000	36202LH22	GNMA GPII GP 009249 M	0.026093	833	0.22	0.22	0.22
Collateral			USD	USD	1.000	36202LMW0	GNMA GPII GP 009373 M	7.382599	179	13.20	13.20	13.20
Collateral			USD	USD	1.000	36202SSP4	GNMA GNMI SF 608126 X	0.859254	43	0.37	0.37	0.37
Collateral			USD	USD	1.000	36202TP67	GNMA GNMI SF 608945 X	5.939667	31	1.82	1.82	1.82
Collateral			USD	USD	1.000	36202TQH2	GNMA GNMI SF 608956 X	3.730623	650	24.26	24.26	24.26
Collateral			USD	USD	1.000	36202TR81	GNMA GNMI SF 609011 X	3.686675	45	1.67	1.67	1.67
Collateral			USD	USD	1.000	36202TR99	GNMA GNMI SF 609012 X	8.217773	591	48.53	48.53	48.53
Collateral			USD	USD	1.000	36202TRG3	GNMA GNMI SF 608987 X	14.416990	259	37.29	37.29	37.29
Collateral			USD	USD	1.000	36202TRH1	GNMA GNMI SF 608988 X	11.371827	125	14.21	14.21	14.21
Collateral			USD	USD	1.000	36202TSN7	GNMA GNMI SF 609025 X	5.633229	40	2.24	2.24	2.24
Collateral			USD	USD	1.000	36202TV52	GNMA GNMI SF 609136 X	51.389201	5,421	2,785.58	2,785.58	2,785.58
Collateral			USD	USD	1.000	36202TVT0	GNMA GNMI SF 609126 X	51.462594	1,064	547.43	547.43	547.43
Collateral			USD	USD	1.000	36202TW93	GNMA GNMI SF 609172 X	40.972039	2,951	1,209.24	1,209.24	1,209.24
Collateral			USD	USD	1.000	36202TWT9	GNMA GNMI SF 609158 X	42.594678	2,701	1,150.40	1,150.40	1,150.40
Collateral			USD	USD	1.000	36202TWW2	GNMA GNMI SF 609161 X	95.357397	124	117.93	117.93	117.93
Collateral			USD	USD	1.000	36202TWY8	GNMA GNMI SF 609163 X	93.954850	95	89.09	89.09	89.09
Collateral			USD	USD	1.000	36202TY75	GNMA GNII SF 609234 C	89.626301	1,230	1,102.57	1,102.57	1,102.57
Collateral			USD	USD	1.000	36202TYH3	GNMA GNMI SF 609212 X	92.708872	1,384	1,283.07	1,283.07	1,283.07
Collateral			USD	USD	1.000	36202U2V4	GNMA GNMI SF 610188 X	1.857331	199	3.70	3.70	3.70
Collateral			USD	USD	1.000	36202U6W8	GNMA GNMI SF 610285 X	1.761395	98	1.72	1.72	1.72
Collateral			USD	USD	1.000	36202VTG6	GNMA GNMI SF 610851 X	5.401707	220	11.89	11.89	11.89
Collateral			USD	USD	1.000	36202VUL3	GNMA GNMI SF 610887 X	0.603284	43	0.26	0.26	0.26
Collateral			USD	USD	1.000	36202VXE6	GNMA GNMI SF 610977 X	15.279840	28	4.34	4.34	4.34
Collateral			USD	USD	1.000	36202WJK6	GNMA GNMI SF 611466 X	4.477532	1,306	58.47	58.47	58.47
Collateral			USD	USD	1.000	36202WLB3	GNMA GNMI SF 611522 X	4.524301	10,220	462.41	462.41	462.41



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Collateral			USD	USD	1.000	36202WMU0	GNMA GNMI SF 611571 X	3.638801	95	3.44	3.44	3.44
Collateral			USD	USD	1.000	36202WWM7	GNMA GNII SF 611852 C	6.664207	240	15.99	15.99	15.99
Collateral			USD	USD	1.000	36202X4C8	GNMA GNMI SF 612919 X	4.730596	1,886	89.24	89.24	89.24
Collateral			USD	USD	1.000	36202X4N4	GNMA GNMI SF 612929 X	2.769077	30	0.82	0.82	0.82
Collateral			USD	USD	1.000	36202X4V6	GNMA GNMI SF 612936 X	7.378514	42	3.10	3.10	3.10
Collateral			USD	USD	1.000	36202XD61	GNMA GNMI SF 612225 X	10.010215	84	8.38	8.38	8.38
Collateral			USD	USD	1.000	36202XEE3	GNMA GNMI SF 612233 X	2.583313	3,724	96.21	96.21	96.21
Collateral			USD	USD	1.000	36202XJT5	GNMA GNMI SF 612374 X	6.041716	1,119	67.58	67.58	67.58
Collateral			USD	USD	1.000	36202XWQ6	GNMA GNMI SF 612755 X	1.080753	142	1.54	1.54	1.54
Collateral			USD	USD	1.000	36203AF92	GNMA GNMI SF 343192 X	1.150057	341	3.92	3.92	3.92
Collateral			USD	USD	1.000	36203AG91	GNMA GNMI SF 343224 X	0.322213	857	2.76	2.76	2.76
Collateral			USD	USD	1.000	36203AGT7	GNMA GNMI SF 343210 X	0.645566	1,083	6.99	6.99	6.99
Collateral			USD	USD	1.000	36203AJB3	GNMA GNMI SF 343258 X	3.531842	556	19.65	19.65	19.65
Collateral			USD	USD	1.000	36203AL95	GNMA GNMI SF 343352 X	0.684772	33	0.22	0.22	0.22
Collateral			USD	USD	1.000	36203ALV6	GNMA GNMI SF 343340 X	0.512315	1,206	6.18	6.18	6.18
Collateral			USD	USD	1.000	36203AMT0	GNMA GNMI SF 343370 X	0.880542	271	2.39	2.39	2.39
Collateral			USD	USD	1.000	36203ASG2	GNMA GNMI SF 343519 X	2.142806	568	12.17	12.17	12.17
Collateral			USD	USD	1.000	36203ASJ6	GNMA GNMI SF 343521 X	0.629359	230	1.45	1.45	1.45
Collateral			USD	USD	1.000	36203ASW7	GNMA GNMI SF 343533 X	0.325802	137	0.45	0.45	0.45
Collateral			USD	USD	1.000	36203ATN6	GNMA GNMI SF 343557 X	0.481594	167	0.80	0.80	0.80
Collateral			USD	USD	1.000	36203AVN3	GNMA GNMI SF 343621 X	0.576046	140	0.81	0.81	0.81
Collateral			USD	USD	1.000	36203BKQ6	GNMA GNMI SF 344203 X	0.226240	96	0.22	0.22	0.22
Collateral			USD	USD	1.000	36203BME1	GNMA GNMI SF 344257 X	0.280328	819	2.30	2.30	2.30
Collateral			USD	USD	1.000	36203BSG0	GNMA GNMI SF 344419 X	2.528931	723	18.28	18.28	18.28
Collateral			USD	USD	1.000	36203BU28	GNMA GNMI SF 344501 X	1.216174	399	4.85	4.85	4.85
Collateral			USD	USD	1.000	36203BU36	GNMA GNMI SF 344502 X	4.093240	598	24.47	24.47	24.47
Collateral			USD	USD	1.000	36203BUB8	GNMA GNMI SF 344478 X	2.461846	1,032	25.41	25.41	25.41
Collateral			USD	USD	1.000	36203BV27	GNMA GNMI SF 344533 X	0.746656	611	4.56	4.56	4.56
Collateral			USD	USD	1.000	36203C3W0	GNMA GNMI SF 345613 X	0.607260	818	4.97	4.97	4.97
Collateral			USD	USD	1.000	36203C4B5	GNMA GNMI SF 345618 X	0.422283	685	2.89	2.89	2.89
Collateral			USD	USD	1.000	36203C5E8	GNMA GNMI SF 345645 X	0.516324	616	3.18	3.18	3.18
Collateral			USD	USD	1.000	36203CEF5	GNMA GNMI SF 344934 X	0.426821	1,971	8.41	8.41	8.41
Collateral			USD	USD	1.000	36203CFD9	GNMA GNMI SF 344964 X	0.784837	936	7.35	7.35	7.35
Collateral			USD	USD	1.000	36203CFE7	GNMA GNMI SF 344965 X	1.364363	205	2.79	2.79	2.79
Collateral			USD	USD	1.000	36203CFH0	GNMA GNMI SF 344968 X	1.253705	66	0.82	0.82	0.82
Collateral			USD	USD	1.000	36203CFW7	GNMA GNMI SF 344981 X	0.472401	240	1.13	1.13	1.13
Collateral			USD	USD	1.000	36203CHG0	GNMA GNMI SF 345031 X	0.898343	126	1.13	1.13	1.13



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36203CJW3	GNMA GNMI SF 345077 X	0.734407	2,044	15.01	15.01	15.01
Collateral			USD	USD	1.000	36203CK50	GNMA GNMI SF 345116 X	1.861449	52	0.96	0.96	0.96
Collateral			USD	USD	1.000	36203CKC5	GNMA GNMI SF 345091 X	0.239518	1,923	4.61	4.61	4.61
Collateral			USD	USD	1.000	36203CLK6	GNMA GNMI SF 345130 X	0.306163	262	0.80	0.80	0.80
Collateral			USD	USD	1.000	36203CPT3	GNMA GNMI SF 345234 X	1.565151	1,166	18.25	18.25	18.25
Collateral			USD	USD	1.000	36203CRA2	GNMA GNMI SF 345281 X	1.074524	586	6.30	6.30	6.30
Collateral			USD	USD	1.000	36203CRF1	GNMA GNMI SF 345286 X	0.408584	1,103	4.51	4.51	4.51
Collateral			USD	USD	1.000	36203CS52	GNMA GNMI SF 345340 X	0.626685	47	0.30	0.30	0.30
Collateral			USD	USD	1.000	36203CSZ6	GNMA GNMI SF 345336 X	0.632704	1,556	9.84	9.84	9.84
Collateral			USD	USD	1.000	36203CUJ9	GNMA GNMI SF 345385 X	2.427720	1,202	29.19	29.19	29.19
Collateral			USD	USD	1.000	36203CX72	GNMA GNMI SF 345502 X	1.518145	52	0.79	0.79	0.79
Collateral			USD	USD	1.000	36203CXX5	GNMA GNMI SF 345494 X	1.032458	545	5.63	5.63	5.63
Collateral			USD	USD	1.000	36203CZQ8	GNMA GNMI SF 345551 X	1.627053	85	1.39	1.39	1.39
Collateral			USD	USD	1.000	36203CZU9	GNMA GNMI SF 345555 X	0.369030	116	0.43	0.43	0.43
Collateral			USD	USD	1.000	36203D5Q9	GNMA GNMI SF 346555 X	0.800415	167	1.34	1.34	1.34
Collateral			USD	USD	1.000	36203D6H8	GNMA GNMI SF 346572 X	0.299376	392	1.17	1.17	1.17
Collateral			USD	USD	1.000	36203DAQ3	GNMA GNMI SF 345715 X	0.891424	608	5.42	5.42	5.42
Collateral			USD	USD	1.000	36203DEF3	GNMA GNMI SF 345834 X	0.257686	158	0.41	0.41	0.41
Collateral			USD	USD	1.000	36203DF21	GNMA GNMI SF 345885 X	0.254197	70	0.18	0.18	0.18
Collateral			USD	USD	1.000	36203DFG0	GNMA GNMI SF 345867 X	0.335771	891	2.99	2.99	2.99
Collateral			USD	USD	1.000	36203DFN5	GNMA GNMI SF 345873 X	0.261055	222	0.58	0.58	0.58
Collateral			USD	USD	1.000	36203DGU8	GNMA GNMI SF 345911 X	0.262346	1,208	3.17	3.17	3.17
Collateral			USD	USD	1.000	36203DJJ0	GNMA GNMI SF 345965 X	0.215414	36	0.08	0.08	0.08
Collateral			USD	USD	1.000	36203DJY7	GNMA GNMI SF 345979 X	0.462043	225	1.04	1.04	1.04
Collateral			USD	USD	1.000	36203DK66	GNMA GNMI SF 346017 X	1.564014	681	10.65	10.65	10.65
Collateral			USD	USD	1.000	36203DKF6	GNMA GNMI SF 345994 X	0.298952	375	1.12	1.12	1.12
Collateral			USD	USD	1.000	36203DP38	GNMA GNMI SF 346142 X	0.165880	211	0.35	0.35	0.35
Collateral			USD	USD	1.000	36203DP87	GNMA GNMI SF 346147 X	0.227668	9,152	20.84	20.84	20.84
Collateral			USD	USD	1.000	36203DPD6	GNMA GNMI SF 346120 X	1.511227	284	4.29	4.29	4.29
Collateral			USD	USD	1.000	36203DQ86	GNMA GNMI SF 346179 X	4.128692	284	11.72	11.72	11.72
Collateral			USD	USD	1.000	36203DQL7	GNMA GNMI SF 346159 X	0.865001	116	1.00	1.00	1.00
Collateral			USD	USD	1.000	36203DXR6	GNMA GNMI SF 346388 X	0.567006	640	3.63	3.63	3.63
Collateral			USD	USD	1.000	36203EB23	GNMA GNMI SF 346657 X	0.154314	419	0.65	0.65	0.65
Collateral			USD	USD	1.000	36203EB31	GNMA GNMI SF 346658 X	0.634780	450	2.86	2.86	2.86
Collateral			USD	USD	1.000	36203EC30	GNMA GNMI SF 346690 X	0.715583	661	4.73	4.73	4.73
Collateral			USD	USD	1.000	36203EF45	GNMA GNMI SF 346787 X	0.687200	129	0.89	0.89	0.89
Collateral			USD	USD	1.000	36203EFW3	GNMA GNMI SF 346781 X	0.625240	1,136	7.10	7.10	7.10



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Collateral			USD	USD	1.000	36203EGW2	GNMA GNMI SF 346813 X	1.506291	1,351	20.36	20.36	20.36
Collateral			USD	USD	1.000	36203EHA9	GNMA GNMI SF 346825 X	0.062994	225	0.14	0.14	0.14
Collateral			USD	USD	1.000	36203EHM3	GNMA GNMI SF 346836 X	0.517647	1,224	6.33	6.33	6.33
Collateral			USD	USD	1.000	36203EMH8	GNMA GNMI SF 346960 X	0.723492	501	3.63	3.63	3.63
Collateral			USD	USD	1.000	36203EMJ4	GNMA GNMI SF 346961 X	0.899983	897	8.07	8.07	8.07
Collateral			USD	USD	1.000	36203ENM6	GNMA GNMI SF 346996 X	1.326277	341	4.52	4.52	4.52
Collateral			USD	USD	1.000	36203EPQ5	GNMA GNMI SF 347031 X	1.958740	250	4.89	4.89	4.89
Collateral			USD	USD	1.000	36203ER42	GNMA GNMI SF 347107 X	1.392670	29	0.40	0.40	0.40
Collateral			USD	USD	1.000	36203ES25	GNMA GNMI SF 347137 X	1.425000	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36203EU97	GNMA GNMI SF 347208 X	0.696392	142	0.99	0.99	0.99
Collateral			USD	USD	1.000	36203EVZ8	GNMA GNMI SF 347232 X	1.892160	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36203EX29	GNMA GNMI SF 347297 X	0.410121	89	0.37	0.37	0.37
Collateral			USD	USD	1.000	36203F2E4	GNMA GNMI SF 348273 X	0.222522	1,350	3.00	3.00	3.00
Collateral			USD	USD	1.000	36203F3W3	GNMA GNMI SF 348313 X	1.040991	39	0.40	0.40	0.40
Collateral			USD	USD	1.000	36203FF59	GNMA GNMI SF 347688 X	0.770309	250	1.92	1.92	1.92
Collateral			USD	USD	1.000	36203FJD8	GNMA GNMI SF 347760 X	4.095731	242	9.91	9.91	9.91
Collateral			USD	USD	1.000	36203FNS0	GNMA GNMI SF 347901 X	1.108779	113	1.25	1.25	1.25
Collateral			USD	USD	1.000	36203FPJ8	GNMA GNMI SF 347925 X	0.266916	1,136	3.03	3.03	3.03
Collateral			USD	USD	1.000	36203FRY3	GNMA GNMI SF 348003 X	0.875073	61	0.53	0.53	0.53
Collateral			USD	USD	1.000	36203FS55	GNMA GNMI SF 348040 X	3.425057	31	1.05	1.05	1.05
Collateral			USD	USD	1.000	36203FUD5	GNMA GNMI SF 348080 X	0.240006	440	1.06	1.06	1.06
Collateral			USD	USD	1.000	36203FVG7	GNMA GNMI SF 348115 X	0.074160	2,763	2.05	2.05	2.05
Collateral			USD	USD	1.000	36203FWP6	GNMA GNMI SF 348154 X	0.335557	73	0.25	0.25	0.25
Collateral			USD	USD	1.000	36203FWS0	GNMA GNMI SF 348157 X	0.432568	1,052	4.55	4.55	4.55
Collateral			USD	USD	1.000	36203G6K4	GNMA GNMI SF 349274 X	0.365585	499	1.83	1.83	1.83
Collateral			USD	USD	1.000	36203GA60	GNMA GNMI SF 348429 X	1.159219	102	1.18	1.18	1.18
Collateral			USD	USD	1.000	36203GCF8	GNMA GNMI SF 348470 X	0.746520	568	4.24	4.24	4.24
Collateral			USD	USD	1.000	36203GCQ4	GNMA GNMI SF 348479 X	0.148096	841	1.25	1.25	1.25
Collateral			USD	USD	1.000	36203GCV3	GNMA GNMI SF 348484 X	0.223259	500	1.12	1.12	1.12
Collateral			USD	USD	1.000	36203GCX9	GNMA GNMI SF 348486 X	0.589588	453	2.67	2.67	2.67
Collateral			USD	USD	1.000	36203GJ95	GNMA GNMI SF 348688 X	0.780646	397	3.10	3.10	3.10
Collateral			USD	USD	1.000	36203GJB0	GNMA GNMI SF 348658 X	0.202154	475	0.96	0.96	0.96
Collateral			USD	USD	1.000	36203GMF7	GNMA GNMI SF 348758 X	0.430308	1,148	4.94	4.94	4.94
Collateral			USD	USD	1.000	36203GPG2	GNMA GNMI SF 348823 X	0.793879	1,036	8.22	8.22	8.22
Collateral			USD	USD	1.000	36203GPY3	GNMA GNMI SF 348839 X	0.338869	732	2.48	2.48	2.48
Collateral			USD	USD	1.000	36203GQX4	GNMA GNMI SF 348870 X	0.856436	581	4.97	4.97	4.97
Collateral			USD	USD	1.000	36203GRB1	GNMA GNMI SF 348882 X	0.223503	602	1.34	1.34	1.34



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Collateral			USD	USD	1.000	36203GS46	GNMA GNMI SF 348939 X	0.393845	655	2.58	2.58	2.58
Collateral			USD	USD	1.000	36203GTB9	GNMA GNMI SF 348946 X	0.398668	676	2.69	2.69	2.69
Collateral			USD	USD	1.000	36203GUK7	GNMA GNMI SF 348986 X	0.393383	636	2.50	2.50	2.50
Collateral			USD	USD	1.000	36203GUU5	GNMA GNMI SF 348995 X	1.418494	362	5.14	5.14	5.14
Collateral			USD	USD	1.000	36203HA43	GNMA GNMI SF 349327 X	0.147638	559	0.83	0.83	0.83
Collateral			USD	USD	1.000	36203HHB0	GNMA GNMI SF 349526 X	0.583072	380	2.22	2.22	2.22
Collateral			USD	USD	1.000	36203HMW8	GNMA GNMI SF 349673 X	0.430681	235	1.01	1.01	1.01
Collateral			USD	USD	1.000	36203HN98	GNMA GNMI SF 349716 X	1.654109	253	4.18	4.18	4.18
Collateral			USD	USD	1.000	36203HNB3	GNMA GNMI SF 349686 X	0.382221	858	3.28	3.28	3.28
Collateral			USD	USD	1.000	36203HNM3	GNMA GNMI SF 349694 X	0.280687	514	1.44	1.44	1.44
Collateral			USD	USD	1.000	36203HP54	GNMA GNMI SF 349744 X	0.197451	2,227	4.40	4.40	4.40
Collateral			USD	USD	1.000	36203HRF0	GNMA GNMI SF 349786 X	0.950690	278	2.64	2.64	2.64
Collateral			USD	USD	1.000	36203J6R3	GNMA GNMI SF 351080 X	2.238854	93	2.08	2.08	2.08
Collateral			USD	USD	1.000	36203JCK1	GNMA GNMI SF 350274 X	0.959059	250	2.40	2.40	2.40
Collateral			USD	USD	1.000	36203JHT7	GNMA GNMI SF 350442 X	0.591186	337	1.99	1.99	1.99
Collateral			USD	USD	1.000	36203JPS0	GNMA GNMI SF 350633 X	0.913840	28	0.26	0.26	0.26
Collateral			USD	USD	1.000	36203JWZ6	GNMA GNMI SF 350864 X	0.547409	740	4.05	4.05	4.05
Collateral			USD	USD	1.000	36203JX69	GNMA GNMI SF 350901 X	1.297346	58	0.76	0.76	0.76
Collateral			USD	USD	1.000	36203JXE2	GNMA GNMI SF 350877 X	1.496961	743	11.13	11.13	11.13
Collateral			USD	USD	1.000	36203K3M4	GNMA GNMI SF 351904 X	1.150030	408	4.70	4.70	4.70
Collateral			USD	USD	1.000	36203KA46	GNMA GNMI SF 351127 X	0.840212	1,847	15.52	15.52	15.52
Collateral			USD	USD	1.000	36203KB78	GNMA GNMI SF 351162 X	1.522440	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36203KBC7	GNMA GNMI SF 351135 X	0.764351	6,615	50.56	50.56	50.56
Collateral			USD	USD	1.000	36203KBM5	GNMA GNMI SF 351144 X	0.131747	88	0.12	0.12	0.12
Collateral			USD	USD	1.000	36203KCC6	GNMA GNMI SF 351167 X	0.383798	562	2.16	2.16	2.16
Collateral			USD	USD	1.000	36203KCF9	GNMA GNMI SF 351170 X	0.420247	479	2.01	2.01	2.01
Collateral			USD	USD	1.000	36203KHL1	GNMA GNMI SF 351335 X	0.342210	4,059	13.89	13.89	13.89
Collateral			USD	USD	1.000	36203KHR8	GNMA GNMI SF 351340 X	0.334094	471	1.57	1.57	1.57
Collateral			USD	USD	1.000	36203KJE5	GNMA GNMI SF 351361 X	1.778445	748	13.30	13.30	13.30
Collateral			USD	USD	1.000	36203KK60	GNMA GNMI SF 351417 X	0.313394	3,319	10.40	10.40	10.40
Collateral			USD	USD	1.000	36203KKV5	GNMA GNMI SF 351408 X	0.631824	3,180	20.09	20.09	20.09
Collateral			USD	USD	1.000	36203KNX8	GNMA GNMI SF 351506 X	5.455323	32	1.72	1.72	1.72
Collateral			USD	USD	1.000	36203KR71	GNMA GNMI SF 351610 X	3.155962	584	18.44	18.44	18.44
Collateral			USD	USD	1.000	36203KVC5	GNMA GNMI SF 351711 X	0.652103	625	4.07	4.07	4.07
Collateral			USD	USD	1.000	36203L4Q2	GNMA GNMI SF 352831 X	1.387839	2,294	31.84	31.84	31.84
Collateral			USD	USD	1.000	36203L7G1	GNMA GNMI SF 352895 X	1.339824	869	11.64	11.64	11.64
Collateral			USD	USD	1.000	36203LAS1	GNMA GNMI SF 352017 X	0.749445	196	1.47	1.47	1.47



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Collateral			USD	USD	1.000	36203LAX0	GNMA GNMI SF 352022 X	0.442425	3,228	14.28	14.28	14.28
Collateral			USD	USD	1.000	36203LAY8	GNMA GNMI SF 352023 X	0.370879	1,075	3.99	3.99	3.99
Collateral			USD	USD	1.000	36203LAZ5	GNMA GNMI SF 352024 X	0.210231	1,641	3.45	3.45	3.45
Collateral			USD	USD	1.000	36203LBN1	GNMA GNMI SF 352045 X	0.647620	400	2.59	2.59	2.59
Collateral			USD	USD	1.000	36203LBS0	GNMA GNMI SF 352049 X	0.272841	1,666	4.55	4.55	4.55
Collateral			USD	USD	1.000	36203LBT8	GNMA GNMI SF 352050 X	0.117360	924	1.08	1.08	1.08
Collateral			USD	USD	1.000	36203LBZ4	GNMA GNMI SF 352056 X	0.716318	371	2.66	2.66	2.66
Collateral			USD	USD	1.000	36203LC83	GNMA GNMI SF 352095 X	0.257341	118	0.30	0.30	0.30
Collateral			USD	USD	1.000	36203LCQ3	GNMA GNMI SF 352079 X	0.541391	12,366	66.95	66.95	66.95
Collateral			USD	USD	1.000	36203LE32	GNMA GNMI SF 352154 X	0.636717	142	0.90	0.90	0.90
Collateral			USD	USD	1.000	36203LEK4	GNMA GNMI SF 352138 X	0.267029	566	1.51	1.51	1.51
Collateral			USD	USD	1.000	36203LG63	GNMA GNMI SF 352221 X	0.089222	5,827	5.20	5.20	5.20
Collateral			USD	USD	1.000	36203LGX4	GNMA GNMI SF 352214 X	0.396668	1,270	5.04	5.04	5.04
Collateral			USD	USD	1.000	36203LQ39	GNMA GNMI SF 352474 X	0.413439	589	2.44	2.44	2.44
Collateral			USD	USD	1.000	36203LR79	GNMA GNMI SF 352510 X	0.342805	889	3.05	3.05	3.05
Collateral			USD	USD	1.000	36203LSR4	GNMA GNMI SF 352528 X	1.968634	1,158	22.80	22.80	22.80
Collateral			USD	USD	1.000	36203LVZ2	GNMA GNMI SF 352632 X	1.323892	116	1.53	1.53	1.53
Collateral			USD	USD	1.000	36203LX31	GNMA GNMI SF 352698 X	1.198136	829	9.93	9.93	9.93
Collateral			USD	USD	1.000	36203M6D7	GNMA GNMI SF 353768 X	0.310539	48	0.15	0.15	0.15
Collateral			USD	USD	1.000	36203MAA8	GNMA GNMI SF 352901 X	0.856254	5,375	46.02	46.02	46.02
Collateral			USD	USD	1.000	36203MAN0	GNMA GNMI SF 352913 X	0.188681	1,578	2.98	2.98	2.98
Collateral			USD	USD	1.000	36203MAZ3	GNMA GNMI SF 352924 X	1.185997	200	2.38	2.38	2.38
Collateral			USD	USD	1.000	36203MCR9	GNMA GNMI SF 352980 X	0.907197	363	3.29	3.29	3.29
Collateral			USD	USD	1.000	36203MCS7	GNMA GNMI SF 352981 X	2.036279	259	5.27	5.27	5.27
Collateral			USD	USD	1.000	36203MDG2	GNMA GNMI SF 353003 X	1.779035	122	2.17	2.17	2.17
Collateral			USD	USD	1.000	36203MES5	GNMA GNMI SF 353045 X	0.371387	986	3.66	3.66	3.66
Collateral			USD	USD	1.000	36203N2K3	GNMA GNMI SF 354578 X	0.742920	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36203N3J5	GNMA GNMI SF 354601 X	1.010745	784	7.92	7.92	7.92
Collateral			USD	USD	1.000	36203N3U0	GNMA GNMI SF 354611 X	0.504073	36	0.18	0.18	0.18
Collateral			USD	USD	1.000	36203N4L9	GNMA GNMI SF 354627 X	0.601550	604	3.64	3.64	3.64
Collateral			USD	USD	1.000	36203N5H7	GNMA GNMI SF 354648 X	0.511379	3,539	18.10	18.10	18.10
Collateral			USD	USD	1.000	36203N6A1	GNMA GNMI SF 354665 X	0.668091	2,570	17.17	17.17	17.17
Collateral			USD	USD	1.000	36203N6N3	GNMA GNMI SF 354677 X	0.451814	300	1.36	1.36	1.36
Collateral			USD	USD	1.000	36203N6T0	GNMA GNMI SF 354682 X	0.825665	2,032	16.78	16.78	16.78
Collateral			USD	USD	1.000	36203N6W3	GNMA GNMI SF 354685 X	1.022028	1,701	17.39	17.39	17.39
Collateral			USD	USD	1.000	36203NBW7	GNMA GNMI SF 353853 X	0.538213	114	0.61	0.61	0.61
Collateral			USD	USD	1.000	36203NDW5	GNMA GNMI SF 353917 X	0.797170	242	1.93	1.93	1.93



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Collateral			USD	USD	1.000	36203NHS0	GNMA GNMI SF 354041 X	1.421275	306	4.35	4.35	4.35
Collateral			USD	USD	1.000	36203NRY6	GNMA GNMI SF 354303 X	1.530815	153	2.35	2.35	2.35
Collateral			USD	USD	1.000	36203PAV5	GNMA GNMI SF 354720 X	0.547943	693	3.80	3.80	3.80
Collateral			USD	USD	1.000	36203PBJ1	GNMA GNMI SF 354741 X	0.148417	1,404	2.08	2.08	2.08
Collateral			USD	USD	1.000	36203PCA9	GNMA GNMI SF 354765 X	0.650340	770	5.01	5.01	5.01
Collateral			USD	USD	1.000	36203PCQ4	GNMA GNMI SF 354779 X	0.756859	22,286	168.67	168.67	168.67
Collateral			USD	USD	1.000	36203PCT8	GNMA GNMI SF 354782 X	0.277535	2,847	7.90	7.90	7.90
Collateral			USD	USD	1.000	36203PD83	GNMA GNMI SF 354827 X	0.535436	62	0.33	0.33	0.33
Collateral			USD	USD	1.000	36203PEE9	GNMA GNMI SF 354833 X	0.806538	688	5.55	5.55	5.55
Collateral			USD	USD	1.000	36203PLT8	GNMA GNMI SF 355038 X	0.429311	809	3.47	3.47	3.47
Collateral			USD	USD	1.000	36203Q7J4	GNMA GNMI SF 356497 X	0.344486	1,113	3.83	3.83	3.83
Collateral			USD	USD	1.000	36203QBD2	GNMA GNMI SF 355636 X	0.506404	75	0.38	0.38	0.38
Collateral			USD	USD	1.000	36203QG88	GNMA GNMI SF 355823 X	0.715383	945	6.76	6.76	6.76
Collateral			USD	USD	1.000	36203QHD6	GNMA GNMI SF 355828 X	0.276540	1,357	3.75	3.75	3.75
Collateral			USD	USD	1.000	36203QHS3	GNMA GNMI SF 355841 X	1.793025	2,014	36.12	36.12	36.12
Collateral			USD	USD	1.000	36203QKX8	GNMA GNMI SF 355910 X	0.402024	1,963	7.89	7.89	7.89
Collateral			USD	USD	1.000	36203QQN4	GNMA GNMI SF 356061 X	0.587816	620	3.64	3.64	3.64
Collateral			USD	USD	1.000	36203R4X4	GNMA GNMI SF 357338 X	0.808770	773	6.25	6.25	6.25
Collateral			USD	USD	1.000	36203RCQ0	GNMA GNMI SF 356579 X	0.635561	324	2.06	2.06	2.06
Collateral			USD	USD	1.000	36203RF53	GNMA GNMI SF 356688 X	0.779781	794	6.19	6.19	6.19
Collateral			USD	USD	1.000	36203RFB0	GNMA GNMI SF 356662 X	0.295992	625	1.85	1.85	1.85
Collateral			USD	USD	1.000	36203RFV6	GNMA GNMI SF 356680 X	0.667442	313	2.09	2.09	2.09
Collateral			USD	USD	1.000	36203RGA1	GNMA GNMI SF 356693 X	0.772081	801	6.18	6.18	6.18
Collateral			USD	USD	1.000	36203RGJ2	GNMA GNMI SF 356701 X	1.055024	751	7.92	7.92	7.92
Collateral			USD	USD	1.000	36203RLN7	GNMA GNMI SF 356833 X	0.788424	1,220	9.62	9.62	9.62
Collateral			USD	USD	1.000	36203RM97	GNMA GNMI SF 356884 X	2.191080	28	0.62	0.62	0.62
Collateral			USD	USD	1.000	36203RMY2	GNMA GNMI SF 356875 X	0.550350	1,012	5.57	5.57	5.57
Collateral			USD	USD	1.000	36203RPF0	GNMA GNMI SF 356922 X	0.672545	496	3.34	3.34	3.34
Collateral			USD	USD	1.000	36203RYH6	GNMA GNMI SF 357212 X	0.322255	92	0.30	0.30	0.30
Collateral			USD	USD	1.000	36203RYV5	GNMA GNMI SF 357224 X	0.686736	1,009	6.93	6.93	6.93
Collateral			USD	USD	1.000	36203RZ85	GNMA GNMI SF 357267 X	1.387865	608	8.43	8.43	8.43
Collateral			USD	USD	1.000	36203RZP7	GNMA GNMI SF 357250 X	0.293032	201	0.59	0.59	0.59
Collateral			USD	USD	1.000	36203RZZ5	GNMA GNMI SF 357260 X	0.889696	829	7.38	7.38	7.38
Collateral			USD	USD	1.000	36203S2N6	GNMA GNMI SF 358181 X	1.013910	568	5.76	5.76	5.76
Collateral			USD	USD	1.000	36203S4K0	GNMA GNMI SF 358226 X	0.518938	1,189	6.17	6.17	6.17
Collateral			USD	USD	1.000	36203S4T1	GNMA GNMI SF 358234 X	0.455751	556	2.54	2.54	2.54
Collateral			USD	USD	1.000	36203SBN6	GNMA GNMI SF 357445 X	1.499608	577	8.66	8.66	8.66



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Collateral			USD	USD	1.000	36203SML8	GNMA GNMI SF 357763 X	0.928900	286	2.66	2.66	2.66
Collateral			USD	USD	1.000	36203SQM2	GNMA GNMI SF 357860 X	1.310446	203	2.66	2.66	2.66
Collateral			USD	USD	1.000	36203SSE8	GNMA GNMI SF 357917 X	2.775589	263	7.29	7.29	7.29
Collateral			USD	USD	1.000	36203SST5	GNMA GNMI SF 357930 X	0.826008	766	6.33	6.33	6.33
Collateral			USD	USD	1.000	36203SY43	GNMA GNMI SF 358131 X	0.794139	181	1.43	1.43	1.43
Collateral			USD	USD	1.000	36203T2P9	GNMA GNMI SF 359082 X	0.959862	838	8.04	8.04	8.04
Collateral			USD	USD	1.000	36203T3B9	GNMA GNMI SF 359094 X	0.365674	1,136	4.15	4.15	4.15
Collateral			USD	USD	1.000	36203T4S1	GNMA GNMI SF 359133 X	0.872182	281	2.45	2.45	2.45
Collateral			USD	USD	1.000	36203TBT1	GNMA GNMI SF 358350 X	0.769772	224	1.72	1.72	1.72
Collateral			USD	USD	1.000	36203TBY0	GNMA GNMI SF 358355 X	1.414815	743	10.51	10.51	10.51
Collateral			USD	USD	1.000	36203TBZ7	GNMA GNMI SF 358356 X	0.487414	87	0.43	0.43	0.43
Collateral			USD	USD	1.000	36203TDZ5	GNMA GNMI SF 358420 X	0.551804	1,327	7.32	7.32	7.32
Collateral			USD	USD	1.000	36203TG33	GNMA GNMI SF 358518 X	0.645829	97	0.63	0.63	0.63
Collateral			USD	USD	1.000	36203TKA2	GNMA GNMI SF 358589 X	1.156307	209	2.41	2.41	2.41
Collateral			USD	USD	1.000	36203TMW2	GNMA GNMI SF 358673 X	0.902235	562	5.07	5.07	5.07
Collateral			USD	USD	1.000	36203TP25	GNMA GNMI SF 358741 X	1.209559	668	8.07	8.07	8.07
Collateral			USD	USD	1.000	36203TQS7	GNMA GNMI SF 358765 X	0.628953	2,049	12.89	12.89	12.89
Collateral			USD	USD	1.000	36203TY58	GNMA GNMI SF 359032 X	0.719579	328	2.36	2.36	2.36
Collateral			USD	USD	1.000	36203TZB4	GNMA GNMI SF 359038 X	2.205379	110	2.42	2.42	2.42
Collateral			USD	USD	1.000	36203U2C5	GNMA GNMI SF 359971 X	0.573784	1,440	8.26	8.26	8.26
Collateral			USD	USD	1.000	36203UHA3	GNMA GNMI SF 359425 X	0.778040	68	0.53	0.53	0.53
Collateral			USD	USD	1.000	36203UJP8	GNMA GNMI SF 359470 X	0.473869	106	0.50	0.50	0.50
Collateral			USD	USD	1.000	36203UNC2	GNMA GNMI SF 359587 X	0.492303	637	3.14	3.14	3.14
Collateral			USD	USD	1.000	36203UNP3	GNMA GNMI SF 359598 X	0.416417	356	1.48	1.48	1.48
Collateral			USD	USD	1.000	36203UTW2	GNMA GNMI SF 359765 X	0.518185	741	3.84	3.84	3.84
Collateral			USD	USD	1.000	36203UU59	GNMA GNMI SF 359804 X	0.081579	421	0.34	0.34	0.34
Collateral			USD	USD	1.000	36203UUG5	GNMA GNMI SF 359783 X	1.052632	592	6.23	6.23	6.23
Collateral			USD	USD	1.000	36203UUK6	GNMA GNMI SF 359786 X	0.625206	48	0.30	0.30	0.30
Collateral			USD	USD	1.000	36203UUW0	GNMA GNMI SF 359797 X	0.924459	666	6.16	6.16	6.16
Collateral			USD	USD	1.000	36203UXB3	GNMA GNMI SF 359874 X	0.887872	1,131	10.05	10.05	10.05
Collateral			USD	USD	1.000	36203UY63	GNMA GNMI SF 359933 X	0.080082	789	0.63	0.63	0.63
Collateral			USD	USD	1.000	36203V4E7	GNMA GNMI SF 360921 X	0.787447	795	6.26	6.26	6.26
Collateral			USD	USD	1.000	36203V5J5	GNMA GNMI SF 360949 X	0.759527	556	4.23	4.23	4.23
Collateral			USD	USD	1.000	36203V5X4	GNMA GNMI SF 360962 X	0.588475	517	3.04	3.04	3.04
Collateral			USD	USD	1.000	36203VDE7	GNMA GNMI SF 360201 X	1.031655	520	5.37	5.37	5.37
Collateral			USD	USD	1.000	36203VHT0	GNMA GNMI SF 360342 X	0.623238	308	1.92	1.92	1.92
Collateral			USD	USD	1.000	36203VK74	GNMA GNMI SF 360418 X	0.734532	420	3.09	3.09	3.09



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Collateral			USD	USD	1.000	36203VTR1	GNMA GNMI SF 360660 X	0.476882	826	3.94	3.94	3.94
Collateral			USD	USD	1.000	36203VYL8	GNMA GNMI SF 360815 X	1.457745	323	4.71	4.71	4.71
Collateral			USD	USD	1.000	36203VZ94	GNMA GNMI SF 360868 X	0.606645	631	3.83	3.83	3.83
Collateral			USD	USD	1.000	36203W3C0	GNMA GNMI SF 361795 X	0.163626	279	0.46	0.46	0.46
Collateral			USD	USD	1.000	36203W3Q9	GNMA GNMI SF 361807 X	0.743274	665	4.94	4.94	4.94
Collateral			USD	USD	1.000	36203W3W6	GNMA GNMI SF 361813 X	0.812186	584	4.74	4.74	4.74
Collateral			USD	USD	1.000	36203W4K1	GNMA GNMI SF 361826 X	0.387199	240	0.93	0.93	0.93
Collateral			USD	USD	1.000	36203W4N5	GNMA GNMI SF 361829 X	0.346256	365	1.26	1.26	1.26
Collateral			USD	USD	1.000	36203W4Z8	GNMA GNMI SF 361840 X	0.369340	3,746	13.83	13.83	13.83
Collateral			USD	USD	1.000	36203WAM0	GNMA GNMI SF 361012 X	1.038456	1,555	16.15	16.15	16.15
Collateral			USD	USD	1.000	36203WM70	GNMA GNMI SF 361382 X	0.942739	375	3.53	3.53	3.53
Collateral			USD	USD	1.000	36203WM88	GNMA GNMI SF 361383 X	0.928235	718	6.66	6.66	6.66
Collateral			USD	USD	1.000	36203WMH8	GNMA GNMI SF 361360 X	1.479178	225	3.32	3.32	3.32
Collateral			USD	USD	1.000	36203WMJ4	GNMA GNMI SF 361361 X	0.341523	145	0.50	0.50	0.50
Collateral			USD	USD	1.000	36203WMY1	GNMA GNMI SF 361375 X	0.472252	995	4.70	4.70	4.70
Collateral			USD	USD	1.000	36203WQW1	GNMA GNMI SF 361469 X	0.592489	318	1.88	1.88	1.88
Collateral			USD	USD	1.000	36203WRR1	GNMA GNMI SF 361496 X	2.268480	28	0.64	0.64	0.64
Collateral			USD	USD	1.000	36203X5R3	GNMA GNMI SF 362756 X	0.219900	283	0.62	0.62	0.62
Collateral			USD	USD	1.000	36203XG59	GNMA GNMI SF 362120 X	0.961787	678	6.52	6.52	6.52
Collateral			USD	USD	1.000	36203XUQ7	GNMA GNMI SF 362491 X	0.182367	577	1.05	1.05	1.05
Collateral			USD	USD	1.000	36203XYE0	GNMA GNMI SF 362609 X	0.563720	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36203XYJ9	GNMA GNMI SF 362613 X	0.619806	49	0.31	0.31	0.31
Collateral			USD	USD	1.000	36203XYR1	GNMA GNMI SF 362620 X	2.462337	89	2.18	2.18	2.18
Collateral			USD	USD	1.000	36203YEP5	GNMA GNMI SF 362942 X	0.872500	684	5.97	5.97	5.97
Collateral			USD	USD	1.000	36203YFS8	GNMA GNMI SF 362977 X	0.656503	1,987	13.05	13.05	13.05
Collateral			USD	USD	1.000	36203YHA5	GNMA GNMI SF 363025 X	2.108080	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36203YHL1	GNMA GNMI SF 363035 X	0.258011	405	1.04	1.04	1.04
Collateral			USD	USD	1.000	36203YJ54	GNMA GNMI SF 363084 X	0.951690	654	6.22	6.22	6.22
Collateral			USD	USD	1.000	36203YJW5	GNMA GNMI SF 363077 X	1.240214	422	5.24	5.24	5.24
Collateral			USD	USD	1.000	36203YKG8	GNMA GNMI SF 363095 X	0.515193	50	0.26	0.26	0.26
Collateral			USD	USD	1.000	36203YMP6	GNMA GNMI SF 363166 X	0.450948	60	0.27	0.27	0.27
Collateral			USD	USD	1.000	36203YQ64	GNMA GNMI SF 363277 X	2.221472	518	11.51	11.51	11.51
Collateral			USD	USD	1.000	36203YQN7	GNMA GNMI SF 363261 X	0.801124	348	2.79	2.79	2.79
Collateral			USD	USD	1.000	36204AEE1	GNMA GNMI SF 363833 X	0.881498	755	6.66	6.66	6.66
Collateral			USD	USD	1.000	36204AFU4	GNMA GNMI SF 363879 X	1.037772	252	2.62	2.62	2.62
Collateral			USD	USD	1.000	36204AME2	GNMA GNMI SF 364057 X	0.229741	1,136	2.61	2.61	2.61
Collateral			USD	USD	1.000	36204AVK8	GNMA GNMI SF 364318 X	1.116136	477	5.32	5.32	5.32



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Collateral			USD	USD	1.000	36204AX91	GNMA GNMI SF 364404 X	0.114711	541	0.62	0.62	0.62
Collateral			USD	USD	1.000	36204BD59	GNMA GNMI SF 364724 X	1.243611	769	9.56	9.56	9.56
Collateral			USD	USD	1.000	36204BDJ9	GNMA GNMI SF 364705 X	0.856637	1,014	8.69	8.69	8.69
Collateral			USD	USD	1.000	36204BG80	GNMA GNMI SF 364823 X	0.833190	1,710	14.25	14.25	14.25
Collateral			USD	USD	1.000	36204BGY3	GNMA GNMI SF 364815 X	1.356378	51	0.69	0.69	0.69
Collateral			USD	USD	1.000	36204BHU0	GNMA GNMI SF 364843 X	1.507113	291	4.38	4.38	4.38
Collateral			USD	USD	1.000	36204BJV6	GNMA GNMI SF 364876 X	0.687534	2,368	16.28	16.28	16.28
Collateral			USD	USD	1.000	36204BNK5	GNMA GNMI SF 364994 X	1.300945	3,481	45.29	45.29	45.29
Collateral			USD	USD	1.000	36204BNM1	GNMA GNMI SF 364996 X	1.321626	820	10.84	10.84	10.84
Collateral			USD	USD	1.000	36204C4L2	GNMA GNMI SF 366327 X	0.999365	1,496	14.95	14.95	14.95
Collateral			USD	USD	1.000	36204C4Y4	GNMA GNMI SF 366339 X	1.305865	540	7.06	7.06	7.06
Collateral			USD	USD	1.000	36204C7L9	GNMA GNMI SF 366399 X	1.615695	157	2.54	2.54	2.54
Collateral			USD	USD	1.000	36204CG47	GNMA GNMI SF 365719 X	0.663579	353	2.34	2.34	2.34
Collateral			USD	USD	1.000	36204CKQ3	GNMA GNMI SF 365803 X	1.923671	70	1.35	1.35	1.35
Collateral			USD	USD	1.000	36204CN64	GNMA GNMI SF 365913 X	0.990154	2,257	22.35	22.35	22.35
Collateral			USD	USD	1.000	36204CN72	GNMA GNMI SF 365914 X	0.787508	696	5.48	5.48	5.48
Collateral			USD	USD	1.000	36204CNE7	GNMA GNMI SF 365889 X	0.618519	713	4.41	4.41	4.41
Collateral			USD	USD	1.000	36204CXX4	GNMA GNMI SF 366194 X	1.354079	324	4.39	4.39	4.39
Collateral			USD	USD	1.000	36204D5F2	GNMA GNMI SF 367246 X	0.450843	1,050	4.73	4.73	4.73
Collateral			USD	USD	1.000	36204D5J4	GNMA GNMI SF 367249 X	1.647983	5,110	84.21	84.21	84.21
Collateral			USD	USD	1.000	36204D7A1	GNMA GNMI SF 367289 X	0.973029	397	3.87	3.87	3.87
Collateral			USD	USD	1.000	36204D7C7	GNMA GNMI SF 367291 X	0.756420	747	5.65	5.65	5.65
Collateral			USD	USD	1.000	36204D7G8	GNMA GNMI SF 367295 X	2.474520	111	2.75	2.75	2.75
Collateral			USD	USD	1.000	36204DA74	GNMA GNMI SF 366430 X	7.213594	74	5.32	5.32	5.32
Collateral			USD	USD	1.000	36204DB40	GNMA GNMI SF 366459 X	0.943309	619	5.84	5.84	5.84
Collateral			USD	USD	1.000	36204DBF5	GNMA GNMI SF 366438 X	1.244262	511	6.36	6.36	6.36
Collateral			USD	USD	1.000	36204DJ91	GNMA GNMI SF 366688 X	0.778688	1,096	8.53	8.53	8.53
Collateral			USD	USD	1.000	36204DNZ8	GNMA GNMI SF 366808 X	0.915977	1,599	14.65	14.65	14.65
Collateral			USD	USD	1.000	36204DUG2	GNMA GNMI SF 366983 X	36.360801	65	23.72	23.72	23.72
Collateral			USD	USD	1.000	36204DUJ6	GNMA GNMI SF 366985 X	27.259326	238	64.78	64.78	64.78
Collateral			USD	USD	1.000	36204DX46	GNMA GNMI SF 367099 X	62.213658	849	528.17	528.17	528.17
Collateral			USD	USD	1.000	36204DX87	GNMA GNMI SF 367103 X	17.591523	1,251	220.09	220.09	220.09
Collateral			USD	USD	1.000	36204EAV9	GNMA GNMI SF 367320 X	1.601335	528	8.45	8.45	8.45
Collateral			USD	USD	1.000	36204EBQ9	GNMA GNMI SF 367347 X	0.688978	211	1.45	1.45	1.45
Collateral			USD	USD	1.000	36204EEF0	GNMA GNMI SF 367434 X	0.577127	221	1.28	1.28	1.28
Collateral			USD	USD	1.000	36204EG92	GNMA GNMI SF 367524 X	0.969160	28	0.28	0.28	0.28
Collateral			USD	USD	1.000	36204EGT8	GNMA GNMI SF 367510 X	0.222203	228	0.51	0.51	0.51



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Collateral			USD	USD	1.000	36204ENV5	GNMA GNMI SF 367704 X	0.975682	782	7.63	7.63	7.63
Collateral			USD	USD	1.000	36204FAH7	GNMA GNMI SF 368208 X	0.802287	856	6.87	6.87	6.87
Collateral			USD	USD	1.000	36204FB60	GNMA GNMI SF 368261 X	2.580994	176	4.54	4.54	4.54
Collateral			USD	USD	1.000	36204FGZ1	GNMA GNMI SF 368416 X	0.432810	44	0.19	0.19	0.19
Collateral			USD	USD	1.000	36204FHB3	GNMA GNMI SF 368426 X	1.144532	818	9.36	9.36	9.36
Collateral			USD	USD	1.000	36204FJT2	GNMA GNMI SF 368474 X	0.363805	3,207	11.67	11.67	11.67
Collateral			USD	USD	1.000	36204FSA3	GNMA GNMI SF 368713 X	0.572090	245	1.40	1.40	1.40
Collateral			USD	USD	1.000	36204FTB0	GNMA GNMI SF 368746 X	2.761416	57	1.57	1.57	1.57
Collateral			USD	USD	1.000	36204FVV3	GNMA GNMI SF 368828 X	0.491055	573	2.82	2.82	2.82
Collateral			USD	USD	1.000	36204FWY6	GNMA GNMI SF 368863 X	3.988149	213	8.51	8.51	8.51
Collateral			USD	USD	1.000	36204FYS7	GNMA GNMI SF 368921 X	1.751637	64	1.11	1.11	1.11
Collateral			USD	USD	1.000	36204GH70	GNMA GNMI SF 369354 X	1.529402	210	3.22	3.22	3.22
Collateral			USD	USD	1.000	36204GKT8	GNMA GNMI SF 369406 X	1.323474	586	7.76	7.76	7.76
Collateral			USD	USD	1.000	36204GVS8	GNMA GNMI SF 369725 X	0.700738	314	2.20	2.20	2.20
Collateral			USD	USD	1.000	36204H4D9	GNMA GNMI SF 370820 X	0.580109	2,771	16.07	16.07	16.07
Collateral			USD	USD	1.000	36204H5C0	GNMA GNMI SF 370843 X	0.754194	670	5.05	5.05	5.05
Collateral			USD	USD	1.000	36204H5Q9	GNMA GNMI SF 370855 X	0.414858	54	0.22	0.22	0.22
Collateral			USD	USD	1.000	36204H6E5	GNMA GNMI SF 370869 X	0.492737	311	1.53	1.53	1.53
Collateral			USD	USD	1.000	36204H6J4	GNMA GNMI SF 370873 X	0.316514	878	2.78	2.78	2.78
Collateral			USD	USD	1.000	36204H7J3	GNMA GNMI SF 370897 X	0.295634	871	2.57	2.57	2.57
Collateral			USD	USD	1.000	36204HJZ4	GNMA GNMI SF 370280 X	0.900085	800	7.20	7.20	7.20
Collateral			USD	USD	1.000	36204HP38	GNMA GNMI SF 370442 X	1.059782	1,999	21.18	21.18	21.18
Collateral			USD	USD	1.000	36204HWQ9	GNMA GNMI SF 370655 X	0.879585	910	8.00	8.00	8.00
Collateral			USD	USD	1.000	36204HYY0	GNMA GNMI SF 370727 X	2.499745	227	5.68	5.68	5.68
Collateral			USD	USD	1.000	36204HZX1	GNMA GNMI SF 370758 X	1.836236	153	2.81	2.81	2.81
Collateral			USD	USD	1.000	36204JAL0	GNMA GNMI SF 370911 X	0.944413	134	1.27	1.27	1.27
Collateral			USD	USD	1.000	36204JC95	GNMA GNMI SF 370996 X	0.931865	706	6.58	6.58	6.58
Collateral			USD	USD	1.000	36204JCD6	GNMA GNMI SF 370968 X	1.013191	101	1.02	1.02	1.02
Collateral			USD	USD	1.000	36204JCQ7	GNMA GNMI SF 370979 X	0.682276	682	4.66	4.66	4.66
Collateral			USD	USD	1.000	36204JDD5	GNMA GNMI SF 371000 X	1.679474	932	15.66	15.66	15.66
Collateral			USD	USD	1.000	36204JDK9	GNMA GNMI SF 371006 X	0.841805	1,930	16.25	16.25	16.25
Collateral			USD	USD	1.000	36204JHR0	GNMA GNMI SF 371140 X	1.586583	122	1.94	1.94	1.94
Collateral			USD	USD	1.000	36204JJ31	GNMA GNMI SF 371182 X	0.248946	745	1.86	1.86	1.86
Collateral			USD	USD	1.000	36204JJC1	GNMA GNMI SF 371159 X	0.559271	1,601	8.96	8.96	8.96
Collateral			USD	USD	1.000	36204JN93	GNMA GNMI SF 371316 X	0.779287	2,315	18.04	18.04	18.04
Collateral			USD	USD	1.000	36204JR99	GNMA GNMI SF 371412 X	5.707146	116	6.63	6.63	6.63
Collateral			USD	USD	1.000	36204JUL8	GNMA GNMI SF 371487 X	2.743904	566	15.53	15.53	15.53



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Collateral			USD	USD	1.000	36204JV86	GNMA GNMI SF 371539 X	1.664748	375	6.24	6.24	6.24
Collateral			USD	USD	1.000	36204K6V0	GNMA GNMI SF 372684 X	0.545407	1,195	6.52	6.52	6.52
Collateral			USD	USD	1.000	36204KAP8	GNMA GNMI SF 371814 X	0.616073	4,794	29.53	29.53	29.53
Collateral			USD	USD	1.000	36204KBJ1	GNMA GNMI SF 371841 X	0.187941	688	1.29	1.29	1.29
Collateral			USD	USD	1.000	36204KC50	GNMA GNMI SF 371892 X	1.585541	564	8.95	8.95	8.95
Collateral			USD	USD	1.000	36204KCQ4	GNMA GNMI SF 371879 X	0.232272	763	1.77	1.77	1.77
Collateral			USD	USD	1.000	36204KDA8	GNMA GNMI SF 371897 X	1.748034	621	10.85	10.85	10.85
Collateral			USD	USD	1.000	36204KDP5	GNMA GNMI SF 371910 X	0.351786	2,019	7.10	7.10	7.10
Collateral			USD	USD	1.000	36204KFH1	GNMA GNMI SF 371968 X	0.357200	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36204KFK4	GNMA GNMI SF 371970 X	1.292483	1,055	13.64	13.64	13.64
Collateral			USD	USD	1.000	36204KHE6	GNMA GNMI SF 372029 X	0.988005	356	3.52	3.52	3.52
Collateral			USD	USD	1.000	36204KJX2	GNMA GNMI SF 372078 X	0.857369	1,007	8.63	8.63	8.63
Collateral			USD	USD	1.000	36204KKF9	GNMA GNMI SF 372094 X	1.251171	1,225	15.33	15.33	15.33
Collateral			USD	USD	1.000	36204KSS3	GNMA GNMI SF 372329 X	0.910767	34	0.31	0.31	0.31
Collateral			USD	USD	1.000	36204KTX1	GNMA GNMI SF 372366 X	0.408308	1,376	5.62	5.62	5.62
Collateral			USD	USD	1.000	36204KU84	GNMA GNMI SF 372407 X	0.556538	30	0.16	0.16	0.16
Collateral			USD	USD	1.000	36204KUG6	GNMA GNMI SF 372383 X	0.305798	3,044	9.31	9.31	9.31
Collateral			USD	USD	1.000	36204KWN9	GNMA GNMI SF 372453 X	0.541235	6,222	33.67	33.67	33.67
Collateral			USD	USD	1.000	36204KWU3	GNMA GNMI SF 372459 X	1.266656	504	6.38	6.38	6.38
Collateral			USD	USD	1.000	36204KYX5	GNMA GNMI SF 372526 X	7.718730	401	30.94	30.94	30.94
Collateral			USD	USD	1.000	36204LKP5	GNMA GNMI SF 373002 X	1.913012	1,425	27.26	27.26	27.26
Collateral			USD	USD	1.000	36204LSZ5	GNMA GNMI SF 373236 X	1.397429	585	8.18	8.18	8.18
Collateral			USD	USD	1.000	36204LX30	GNMA GNMI SF 373398 X	0.951649	301	2.86	2.86	2.86
Collateral			USD	USD	1.000	36204MAG4	GNMA GNMI SF 373607 X	1.716657	40	0.68	0.68	0.68
Collateral			USD	USD	1.000	36204MKT5	GNMA GNMI SF 373906 X	0.752640	562	4.23	4.23	4.23
Collateral			USD	USD	1.000	36204MMB2	GNMA GNMI SF 373954 X	1.437938	369	5.31	5.31	5.31
Collateral			USD	USD	1.000	36204MXY0	GNMA GNMI SF 374295 X	0.885428	831	7.36	7.36	7.36
Collateral			USD	USD	1.000	36204N4K0	GNMA GNMI SF 375326 X	1.553861	1,158	17.99	17.99	17.99
Collateral			USD	USD	1.000	36204N4V6	GNMA GNMI SF 375336 X	0.456043	86	0.39	0.39	0.39
Collateral			USD	USD	1.000	36204NLS4	GNMA GNMI SF 374837 X	0.154136	628	0.97	0.97	0.97
Collateral			USD	USD	1.000	36204NME4	GNMA GNMI SF 374857 X	1.215101	874	10.62	10.62	10.62
Collateral			USD	USD	1.000	36204NMS3	GNMA GNMI SF 374869 X	0.339929	55	0.19	0.19	0.19
Collateral			USD	USD	1.000	36204NPL5	GNMA GNMI SF 374927 X	3.198775	103	3.30	3.30	3.30
Collateral			USD	USD	1.000	36204PQV7	GNMA GNMI SF 375868 X	0.882341	777	6.85	6.85	6.85
Collateral			USD	USD	1.000	36204PRN4	GNMA GNMI SF 375893 X	0.980640	28	0.28	0.28	0.28
Collateral			USD	USD	1.000	36204PS78	GNMA GNMI SF 375942 X	0.520995	81	0.42	0.42	0.42
Collateral			USD	USD	1.000	36204PSV5	GNMA GNMI SF 375932 X	2.221617	53	1.19	1.19	1.19



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Collateral			USD	USD	1.000	36204PUC4	GNMA GNMI SF 375979 X	1.613690	1,096	17.68	17.68	17.68
Collateral			USD	USD	1.000	36204QAC4	GNMA GNMI SF 376303 X	1.642389	1,040	17.07	17.07	17.07
Collateral			USD	USD	1.000	36204QAE0	GNMA GNMI SF 376305 X	0.476865	684	3.26	3.26	3.26
Collateral			USD	USD	1.000	36204QAQ3	GNMA GNMI SF 376315 X	0.718124	785	5.64	5.64	5.64
Collateral			USD	USD	1.000	36204QBN9	GNMA GNMI SF 376345 X	1.090681	299	3.26	3.26	3.26
Collateral			USD	USD	1.000	36204QBR0	GNMA GNMI SF 376348 X	0.338374	733	2.48	2.48	2.48
Collateral			USD	USD	1.000	36204QBT6	GNMA GNMI SF 376350 X	0.276683	127	0.35	0.35	0.35
Collateral			USD	USD	1.000	36204QFG0	GNMA GNMI SF 376467 X	0.548445	526	2.88	2.88	2.88
Collateral			USD	USD	1.000	36204QGV6	GNMA GNMI SF 376512 X	0.662933	1,004	6.66	6.66	6.66
Collateral			USD	USD	1.000	36204QJF8	GNMA GNMI SF 376562 X	0.204286	40	0.08	0.08	0.08
Collateral			USD	USD	1.000	36204QX62	GNMA GNMI SF 377001 X	0.387918	666	2.58	2.58	2.58
Collateral			USD	USD	1.000	36204R5P9	GNMA GNMI SF 378054 X	0.298734	805	2.41	2.41	2.41
Collateral			USD	USD	1.000	36204R7C6	GNMA GNMI SF 378091 X	0.616344	284	1.75	1.75	1.75
Collateral			USD	USD	1.000	36204RBL1	GNMA GNMI SF 377243 X	1.149457	479	5.51	5.51	5.51
Collateral			USD	USD	1.000	36204REW4	GNMA GNMI SF 377349 X	0.776042	9,908	76.89	76.89	76.89
Collateral			USD	USD	1.000	36204RJ33	GNMA GNMI SF 377482 X	0.412813	85	0.35	0.35	0.35
Collateral			USD	USD	1.000	36204RJ74	GNMA GNMI SF 377486 X	0.576243	122	0.70	0.70	0.70
Collateral			USD	USD	1.000	36204RQP6	GNMA GNMI SF 377662 X	1.492422	591	8.83	8.83	8.83
Collateral			USD	USD	1.000	36204RYT9	GNMA GNMI SF 377922 X	0.342312	358	1.23	1.23	1.23
Collateral			USD	USD	1.000	36204SE44	GNMA GNMI SF 378255 X	3.668208	454	16.66	16.66	16.66
Collateral			USD	USD	1.000	36204SE51	GNMA GNMI SF 378256 X	5.211418	566	29.49	29.49	29.49
Collateral			USD	USD	1.000	36204SGZ3	GNMA GNMI SF 378316 X	1.637605	1,739	28.48	28.48	28.48
Collateral			USD	USD	1.000	36204SL87	GNMA GNMI SF 378451 X	9.030944	620	55.98	55.98	55.98
Collateral			USD	USD	1.000	36204TXW9	GNMA GNMI SF 379693 X	1.641041	1,027	16.86	16.86	16.86
Collateral			USD	USD	1.000	36204U2E0	GNMA GNMI SF 380673 X	0.463800	1,192	5.53	5.53	5.53
Collateral			USD	USD	1.000	36204UTX9	GNMA GNMI SF 380466 X	1.693994	1,159	19.64	19.64	19.64
Collateral			USD	USD	1.000	36204UXL0	GNMA GNMI SF 380583 X	0.510297	94	0.48	0.48	0.48
Collateral			USD	USD	1.000	36204UXV8	GNMA GNMI SF 380592 X	0.294809	588	1.73	1.73	1.73
Collateral			USD	USD	1.000	36204VA74	GNMA GNMI SF 380830 X	0.875094	36	0.32	0.32	0.32
Collateral			USD	USD	1.000	36204VCB3	GNMA GNMI SF 380866 X	1.019004	57	0.58	0.58	0.58
Collateral			USD	USD	1.000	36204VDS5	GNMA GNMI SF 380913 X	3.134643	42	1.32	1.32	1.32
Collateral			USD	USD	1.000	36204VEB1	GNMA GNMI SF 380930 X	0.738630	1,045	7.72	7.72	7.72
Collateral			USD	USD	1.000	36204VSW0	GNMA GNII SF 381333 C	2.492000	28	0.71	0.71	0.71
Collateral			USD	USD	1.000	36204VVQ9	GNMA GNMI SF 381423 X	3.072017	85	2.63	2.63	2.63
Collateral			USD	USD	1.000	36204VZ69	GNMA GNMI SF 381565 X	4.815886	112	5.41	5.41	5.41
Collateral			USD	USD	1.000	36204WFK8	GNMA GNMI SF 381870 X	4.071930	123	5.02	5.02	5.02
Collateral			USD	USD	1.000	36204WX28	GNMA GNMI SF 382397 X	0.726105	1,079	7.83	7.83	7.83



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Collateral			USD	USD	1.000	36204WXS1	GNMA GNMI SF 382389 X	1.964827	811	15.93	15.93	15.93
Collateral			USD	USD	1.000	36204XBT1	GNMA GNMI SF 382650 X	3.612693	757	27.36	27.36	27.36
Collateral			USD	USD	1.000	36204XM93	GNMA GNMI SF 382984 X	2.512841	438	11.01	11.01	11.01
Collateral			USD	USD	1.000	36204XSK2	GNMA GNMI SF 383122 X	1.723360	28	0.49	0.49	0.49
Collateral			USD	USD	1.000	36204XZC2	GNMA GNMI SF 383339 X	2.078720	28	0.59	0.59	0.59
Collateral			USD	USD	1.000	36204Y2X0	GNMA GNMI SF 384290 X	1.099736	1,186	13.04	13.04	13.04
Collateral			USD	USD	1.000	36204YBX0	GNMA GNMI SF 383554 X	1.614802	1,011	16.32	16.32	16.32
Collateral			USD	USD	1.000	36204YSM6	GNMA GNMI SF 384024 X	0.869964	1,045	9.09	9.09	9.09
Collateral			USD	USD	1.000	36204YXA6	GNMA GNMI SF 384173 X	1.391246	324	4.50	4.50	4.50
Collateral			USD	USD	1.000	36205A4F8	GNMA GNMI SF 385222 X	0.604038	902	5.45	5.45	5.45
Collateral			USD	USD	1.000	36205A5J9	GNMA GNMI SF 385249 X	0.988741	31	0.30	0.30	0.30
Collateral			USD	USD	1.000	36205AEL4	GNMA GNMI SF 384539 X	1.082935	557	6.03	6.03	6.03
Collateral			USD	USD	1.000	36205AM35	GNMA GNMI SF 384778 X	2.600338	367	9.55	9.55	9.55
Collateral			USD	USD	1.000	36205BED0	GNMA GNMI SF 385432 X	2.179341	190	4.15	4.15	4.15
Collateral			USD	USD	1.000	36205BJH6	GNMA GNII SF 385564 C	17.772880	28	5.05	5.05	5.05
Collateral			USD	USD	1.000	36205BPJ5	GNMA GNMI SF 385725 X	0.408595	284	1.16	1.16	1.16
Collateral			USD	USD	1.000	36205BTF9	GNMA GNMI SF 385850 X	0.273552	1,136	3.11	3.11	3.11
Collateral			USD	USD	1.000	36205BUU4	GNMA GNMI SF 385895 X	0.126120	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36205BXN7	GNMA GNMI SF 385985 X	0.095949	1,479	1.42	1.42	1.42
Collateral			USD	USD	1.000	36205CGP9	GNMA GNMI SF 386406 X	0.342021	513	1.76	1.76	1.76
Collateral			USD	USD	1.000	36205CHX1	GNMA GNMI SF 386446 X	0.246284	266	0.66	0.66	0.66
Collateral			USD	USD	1.000	36205CJV3	GNMA GNMI SF 386476 X	0.855641	442	3.79	3.79	3.79
Collateral			USD	USD	1.000	36205CM56	GNMA GNMI SF 386580 X	1.225802	1,124	13.78	13.78	13.78
Collateral			USD	USD	1.000	36205DAA6	GNMA GNMI SF 387101 X	0.886138	6,950	61.58	61.58	61.58
Collateral			USD	USD	1.000	36205DCC0	GNMA GNMI SF 387167 X	0.696001	285	1.98	1.98	1.98
Collateral			USD	USD	1.000	36205FG23	GNMA GNMI SF 389117 X	1.635160	28	0.46	0.46	0.46
Collateral			USD	USD	1.000	36205FGC1	GNMA GNMI SF 389095 X	1.087316	1,072	11.66	11.66	11.66
Collateral			USD	USD	1.000	36205FTA1	GNMA GNMI SF 389445 X	1.328484	509	6.76	6.76	6.76
Collateral			USD	USD	1.000	36205FVM2	GNMA GNMI SF 389520 X	0.628220	1,104	6.94	6.94	6.94
Collateral			USD	USD	1.000	36205FZ22	GNMA GNMI SF 389661 X	3.615331	535	19.33	19.33	19.33
Collateral			USD	USD	1.000	36205G2Q3	GNMA GNMI SF 390583 X	0.873514	628	5.49	5.49	5.49
Collateral			USD	USD	1.000	36205G2R1	GNMA GNMI SF 390584 X	0.272829	543	1.48	1.48	1.48
Collateral			USD	USD	1.000	36205GW56	GNMA GNMI SF 390468 X	0.486228	818	3.98	3.98	3.98
Collateral			USD	USD	1.000	36205H5P0	GNMA GNMI SF 391554 X	2.227620	114	2.53	2.53	2.53
Collateral			USD	USD	1.000	36205JUB9	GNMA GNMI SF 392178 X	0.574400	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36205JZH1	GNMA GNMI SF 392344 X	0.392480	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36205K2Z4	GNMA GNMI SF 393292 X	0.366446	2,893	10.60	10.60	10.60



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Collateral			USD	USD	1.000	36205K5A6	GNMA GNMI SF 393341 X	0.610455	127	0.78	0.78	0.78
Collateral			USD	USD	1.000	36205K5B4	GNMA GNMI SF 393342 X	0.930834	4,633	43.13	43.13	43.13
Collateral			USD	USD	1.000	36205K6N7	GNMA GNMI SF 393377 X	0.877804	97	0.85	0.85	0.85
Collateral			USD	USD	1.000	36205KY89	GNMA GNMI SF 393235 X	0.444249	29	0.13	0.13	0.13
Collateral			USD	USD	1.000	36205KZR6	GNMA GNMI SF 393252 X	0.229056	98	0.23	0.23	0.23
Collateral			USD	USD	1.000	36205LJN1	GNMA GNMI SF 393669 X	0.170171	2,425	4.13	4.13	4.13
Collateral			USD	USD	1.000	36205MEZ7	GNMA GNMI SF 394452 X	1.297074	985	12.78	12.78	12.78
Collateral			USD	USD	1.000	36205MRV2	GNMA GNMI SF 394800 X	3.931925	1,484	58.37	58.37	58.37
Collateral			USD	USD	1.000	36205NBC9	GNMA GNMI SF 395235 X	0.770774	358	2.76	2.76	2.76
Collateral			USD	USD	1.000	36205NJP2	GNMA GNMI SF 395470 X	0.438580	63	0.28	0.28	0.28
Collateral			USD	USD	1.000	36205NLH7	GNMA GNMI SF 395528 X	0.996840	28	0.28	0.28	0.28
Collateral			USD	USD	1.000	36205P5C1	GNMA GNMI SF 396943 X	0.703880	750	5.28	5.28	5.28
Collateral			USD	USD	1.000	36205PRA1	GNMA GNMI SF 396581 X	5.344920	2,760	147.50	147.50	147.50
Collateral			USD	USD	1.000	36205QA41	GNMA GNMI SF 397027 X	0.587043	107	0.63	0.63	0.63
Collateral			USD	USD	1.000	36205R2H9	GNMA GNMI SF 398676 X	4.448706	418	18.58	18.58	18.58
Collateral			USD	USD	1.000	36205R4A2	GNMA GNMI SF 398717 X	0.577920	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36205RL54	GNMA GNMI SF 398248 X	0.133124	302	0.40	0.40	0.40
Collateral			USD	USD	1.000	36205RUF2	GNMA GNMI SF 398482 X	0.807811	30	0.24	0.24	0.24
Collateral			USD	USD	1.000	36205RUS4	GNMA GNMI SF 398493 X	0.251227	63	0.16	0.16	0.16
Collateral			USD	USD	1.000	36205RWM5	GNMA GNMI SF 398552 X	0.494080	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36205RXJ1	GNMA GNMI SF 398581 X	0.514108	1,038	5.34	5.34	5.34
Collateral			USD	USD	1.000	36205RZ34	GNMA GNMI SF 398662 X	1.830160	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36205RZ42	GNMA GNMI SF 398663 X	0.131360	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36205SA88	GNMA GNMI SF 398831 X	1.651083	5,942	98.11	98.11	98.11
Collateral			USD	USD	1.000	36205SC60	GNMA GNMI SF 398893 X	0.400594	1,541	6.17	6.17	6.17
Collateral			USD	USD	1.000	36205SCL7	GNMA GNMI SF 398875 X	0.408446	207	0.85	0.85	0.85
Collateral			USD	USD	1.000	36205SFM2	GNMA GNMI SF 398972 X	0.583154	74	0.43	0.43	0.43
Collateral			USD	USD	1.000	36205SLP8	GNMA GNMI SF 399134 X	0.487280	57	0.28	0.28	0.28
Collateral			USD	USD	1.000	36205SM28	GNMA GNMI SF 399177 X	0.154416	288	0.44	0.44	0.44
Collateral			USD	USD	1.000	36205SQE8	GNMA GNMI SF 399253 X	0.767562	34	0.26	0.26	0.26
Collateral			USD	USD	1.000	36205THS5	GNMA GNMI SF 399941 X	0.944000	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36205TPT4	GNMA GNMI SF 400134 X	1.961792	55	1.07	1.07	1.07
Collateral			USD	USD	1.000	36205TSJ3	GNMA GNMI SF 400221 X	0.286783	737	2.11	2.11	2.11
Collateral			USD	USD	1.000	36205TY31	GNMA GNMI SF 400430 X	1.743441	664	11.58	11.58	11.58
Collateral			USD	USD	1.000	36205U7A2	GNMA GNMI SF 401489 X	0.708426	522	3.70	3.70	3.70
Collateral			USD	USD	1.000	36205UHQ6	GNMA GNMI SF 400839 X	1.214527	3,571	43.36	43.36	43.36
Collateral			USD	USD	1.000	36205UR51	GNMA GNMI SF 401108 X	0.524838	68	0.36	0.36	0.36



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Collateral			USD	USD	1.000	36205USL5	GNMA GNMI SF 401123 X	0.487877	74	0.36	0.36	0.36
Collateral			USD	USD	1.000	36205UUN8	GNMA GNMI SF 401189 X	0.486576	71	0.35	0.35	0.35
Collateral			USD	USD	1.000	36205X3B8	GNMA GNMI SF 404094 X	0.069896	456	0.32	0.32	0.32
Collateral			USD	USD	1.000	36205XW26	GNMA GNMI SF 403965 X	0.170660	57	0.10	0.10	0.10
Collateral			USD	USD	1.000	36206ADE0	GNMA GNMI SF 405201 X	0.728920	57	0.41	0.41	0.41
Collateral			USD	USD	1.000	36206ADN0	GNMA GNMI SF 405209 X	0.432324	566	2.45	2.45	2.45
Collateral			USD	USD	1.000	36206ADZ3	GNMA GNMI SF 405220 X	1.180517	2,248	26.54	26.54	26.54
Collateral			USD	USD	1.000	36206AGV9	GNMA GNMI SF 405312 X	1.643087	296	4.86	4.86	4.86
Collateral			USD	USD	1.000	36206AQ89	GNMA GNMI SF 405579 X	0.285253	85	0.24	0.24	0.24
Collateral			USD	USD	1.000	36206AQK2	GNMA GNMI SF 405558 X	0.490175	123	0.60	0.60	0.60
Collateral			USD	USD	1.000	36206ARP0	GNMA GNMI SF 405594 X	0.547720	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36206ARY1	GNMA GNMI SF 405603 X	0.585730	148	0.87	0.87	0.87
Collateral			USD	USD	1.000	36206B3W9	GNMA GNMI SF 406813 X	0.433200	34	0.15	0.15	0.15
Collateral			USD	USD	1.000	36206BBF7	GNMA GNMI SF 406038 X	3.411304	931	31.75	31.75	31.75
Collateral			USD	USD	1.000	36206BPY1	GNMA GNMI SF 406439 X	1.691883	1,768	29.91	29.91	29.91
Collateral			USD	USD	1.000	36206CNH8	GNMA GNMI SF 407292 X	0.373818	187	0.70	0.70	0.70
Collateral			USD	USD	1.000	36206CSC4	GNMA GNMI SF 407415 X	1.673948	153	2.57	2.57	2.57
Collateral			USD	USD	1.000	36206CZH5	GNMA GNMI SF 407644 X	4.067904	83	3.37	3.37	3.37
Collateral			USD	USD	1.000	36206DE86	GNMA GNMI SF 407959 X	1.008005	2,581	26.02	26.02	26.02
Collateral			USD	USD	1.000	36206DEC7	GNMA GNMI SF 407931 X	1.183406	281	3.33	3.33	3.33
Collateral			USD	USD	1.000	36206DFA0	GNMA GNMI SF 407961 X	0.370460	887	3.29	3.29	3.29
Collateral			USD	USD	1.000	36206DNR4	GNMA GNMI SF 408200 X	0.317806	199	0.63	0.63	0.63
Collateral			USD	USD	1.000	36206DP27	GNMA GNMI SF 408241 X	1.553205	210	3.26	3.26	3.26
Collateral			USD	USD	1.000	36206E2P9	GNMA GNMI SF 409482 X	0.973044	1,569	15.26	15.26	15.26
Collateral			USD	USD	1.000	36206EK46	GNMA GNMI SF 409015 X	1.426980	822	11.73	11.73	11.73
Collateral			USD	USD	1.000	36206EMA0	GNMA GNMI SF 409053 X	0.622306	1,128	7.02	7.02	7.02
Collateral			USD	USD	1.000	36206ENY7	GNMA GNMI SF 409107 X	7.631750	28	2.16	2.16	2.16
Collateral			USD	USD	1.000	36206FC75	GNMA GNMI SF 409694 X	2.485758	972	24.17	24.17	24.17
Collateral			USD	USD	1.000	36206FNF5	GNMA GNMI SF 409990 X	1.513670	354	5.36	5.36	5.36
Collateral			USD	USD	1.000	36206FQA3	GNMA GNMI SF 410049 X	0.274794	1,256	3.45	3.45	3.45
Collateral			USD	USD	1.000	36206FT28	GNMA GNMI SF 410169 X	0.882563	1,137	10.03	10.03	10.03
Collateral			USD	USD	1.000	36206FXT4	GNMA GNMI SF 410290 X	0.488806	409	2.00	2.00	2.00
Collateral			USD	USD	1.000	36206FYM8	GNMA GNMI SF 410316 X	0.200360	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36206FYU0	GNMA GNMI SF 410323 X	0.318117	39	0.12	0.12	0.12
Collateral			USD	USD	1.000	36206GNG1	GNMA GNMI SF 410891 X	0.312620	57	0.18	0.18	0.18
Collateral			USD	USD	1.000	36206GNZ9	GNMA GNMI SF 410908 X	0.557160	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36206GRG7	GNMA GNMI SF 410987 X	6.581854	2,434	160.17	160.17	160.17



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Collateral			USD	USD	1.000	36206GUB4	GNMA GNMI SF 411078 X	20.255720	28	5.75	5.75	5.75
Collateral			USD	USD	1.000	36206GUE8	GNMA GNMI SF 411081 X	6.453514	3,165	204.24	204.24	204.24
Collateral			USD	USD	1.000	36206GWQ9	GNMA GNMI SF 411155 X	1.939560	284	5.51	5.51	5.51
Collateral			USD	USD	1.000	36206GY87	GNMA GNMI SF 411235 X	0.552516	8,187	45.24	45.24	45.24
Collateral			USD	USD	1.000	36206GYT1	GNMA GNMI SF 411222 X	0.245326	396	0.97	0.97	0.97
Collateral			USD	USD	1.000	36206H6J2	GNMA GNMI SF 412273 X	0.060697	1,488	0.90	0.90	0.90
Collateral			USD	USD	1.000	36206HFY9	GNMA GNMI SF 411583 X	0.935468	58	0.54	0.54	0.54
Collateral			USD	USD	1.000	36206HQD3	GNMA GNMI SF 411852 X	3.213891	209	6.72	6.72	6.72
Collateral			USD	USD	1.000	36206JB52	GNMA GNMI SF 412360 X	0.669963	56	0.38	0.38	0.38
Collateral			USD	USD	1.000	36206JC28	GNMA GNMI SF 412389 X	0.189059	1,060	2.00	2.00	2.00
Collateral			USD	USD	1.000	36206JCE2	GNMA GNMI SF 412369 X	0.779159	909	7.09	7.09	7.09
Collateral			USD	USD	1.000	36206JFS8	GNMA GNMI SF 412477 X	0.496540	57	0.28	0.28	0.28
Collateral			USD	USD	1.000	36206JHU1	GNMA GNMI SF 412543 X	0.920649	59	0.54	0.54	0.54
Collateral			USD	USD	1.000	36206JJA3	GNMA GNMI SF 412557 X	0.569000	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36206JK78	GNMA GNMI SF 412618 X	0.564752	1,404	7.93	7.93	7.93
Collateral			USD	USD	1.000	36206JKQ6	GNMA GNMI SF 412603 X	0.307175	45	0.14	0.14	0.14
Collateral			USD	USD	1.000	36206JLZ5	GNMA GNMI SF 412644 X	0.454940	114	0.52	0.52	0.52
Collateral			USD	USD	1.000	36206JMC5	GNMA GNMI SF 412655 X	0.471617	68	0.32	0.32	0.32
Collateral			USD	USD	1.000	36206JML5	GNMA GNMI SF 412663 X	0.504045	147	0.74	0.74	0.74
Collateral			USD	USD	1.000	36206JMM3	GNMA GNMI SF 412664 X	0.621427	85	0.53	0.53	0.53
Collateral			USD	USD	1.000	36206JRF3	GNMA GNMI SF 412786 X	8.469520	28	2.40	2.40	2.40
Collateral			USD	USD	1.000	36206JRQ9	GNMA GNMI SF 412795 X	1.931115	276	5.33	5.33	5.33
Collateral			USD	USD	1.000	36206JV84	GNMA GNMI SF 412939 X	0.244815	11,146	27.29	27.29	27.29
Collateral			USD	USD	1.000	36206JWC4	GNMA GNMI SF 412943 X	0.260879	553	1.44	1.44	1.44
Collateral			USD	USD	1.000	36206JXT6	GNMA GNMI SF 412990 X	0.554284	770	4.27	4.27	4.27
Collateral			USD	USD	1.000	36206JXY5	GNMA GNMI SF 412995 X	0.948656	645	6.12	6.12	6.12
Collateral			USD	USD	1.000	36206KFP1	GNMA GNMI SF 413374 X	0.470654	11,841	55.73	55.73	55.73
Collateral			USD	USD	1.000	36206KN31	GNMA GNMI SF 413610 X	0.528490	114	0.60	0.60	0.60
Collateral			USD	USD	1.000	36206KN72	GNMA GNMI SF 413614 X	0.589320	28	0.17	0.17	0.17
Collateral			USD	USD	1.000	36206KNN7	GNMA GNMI SF 413597 X	0.231074	2,669	6.17	6.17	6.17
Collateral			USD	USD	1.000	36206KTN1	GNMA GNMI SF 413757 X	1.916561	176	3.37	3.37	3.37
Collateral			USD	USD	1.000	36206L4P1	GNMA GNMI SF 414930 X	0.840911	51	0.43	0.43	0.43
Collateral			USD	USD	1.000	36206L4U0	GNMA GNMI SF 414935 X	0.152368	142	0.22	0.22	0.22
Collateral			USD	USD	1.000	36206L4V8	GNMA GNMI SF 414936 X	1.245832	1,648	20.53	20.53	20.53
Collateral			USD	USD	1.000	36206L6R5	GNMA GNMI SF 414980 X	0.495500	79	0.39	0.39	0.39
Collateral			USD	USD	1.000	36206MA49	GNMA GNMI SF 415027 X	0.577036	62	0.36	0.36	0.36
Collateral			USD	USD	1.000	36206MAV9	GNMA GNMI SF 415020 X	0.129686	45	0.06	0.06	0.06



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Collateral			USD	USD	1.000	36206MBW6	GNMA GNMI SF 415053 X	0.216518	94	0.20	0.20	0.20
Collateral			USD	USD	1.000	36206MBX4	GNMA GNMI SF 415054 X	0.416533	119	0.50	0.50	0.50
Collateral			USD	USD	1.000	36206MCM7	GNMA GNMI SF 415076 X	0.700040	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	36206MM20	GNMA GNMI SF 415377 X	0.498650	68	0.34	0.34	0.34
Collateral			USD	USD	1.000	36206MTU1	GNMA GNMI SF 415563 X	5.206228	354	18.42	18.42	18.42
Collateral			USD	USD	1.000	36206N2W4	GNMA GNMI SF 416689 X	1.087393	28	0.31	0.31	0.31
Collateral			USD	USD	1.000	36206ND85	GNMA GNMI SF 416027 X	1.559062	74	1.15	1.15	1.15
Collateral			USD	USD	1.000	36206NLP8	GNMA GNMI SF 416234 X	0.250407	61	0.15	0.15	0.15
Collateral			USD	USD	1.000	36206NQE8	GNMA GNMI SF 416353 X	5.252057	40	2.09	2.09	2.09
Collateral			USD	USD	1.000	36206NTA3	GNMA GNMI SF 416445 X	0.312980	114	0.36	0.36	0.36
Collateral			USD	USD	1.000	36206NTQ8	GNMA GNMI SF 416459 X	1.333815	938	12.51	12.51	12.51
Collateral			USD	USD	1.000	36206NWR2	GNMA GNMI SF 416556 X	1.514551	1,409	21.33	21.33	21.33
Collateral			USD	USD	1.000	36206NXD2	GNMA GNMI SF 416576 X	0.696500	91	0.63	0.63	0.63
Collateral			USD	USD	1.000	36206NZR9	GNMA GNMI SF 416652 X	3.229642	1,147	37.04	37.04	37.04
Collateral			USD	USD	1.000	36206PC40	GNMA GNMI SF 416891 X	1.022923	59	0.60	0.60	0.60
Collateral			USD	USD	1.000	36206PEF3	GNMA GNMI SF 416934 X	3.281263	540	17.73	17.73	17.73
Collateral			USD	USD	1.000	36206PGG9	GNMA GNMI SF 416999 X	0.310633	84	0.26	0.26	0.26
Collateral			USD	USD	1.000	36206PMX5	GNMA GNMI SF 417174 X	1.974208	1,710	33.77	33.77	33.77
Collateral			USD	USD	1.000	36206PPY0	GNMA GNMI SF 417239 X	0.438806	57	0.25	0.25	0.25
Collateral			USD	USD	1.000	36206PQ52	GNMA GNMI SF 417276 X	0.452394	38	0.17	0.17	0.17
Collateral			USD	USD	1.000	36206PQY9	GNMA GNMI SF 417271 X	0.407991	11,008	44.91	44.91	44.91
Collateral			USD	USD	1.000	36206PRG7	GNMA GNMI SF 417287 X	0.489158	112	0.55	0.55	0.55
Collateral			USD	USD	1.000	36206PRK8	GNMA GNMI SF 417290 X	0.531562	57	0.30	0.30	0.30
Collateral			USD	USD	1.000	36206PRN2	GNMA GNMI SF 417293 X	0.689866	4,190	28.91	28.91	28.91
Collateral			USD	USD	1.000	36206PS27	GNMA GNMI SF 417337 X	0.405238	48	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206PS92	GNMA GNMI SF 417344 X	0.327796	3,424	11.22	11.22	11.22
Collateral			USD	USD	1.000	36206PST8	GNMA GNII SF 417330 C	0.707095	108	0.76	0.76	0.76
Collateral			USD	USD	1.000	36206PSW1	GNMA GNMI SF 417333 X	0.593565	575	3.41	3.41	3.41
Collateral			USD	USD	1.000	36206PUJ7	GNMA GNMI SF 417385 X	1.694095	625	10.58	10.58	10.58
Collateral			USD	USD	1.000	36206PUK4	GNMA GNMI SF 417386 X	0.286659	431	1.24	1.24	1.24
Collateral			USD	USD	1.000	36206PUM0	GNMA GNMI SF 417388 X	0.599714	40	0.24	0.24	0.24
Collateral			USD	USD	1.000	36206PUP3	GNMA GNMI SF 417390 X	0.341500	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206PUR9	GNMA GNMI SF 417392 X	0.219058	136	0.30	0.30	0.30
Collateral			USD	USD	1.000	36206PVT4	GNMA GNMI SF 417426 X	0.724680	57	0.41	0.41	0.41
Collateral			USD	USD	1.000	36206PVU1	GNMA GNMI SF 417427 X	0.634872	388	2.46	2.46	2.46
Collateral			USD	USD	1.000	36206QK23	GNMA GNMI SF 418013 X	0.716698	57	0.41	0.41	0.41
Collateral			USD	USD	1.000	36206QTU2	GNMA GNMI SF 418263 X	0.356760	28	0.10	0.10	0.10



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Collateral			USD	USD	1.000	36206QUB2	GNMA GNMI SF 418278 X	2.653452	35	0.93	0.93	0.93
Collateral			USD	USD	1.000	36206QVD7	GNMA GNMI SF 418312 X	1.258264	319	4.01	4.01	4.01
Collateral			USD	USD	1.000	36206RCW4	GNMA GNMI SF 418685 X	2.123182	215	4.56	4.56	4.56
Collateral			USD	USD	1.000	36206RLG9	GNMA GNMI SF 418927 X	1.705772	1,756	29.95	29.95	29.95
Collateral			USD	USD	1.000	36206RTS5	GNMA GNMI SF 419161 X	1.583515	397	6.29	6.29	6.29
Collateral			USD	USD	1.000	36206SDL5	GNMA GNMI SF 419607 X	2.160200	28	0.61	0.61	0.61
Collateral			USD	USD	1.000	36206SXU3	GNMA GNMI SF 420191 X	1.215322	278	3.38	3.38	3.38
Collateral			USD	USD	1.000	36206T5H1	GNMA GNMI SF 421248 X	1.694896	170	2.87	2.87	2.87
Collateral			USD	USD	1.000	36206TKQ4	GNMA GNMI SF 420703 X	1.663064	232	3.85	3.85	3.85
Collateral			USD	USD	1.000	36206TKU5	GNMA GNMI SF 420707 X	0.360900	34	0.12	0.12	0.12
Collateral			USD	USD	1.000	36206TKY7	GNMA GNMI SF 420711 X	0.808880	57	0.46	0.46	0.46
Collateral			USD	USD	1.000	36206TYR7	GNMA GNMI SF 421120 X	1.813313	36	0.66	0.66	0.66
Collateral			USD	USD	1.000	36206U3K3	GNMA GNMI SF 422102 X	0.741760	57	0.42	0.42	0.42
Collateral			USD	USD	1.000	36206U7G8	GNMA GNMI SF 422195 X	2.216194	167	3.70	3.70	3.70
Collateral			USD	USD	1.000	36206UC31	GNMA GNMI SF 421390 X	0.451089	346	1.56	1.56	1.56
Collateral			USD	USD	1.000	36206UCQ0	GNMA GNMI SF 421379 X	1.876028	165	3.09	3.09	3.09
Collateral			USD	USD	1.000	36206UFK0	GNMA GNMI SF 421470 X	0.905200	28	0.26	0.26	0.26
Collateral			USD	USD	1.000	36206UHL6	GNMA GNMI SF 421535 X	0.750706	556	4.18	4.18	4.18
Collateral			USD	USD	1.000	36206UN21	GNMA GNMI SF 421709 X	1.763185	312	5.51	5.51	5.51
Collateral			USD	USD	1.000	36206UNH8	GNMA GNMI SF 421692 X	1.462820	57	0.83	0.83	0.83
Collateral			USD	USD	1.000	36206UNR6	GNMA GNMI SF 421700 X	1.084080	57	0.62	0.62	0.62
Collateral			USD	USD	1.000	36206UNX3	GNMA GNMI SF 421706 X	1.197855	29	0.34	0.34	0.34
Collateral			USD	USD	1.000	36206UPC7	GNMA GNMI SF 421719 X	1.366156	167	2.28	2.28	2.28
Collateral			USD	USD	1.000	36206UPY9	GNMA GNMI SF 421739 X	0.567960	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36206UQ36	GNMA GNMI SF 421774 X	0.614104	142	0.87	0.87	0.87
Collateral			USD	USD	1.000	36206UQG7	GNMA GNMI SF 421755 X	0.618151	80	0.50	0.50	0.50
Collateral			USD	USD	1.000	36206USB6	GNMA GNMI SF 421814 X	0.472889	51	0.24	0.24	0.24
Collateral			USD	USD	1.000	36206USJ9	GNMA GNMI SF 421821 X	1.071533	51	0.55	0.55	0.55
Collateral			USD	USD	1.000	36206USS9	GNMA GNMI SF 421829 X	0.544650	68	0.37	0.37	0.37
Collateral			USD	USD	1.000	36206UV63	GNMA GNMI SF 421937 X	0.679320	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206UZL6	GNMA GNMI SF 422047 X	0.062194	445	0.28	0.28	0.28
Collateral			USD	USD	1.000	36206V6S1	GNMA GNMI SF 423081 X	0.517482	29	0.15	0.15	0.15
Collateral			USD	USD	1.000	36206V7F8	GNMA GNMI SF 423094 X	1.187692	2,673	31.74	31.74	31.74
Collateral			USD	USD	1.000	36206VJD0	GNMA GNMI SF 422460 X	0.874680	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36206VJN8	GNMA GNMI SF 422469 X	0.641700	34	0.22	0.22	0.22
Collateral			USD	USD	1.000	36206VJP3	GNMA GNMI SF 422470 X	0.175000	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36206VKV8	GNMA GNMI SF 422508 X	0.121279	167	0.20	0.20	0.20



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Collateral			USD	USD	1.000	36206VKY2	GNMA GNMI SF 422511 X	0.740286	40	0.29	0.29	0.29
Collateral			USD	USD	1.000	36206VLH8	GNMA GNMI SF 422528 X	0.219760	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36206VLJ4	GNMA GNMI SF 422529 X	1.302612	59	0.77	0.77	0.77
Collateral			USD	USD	1.000	36206VLT2	GNMA GNMI SF 422538 X	0.500086	40	0.20	0.20	0.20
Collateral			USD	USD	1.000	36206VMG9	GNMA GNMI SF 422559 X	0.725400	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36206VMJ3	GNMA GNMI SF 422561 X	0.539490	114	0.61	0.61	0.61
Collateral			USD	USD	1.000	36206VQA8	GNMA GNMI SF 422649 X	0.517826	29	0.15	0.15	0.15
Collateral			USD	USD	1.000	36206VQB6	GNMA GNMI SF 422650 X	0.764100	45	0.35	0.35	0.35
Collateral			USD	USD	1.000	36206VQV2	GNMA GNMI SF 422668 X	0.297800	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36206VQW0	GNMA GNMI SF 422669 X	0.157473	250	0.39	0.39	0.39
Collateral			USD	USD	1.000	36206VV20	GNMA GNMI SF 422833 X	0.358840	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36206VVS3	GNMA GNMI SF 422825 X	0.400633	34	0.14	0.14	0.14
Collateral			USD	USD	1.000	36206VVT1	GNMA GNMI SF 422826 X	0.099100	114	0.11	0.11	0.11
Collateral			USD	USD	1.000	36206VXE2	GNMA GNMI SF 422877 X	3.163400	28	0.90	0.90	0.90
Collateral			USD	USD	1.000	36206VZM2	GNMA GNMI SF 422948 X	0.350784	142	0.50	0.50	0.50
Collateral			USD	USD	1.000	36206W2J3	GNMA GNMI SF 423877 X	0.437719	318	1.39	1.39	1.39
Collateral			USD	USD	1.000	36206W3P8	GNMA GNMI SF 423906 X	0.400275	91	0.36	0.36	0.36
Collateral			USD	USD	1.000	36206W4N2	GNMA GNMI SF 423929 X	0.336409	573	1.93	1.93	1.93
Collateral			USD	USD	1.000	36206W4P7	GNMA GNMI SF 423930 X	0.284120	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36206W6X8	GNMA GNMI SF 423986 X	0.292639	91	0.27	0.27	0.27
Collateral			USD	USD	1.000	36206W7L3	GNMA GNMI SF 423999 X	0.340114	159	0.54	0.54	0.54
Collateral			USD	USD	1.000	36206W7M1	GNMA GNMI SF 424000 X	0.470143	40	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206WAZ8	GNMA GNMI SF 423124 X	0.818702	176	1.44	1.44	1.44
Collateral			USD	USD	1.000	36206WBW4	GNMA GNMI SF 423153 X	0.659627	73	0.48	0.48	0.48
Collateral			USD	USD	1.000	36206WBX2	GNMA GNMI SF 423154 X	0.414893	7,178	29.78	29.78	29.78
Collateral			USD	USD	1.000	36206WCX1	GNMA GNMI SF 423186 X	0.536304	8,416	45.14	45.14	45.14
Collateral			USD	USD	1.000	36206WDV4	GNMA GNMI SF 423216 X	2.714519	31	0.83	0.83	0.83
Collateral			USD	USD	1.000	36206WL29	GNMA GNMI SF 423445 X	0.497377	1,427	7.10	7.10	7.10
Collateral			USD	USD	1.000	36206WLR4	GNMA GNMI SF 423436 X	1.231264	3,931	48.40	48.40	48.40
Collateral			USD	USD	1.000	36206WMD4	GNMA GNMI SF 423456 X	0.541996	30	0.16	0.16	0.16
Collateral			USD	USD	1.000	36206WS97	GNMA GNMI SF 423644 X	0.821594	1,675	13.76	13.76	13.76
Collateral			USD	USD	1.000	36206WUA1	GNMA GNMI SF 423677 X	0.530589	367	1.95	1.95	1.95
Collateral			USD	USD	1.000	36206WUK9	GNMA GNMI SF 423686 X	1.223959	1,527	18.69	18.69	18.69
Collateral			USD	USD	1.000	36206WV69	GNMA GNMI SF 423737 X	7.382877	149	11.01	11.01	11.01
Collateral			USD	USD	1.000	36206WX34	GNMA GNMI SF 423798 X	0.126273	62	0.08	0.08	0.08
Collateral			USD	USD	1.000	36206WXH3	GNMA GNMI SF 423780 X	0.410185	171	0.70	0.70	0.70
Collateral			USD	USD	1.000	36206WXY6	GNMA GNMI SF 423795 X	0.387625	45	0.18	0.18	0.18



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Collateral			USD	USD	1.000	36206WY90	GNMA GNMI SF 423836 X	0.644273	62	0.40	0.40	0.40
Collateral			USD	USD	1.000	36206WZ24	GNMA GNMI SF 423861 X	0.528830	35	0.18	0.18	0.18
Collateral			USD	USD	1.000	36206WZD0	GNMA GNMI SF 423840 X	0.262907	313	0.82	0.82	0.82
Collateral			USD	USD	1.000	36206WZG3	GNMA GNMI SF 423843 X	0.239326	83	0.20	0.20	0.20
Collateral			USD	USD	1.000	36206X6F5	GNMA GNMI SF 424870 X	2.565930	172	4.41	4.41	4.41
Collateral			USD	USD	1.000	36206XA37	GNMA GNMI SF 424026 X	0.188385	236	0.44	0.44	0.44
Collateral			USD	USD	1.000	36206XBT9	GNMA GNMI SF 424050 X	0.301828	57	0.17	0.17	0.17
Collateral			USD	USD	1.000	36206XC50	GNMA GNMI SF 424092 X	1.320640	28	0.37	0.37	0.37
Collateral			USD	USD	1.000	36206XHB2	GNMA GNMI SF 424226 X	0.860240	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36206XJL8	GNMA GNII SF 424267 C	1.170311	143	1.67	1.67	1.67
Collateral			USD	USD	1.000	36206XJW4	GNMA GNMI SF 424277 X	2.480245	116	2.87	2.87	2.87
Collateral			USD	USD	1.000	36206XND1	GNMA GNMI SF 424388 X	0.335640	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206XWP4	GNMA GNMI SF 424654 X	0.822267	34	0.28	0.28	0.28
Collateral			USD	USD	1.000	36206XYN7	GNMA GNMI SF 424717 X	2.016760	28	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206Y6A4	GNMA GNMI SF 425765 X	0.845292	29	0.24	0.24	0.24
Collateral			USD	USD	1.000	36206Y6G1	GNMA GNMI SF 425771 X	3.216520	28	0.91	0.91	0.91
Collateral			USD	USD	1.000	36206YD40	GNMA GNMI SF 425023 X	1.856849	7,107	131.96	131.96	131.96
Collateral			USD	USD	1.000	36206YG21	GNMA GNMI SF 425117 X	0.301121	114	0.34	0.34	0.34
Collateral			USD	USD	1.000	36206YGB1	GNMA GNMI SF 425094 X	0.694244	150	1.04	1.04	1.04
Collateral			USD	USD	1.000	36206YGN5	GNMA GNMI SF 425105 X	1.247920	472	5.89	5.89	5.89
Collateral			USD	USD	1.000	36206YQ38	GNMA GNMI SF 425374 X	1.084536	162	1.76	1.76	1.76
Collateral			USD	USD	1.000	36206YQT1	GNMA GNMI SF 425366 X	0.616600	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36206YRF0	GNMA GNMI SF 425386 X	0.747169	77	0.57	0.57	0.57
Collateral			USD	USD	1.000	36206YSK8	GNMA GNMI SF 425422 X	1.501965	360	5.41	5.41	5.41
Collateral			USD	USD	1.000	36206YSL6	GNMA GNMI SF 425423 X	0.734306	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36206YT35	GNMA GNMI SF 425470 X	0.229547	1,322	3.03	3.03	3.03
Collateral			USD	USD	1.000	36206YTL5	GNMA GNMI SF 425455 X	0.456885	560	2.56	2.56	2.56
Collateral			USD	USD	1.000	36206YWG2	GNMA GNMI SF 425547 X	5.072200	131	6.62	6.62	6.62
Collateral			USD	USD	1.000	36206YX55	GNMA GNMI SF 425600 X	6.768552	81	5.50	5.50	5.50
Collateral			USD	USD	1.000	36206YXU0	GNMA GNMI SF 425591 X	1.810139	720	13.03	13.03	13.03
Collateral			USD	USD	1.000	36206YYQ8	GNMA GNMI SF 425619 X	1.174768	65	0.76	0.76	0.76
Collateral			USD	USD	1.000	36207A6R8	GNMA GNMI SF 426680 X	3.335920	28	0.95	0.95	0.95
Collateral			USD	USD	1.000	36207AA77	GNMA GNMI SF 425830 X	0.100694	1,130	1.14	1.14	1.14
Collateral			USD	USD	1.000	36207ABD3	GNMA GNMI SF 425836 X	0.769237	43	0.33	0.33	0.33
Collateral			USD	USD	1.000	36207AFL1	GNMA GNMI SF 425971 X	0.739240	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36207AG55	GNMA GNMI SF 426020 X	2.000278	29	0.57	0.57	0.57
Collateral			USD	USD	1.000	36207AHJ4	GNMA GNMI SF 426033 X	0.515182	29	0.15	0.15	0.15



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Collateral			USD	USD	1.000	36207AKK7	GNMA GNMI SF 426098 X	1.771720	28	0.50	0.50	0.50
Collateral			USD	USD	1.000	36207AKN1	GNMA GNMI SF 426101 X	0.569895	116	0.66	0.66	0.66
Collateral			USD	USD	1.000	36207AL34	GNMA GNMI SF 426146 X	0.369880	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36207ALR1	GNMA GNMI SF 426136 X	0.663288	91	0.60	0.60	0.60
Collateral			USD	USD	1.000	36207AML3	GNMA GNMI SF 426163 X	0.753759	33	0.25	0.25	0.25
Collateral			USD	USD	1.000	36207AMN9	GNMA GNMI SF 426165 X	1.059425	45	0.48	0.48	0.48
Collateral			USD	USD	1.000	36207AMU3	GNMA GNMI SF 426171 X	0.583117	377	2.20	2.20	2.20
Collateral			USD	USD	1.000	36207ATX0	GNMA GNMI SF 426366 X	0.475254	29	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207AU59	GNMA GNMI SF 426404 X	1.633760	57	0.93	0.93	0.93
Collateral			USD	USD	1.000	36207AYK2	GNMA GNMI SF 426514 X	1.792547	989	17.72	17.72	17.72
Collateral			USD	USD	1.000	36207AYV8	GNMA GNMI SF 426524 X	1.372707	51	0.69	0.69	0.69
Collateral			USD	USD	1.000	36207BFA3	GNMA GNMI SF 426861 X	1.613650	1,141	18.41	18.41	18.41
Collateral			USD	USD	1.000	36207BRZ5	GNMA GNMI SF 427204 X	0.589771	2,849	16.80	16.80	16.80
Collateral			USD	USD	1.000	36207BS43	GNMA GNMI SF 427239 X	3.354110	113	3.78	3.78	3.78
Collateral			USD	USD	1.000	36207BTW0	GNMA GNMI SF 427265 X	0.604686	1,481	8.96	8.96	8.96
Collateral			USD	USD	1.000	36207BWG1	GNMA GNMI SF 427347 X	0.930505	312	2.91	2.91	2.91
Collateral			USD	USD	1.000	36207C7F9	GNMA GNMI SF 428494 X	0.638800	62	0.40	0.40	0.40
Collateral			USD	USD	1.000	36207CE95	GNMA GNMI SF 427760 X	2.600836	276	7.17	7.17	7.17
Collateral			USD	USD	1.000	36207CER5	GNMA GNMI SF 427744 X	1.722150	403	6.94	6.94	6.94
Collateral			USD	USD	1.000	36207CFQ6	GNMA GNMI SF 427775 X	0.556235	8,362	46.51	46.51	46.51
Collateral			USD	USD	1.000	36207CFX1	GNMA GNMI SF 427782 X	4.709240	136	6.41	6.41	6.41
Collateral			USD	USD	1.000	36207CGT9	GNMA GNMI SF 427810 X	1.011494	2,977	30.11	30.11	30.11
Collateral			USD	USD	1.000	36207CHG6	GNMA GNMI SF 427831 X	2.233043	1,149	25.65	25.65	25.65
Collateral			USD	USD	1.000	36207CSM1	GNMA GNMI SF 428124 X	11.276844	2,696	304.05	304.05	304.05
Collateral			USD	USD	1.000	36207CSN9	GNMA GNMI SF 428125 X	0.090353	550	0.50	0.50	0.50
Collateral			USD	USD	1.000	36207CZK7	GNMA GNMI SF 428346 X	0.816261	438	3.57	3.57	3.57
Collateral			USD	USD	1.000	36207CZP6	GNMA GNMI SF 428350 X	0.349667	34	0.12	0.12	0.12
Collateral			USD	USD	1.000	36207CZX9	GNMA GNMI SF 428358 X	1.029308	68	0.70	0.70	0.70
Collateral			USD	USD	1.000	36207D5J1	GNMA GNMI SF 429349 X	1.267200	28	0.36	0.36	0.36
Collateral			USD	USD	1.000	36207D6P6	GNMA GNMI SF 429378 X	1.225351	65	0.79	0.79	0.79
Collateral			USD	USD	1.000	36207D7A8	GNMA GNMI SF 429389 X	1.289688	32	0.41	0.41	0.41
Collateral			USD	USD	1.000	36207D7B6	GNMA GNMI SF 429390 X	4.558942	1,015	46.29	46.29	46.29
Collateral			USD	USD	1.000	36207DAT3	GNMA GNMI SF 428518 X	0.422985	355	1.50	1.50	1.50
Collateral			USD	USD	1.000	36207DCA2	GNMA GNMI SF 428565 X	0.795608	464	3.70	3.70	3.70
Collateral			USD	USD	1.000	36207DNP7	GNMA GNMI SF 428898 X	0.301600	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36207DY42	GNMA GNMI SF 429231 X	0.829137	57	0.47	0.47	0.47
Collateral			USD	USD	1.000	36207DY91	GNMA GNMI SF 429236 X	0.381254	148	0.56	0.56	0.56



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Collateral			USD	USD	1.000	36207DZY5	GNMA GNMI SF 429259 X	0.386599	664	2.57	2.57	2.57
Collateral			USD	USD	1.000	36207E2B9	GNMA GNMI SF 430170 X	0.461823	1,225	5.66	5.66	5.66
Collateral			USD	USD	1.000	36207E3R3	GNMA GNMI SF 430208 X	0.421725	118	0.50	0.50	0.50
Collateral			USD	USD	1.000	36207E3V4	GNMA GNMI SF 430212 X	0.155560	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36207E4C5	GNMA GNMI SF 430219 X	0.538667	1,405	7.57	7.57	7.57
Collateral			USD	USD	1.000	36207E4J0	GNMA GNMI SF 430225 X	0.416700	34	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207E5Z3	GNMA GNMI SF 430264 X	0.591349	4,323	25.57	25.57	25.57
Collateral			USD	USD	1.000	36207E6H2	GNMA GNMI SF 430272 X	1.237426	6,187	76.56	76.56	76.56
Collateral			USD	USD	1.000	36207E6L3	GNMA GNMI SF 430275 X	0.291869	1,731	5.05	5.05	5.05
Collateral			USD	USD	1.000	36207E6Y5	GNMA GNMI SF 430287 X	2.098924	1,176	24.67	24.67	24.67
Collateral			USD	USD	1.000	36207E7F5	GNMA GNMI SF 430294 X	1.545641	4,860	75.12	75.12	75.12
Collateral			USD	USD	1.000	36207END2	GNMA GNMI SF 429788 X	1.647698	1,136	18.71	18.71	18.71
Collateral			USD	USD	1.000	36207ENE0	GNMA GNMI SF 429789 X	17.088380	1,934	330.52	330.52	330.52
Collateral			USD	USD	1.000	36207ENP5	GNMA GNMI SF 429798 X	4.998532	42	2.09	2.09	2.09
Collateral			USD	USD	1.000	36207EVM3	GNMA GNMI SF 430020 X	4.851476	843	40.91	40.91	40.91
Collateral			USD	USD	1.000	36207EWL4	GNMA GNMI SF 430051 X	0.348175	45	0.16	0.16	0.16
Collateral			USD	USD	1.000	36207EXG4	GNMA GNMI SF 430079 X	0.877859	174	1.53	1.53	1.53
Collateral			USD	USD	1.000	36207EXJ8	GNMA GNMI SF 430081 X	0.600679	1,807	10.86	10.86	10.86
Collateral			USD	USD	1.000	36207EXY5	GNMA GNMI SF 430095 X	0.071561	116	0.08	0.08	0.08
Collateral			USD	USD	1.000	36207EZH0	GNMA GNMI SF 430144 X	1.347656	1,130	15.23	15.23	15.23
Collateral			USD	USD	1.000	36207F6X4	GNMA GNMI SF 431186 X	0.352904	364	1.29	1.29	1.29
Collateral			USD	USD	1.000	36207F7C9	GNMA GNMI SF 431191 X	0.273866	87	0.24	0.24	0.24
Collateral			USD	USD	1.000	36207FBX8	GNMA GNMI SF 430354 X	41.809564	1,136	474.78	474.78	474.78
Collateral			USD	USD	1.000	36207FD40	GNMA GNMI SF 430423 X	0.300780	47	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207FD57	GNMA GNMI SF 430424 X	0.923200	28	0.26	0.26	0.26
Collateral			USD	USD	1.000	36207FFV8	GNMA GNMI SF 430480 X	0.529000	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36207FG39	GNMA GNMI SF 430518 X	1.319389	57	0.75	0.75	0.75
Collateral			USD	USD	1.000	36207FLH2	GNMA GNMI SF 430628 X	0.624321	156	0.97	0.97	0.97
Collateral			USD	USD	1.000	36207FNR8	GNMA GNMI SF 430700 X	1.103535	80	0.88	0.88	0.88
Collateral			USD	USD	1.000	36207FP70	GNMA GNMI SF 430746 X	0.447874	1,078	4.83	4.83	4.83
Collateral			USD	USD	1.000	36207FVB4	GNMA GNMI SF 430910 X	2.291959	63	1.45	1.45	1.45
Collateral			USD	USD	1.000	36207FVN8	GNMA GNMI SF 430921 X	0.483565	97	0.47	0.47	0.47
Collateral			USD	USD	1.000	36207FVY4	GNMA GNMI SF 430931 X	4.354405	186	8.11	8.11	8.11
Collateral			USD	USD	1.000	36207FWM9	GNMA GNMI SF 430952 X	0.175400	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36207FXU0	GNMA GNMI SF 430991 X	1.004250	68	0.68	0.68	0.68
Collateral			USD	USD	1.000	36207FY62	GNMA GNMI SF 431033 X	0.926588	91	0.84	0.84	0.84
Collateral			USD	USD	1.000	36207FYT2	GNMA GNMI SF 431022 X	0.676524	894	6.05	6.05	6.05



BNY MELLON
Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

Report ID: **GSL113**
Reporting Currency: **USD**

As of 12/31/2016

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36207FZK0	GNMA GNMI SF 431046 X	0.591194	1,568	9.27	9.27	9.27
Collateral			USD	USD	1.000	36207FZW4	GNMA GNMI SF 431057 X	0.879060	95	0.84	0.84	0.84
Collateral			USD	USD	1.000	36207G5D7	GNMA GNMI SF 432044 X	1.314047	50	0.66	0.66	0.66
Collateral			USD	USD	1.000	36207GCA5	GNMA GNMI SF 431265 X	0.277140	57	0.16	0.16	0.16
Collateral			USD	USD	1.000	36207GDK2	GNMA GNMI SF 431306 X	1.395300	57	0.79	0.79	0.79
Collateral			USD	USD	1.000	36207GED7	GNMA GNMI SF 431332 X	0.550920	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36207GEE5	GNMA GNMI SF 431333 X	1.192600	28	0.34	0.34	0.34
Collateral			USD	USD	1.000	36207GFC8	GNMA GNMI SF 431363 X	1.922805	3,407	65.51	65.51	65.51
Collateral			USD	USD	1.000	36207GK32	GNMA GNMI SF 431514 X	0.601163	1,125	6.77	6.77	6.77
Collateral			USD	USD	1.000	36207GPR4	GNMA GNMI SF 431632 X	0.387260	2,248	8.71	8.71	8.71
Collateral			USD	USD	1.000	36207GQ28	GNMA GNMI SF 431673 X	0.055657	9,867	5.49	5.49	5.49
Collateral			USD	USD	1.000	36207GRM3	GNMA GNMI SF 431692 X	0.391070	131	0.51	0.51	0.51
Collateral			USD	USD	1.000	36207GV55	GNMA GNMI SF 431836 X	0.390093	85	0.33	0.33	0.33
Collateral			USD	USD	1.000	36207H3D7	GNMA GNMI SF 432896 X	0.429261	32	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207H3M7	GNMA GNMI SF 432904 X	0.397871	310	1.23	1.23	1.23
Collateral			USD	USD	1.000	36207HBP1	GNMA GNMI SF 432146 X	0.217952	815	1.78	1.78	1.78
Collateral			USD	USD	1.000	36207HLJ4	GNMA GNMI SF 432429 X	0.731623	301	2.20	2.20	2.20
Collateral			USD	USD	1.000	36207HRW9	GNMA GNMI SF 432601 X	5.977902	324	19.35	19.35	19.35
Collateral			USD	USD	1.000	36207HTW7	GNMA GNMI SF 432665 X	0.280303	34	0.09	0.09	0.09
Collateral			USD	USD	1.000	36207HTX5	GNMA GNMI SF 432666 X	2.213550	45	1.01	1.01	1.01
Collateral			USD	USD	1.000	36207HU39	GNMA GNMI SF 432702 X	0.438290	114	0.50	0.50	0.50
Collateral			USD	USD	1.000	36207HUZ8	GNMA GNMI SF 432700 X	0.846400	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36207J3F8	GNMA GNMI SF 433798 X	3.141433	34	1.07	1.07	1.07
Collateral			USD	USD	1.000	36207J4E0	GNMA GNMI SF 433821 X	0.421160	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36207JBR3	GNMA GNMI SF 433048 X	1.550285	573	8.89	8.89	8.89
Collateral			USD	USD	1.000	36207JCX9	GNMA GNMI SF 433086 X	0.272856	142	0.39	0.39	0.39
Collateral			USD	USD	1.000	36207JDQ3	GNMA GNMI SF 433111 X	1.574280	28	0.45	0.45	0.45
Collateral			USD	USD	1.000	36207JF81	GNMA GNMI SF 433191 X	0.069646	568	0.40	0.40	0.40
Collateral			USD	USD	1.000	36207JFR9	GNMA GNMI SF 433176 X	0.140520	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36207JHJ5	GNMA GNMI SF 433233 X	0.640962	30	0.19	0.19	0.19
Collateral			USD	USD	1.000	36207JJE4	GNMA GNMI SF 433261 X	0.416109	8,946	37.23	37.23	37.23
Collateral			USD	USD	1.000	36207JJY0	GNMA GNMI SF 433279 X	0.149088	2,986	4.45	4.45	4.45
Collateral			USD	USD	1.000	36207JKJ1	GNMA GNMI SF 433297 X	0.201108	930	1.87	1.87	1.87
Collateral			USD	USD	1.000	36207JKL6	GNMA GNMI SF 433299 X	0.938816	1,836	17.23	17.23	17.23
Collateral			USD	USD	1.000	36207JKP7	GNMA GNMI SF 433302 X	0.517087	1,447	7.48	7.48	7.48
Collateral			USD	USD	1.000	36207JLK7	GNMA GNMI SF 433330 X	0.203156	129	0.26	0.26	0.26
Collateral			USD	USD	1.000	36207JR70	GNMA GNMI SF 433510 X	0.901674	8,272	74.59	74.59	74.59


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Collateral			USD	USD	1.000	36207JSF1	GNMA GNMI SF 433518 X	0.350844	153	0.54	0.54	0.54
Collateral			USD	USD	1.000	36207KAT7	GNMA GNMI SF 433918 X	0.745567	34	0.25	0.25	0.25
Collateral			USD	USD	1.000	36207KFX3	GNMA GNMI SF 434082 X	2.131574	341	7.28	7.28	7.28
Collateral			USD	USD	1.000	36207KHD5	GNMA GNMI SF 434128 X	0.804678	454	3.66	3.66	3.66
Collateral			USD	USD	1.000	36207KHP8	GNMA GNMI SF 434138 X	1.509781	29	0.43	0.43	0.43
Collateral			USD	USD	1.000	36207KHS2	GNMA GNMI SF 434141 X	0.843033	136	1.15	1.15	1.15
Collateral			USD	USD	1.000	36207KJJ0	GNMA GNMI SF 434165 X	0.667683	136	0.91	0.91	0.91
Collateral			USD	USD	1.000	36207KJW1	GNMA GNMI SF 434177 X	0.712536	32	0.23	0.23	0.23
Collateral			USD	USD	1.000	36207KK90	GNMA GNMI SF 434220 X	0.619569	33	0.20	0.20	0.20
Collateral			USD	USD	1.000	36207KKA7	GNMA GNMI SF 434189 X	0.972600	28	0.28	0.28	0.28
Collateral			USD	USD	1.000	36207KKV1	GNMA GNMI SF 434208 X	0.336222	174	0.58	0.58	0.58
Collateral			USD	USD	1.000	36207KMH0	GNMA GNMI SF 434260 X	0.680050	479	3.26	3.26	3.26
Collateral			USD	USD	1.000	36207KMK3	GNMA GNMI SF 434262 X	0.980966	57	0.56	0.56	0.56
Collateral			USD	USD	1.000	36207KQU7	GNMA GNMI SF 434367 X	1.755117	68	1.20	1.20	1.20
Collateral			USD	USD	1.000	36207KRB8	GNMA GNMI SF 434382 X	0.765906	36	0.28	0.28	0.28
Collateral			USD	USD	1.000	36207KRY8	GNMA GNMI SF 434403 X	1.549560	57	0.88	0.88	0.88
Collateral			USD	USD	1.000	36207KT34	GNMA GNMI SF 434470 X	0.998769	270	2.70	2.70	2.70
Collateral			USD	USD	1.000	36207KTT7	GNMA GNMI SF 434462 X	0.409152	284	1.16	1.16	1.16
Collateral			USD	USD	1.000	36207KUU2	GNMA GNMI SF 434495 X	0.698550	35	0.24	0.24	0.24
Collateral			USD	USD	1.000	36207KVJ6	GNMA GNMI SF 434517 X	0.803749	1,287	10.35	10.35	10.35
Collateral			USD	USD	1.000	36207KWD8	GNMA GNMI SF 434544 X	0.510523	50	0.25	0.25	0.25
Collateral			USD	USD	1.000	36207KWS5	GNMA GNMI SF 434557 X	0.699960	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	36207KYX2	GNMA GNMI SF 434626 X	0.611735	64	0.39	0.39	0.39
Collateral			USD	USD	1.000	36207KYZ7	GNMA GNMI SF 434628 X	0.458817	943	4.33	4.33	4.33
Collateral			USD	USD	1.000	36207KZ45	GNMA GNMI SF 434663 X	0.745543	995	7.42	7.42	7.42
Collateral			USD	USD	1.000	36207KZH6	GNMA GNMI SF 434644 X	0.469600	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36207KZL7	GNMA GNMI SF 434647 X	0.113997	5,678	6.47	6.47	6.47
Collateral			USD	USD	1.000	36207LCY2	GNMA GNMI SF 434887 X	0.269554	265	0.71	0.71	0.71
Collateral			USD	USD	1.000	36207LDY1	GNMA GNMI SF 434919 X	0.576670	908	5.24	5.24	5.24
Collateral			USD	USD	1.000	36207LR42	GNMA GNMI SF 435307 X	1.022797	291	2.98	2.98	2.98
Collateral			USD	USD	1.000	36207LUV8	GNMA GNMI SF 435396 X	0.143197	50	0.07	0.07	0.07
Collateral			USD	USD	1.000	36207LV47	GNMA GNMI SF 435435 X	0.741629	40	0.29	0.29	0.29
Collateral			USD	USD	1.000	36207M2H8	GNMA GNMI SF 436476 X	0.450571	40	0.18	0.18	0.18
Collateral			USD	USD	1.000	36207M2X3	GNMA GNMI SF 436490 X	0.258179	32	0.08	0.08	0.08
Collateral			USD	USD	1.000	36207M2Y1	GNMA GNMI SF 436491 X	0.438200	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36207M4J2	GNMA GNMI SF 436525 X	0.374994	562	2.11	2.11	2.11
Collateral			USD	USD	1.000	36207M5Z5	GNMA GNMI SF 436564 X	0.247560	1,266	3.14	3.14	3.14



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Collateral			USD	USD	1.000	36207M6R2	GNMA GNMI SF 436580 X	0.666380	2,610	17.39	17.39	17.39
Collateral			USD	USD	1.000	36207M6S0	GNMA GNMI SF 436581 X	1.388786	35	0.49	0.49	0.49
Collateral			USD	USD	1.000	36207M6T8	GNMA GNMI SF 436582 X	1.124705	238	2.68	2.68	2.68
Collateral			USD	USD	1.000	36207M6U5	GNMA GNMI SF 436583 X	0.620125	279	1.73	1.73	1.73
Collateral			USD	USD	1.000	36207MLA2	GNMA GNMI SF 436021 X	1.223020	3,197	39.10	39.10	39.10
Collateral			USD	USD	1.000	36207MLB0	GNMA GNMI SF 436022 X	1.454780	946	13.76	13.76	13.76
Collateral			USD	USD	1.000	36207MLK0	GNMA GNMI SF 436030 X	0.809111	431	3.49	3.49	3.49
Collateral			USD	USD	1.000	36207MQN9	GNMA GNMI SF 436161 X	0.659226	573	3.78	3.78	3.78
Collateral			USD	USD	1.000	36207MR40	GNMA GNMI SF 436207 X	1.192028	309	3.68	3.68	3.68
Collateral			USD	USD	1.000	36207MRY4	GNMA GNMI SF 436203 X	0.723547	85	0.62	0.62	0.62
Collateral			USD	USD	1.000	36207MTV8	GNMA GNMI SF 436264 X	0.776480	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36207MTZ9	GNMA GNMI SF 436268 X	0.154960	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36207MVV5	GNMA GNMI SF 436328 X	1.391742	619	8.62	8.62	8.62
Collateral			USD	USD	1.000	36207MWQ5	GNMA GNMI SF 436355 X	0.576210	348	2.01	2.01	2.01
Collateral			USD	USD	1.000	36207MYE0	GNMA GNMI SF 436409 X	1.598560	28	0.45	0.45	0.45
Collateral			USD	USD	1.000	36207MYW0	GNMA GNMI SF 436425 X	0.228920	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36207N4N1	GNMA GNMI SF 437429 X	1.117217	5,215	58.26	58.26	58.26
Collateral			USD	USD	1.000	36207N4V3	GNMA GNMI SF 437436 X	0.754657	14,783	111.56	111.56	111.56
Collateral			USD	USD	1.000	36207NAD6	GNMA GNMI SF 436604 X	0.410817	131	0.54	0.54	0.54
Collateral			USD	USD	1.000	36207ND43	GNMA GNMI SF 436723 X	1.394662	74	1.03	1.03	1.03
Collateral			USD	USD	1.000	36207ND50	GNMA GNMI SF 436724 X	0.799015	824	6.58	6.58	6.58
Collateral			USD	USD	1.000	36207NEA8	GNMA GNMI SF 436729 X	0.441157	1,339	5.91	5.91	5.91
Collateral			USD	USD	1.000	36207NEF7	GNMA GNMI SF 436734 X	0.299660	2,078	6.23	6.23	6.23
Collateral			USD	USD	1.000	36207NEH3	GNMA GNMI SF 436736 X	1.485641	423	6.29	6.29	6.29
Collateral			USD	USD	1.000	36207NFE9	GNMA GNMI SF 436765 X	0.494367	34	0.17	0.17	0.17
Collateral			USD	USD	1.000	36207NFS8	GNMA GNMI SF 436777 X	0.307630	114	0.35	0.35	0.35
Collateral			USD	USD	1.000	36207NFX7	GNMA GNMI SF 436782 X	3.034678	59	1.78	1.78	1.78
Collateral			USD	USD	1.000	36207NFY5	GNMA GNMI SF 436783 X	0.559880	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36207NGR9	GNMA GNMI SF 436808 X	1.132000	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36207NR30	GNMA GNMI SF 437106 X	0.170934	141	0.24	0.24	0.24
Collateral			USD	USD	1.000	36207NSD7	GNMA GNMI SF 437116 X	0.758847	97	0.73	0.73	0.73
Collateral			USD	USD	1.000	36207P4C0	GNMA GNMI SF 438319 X	5.841507	63	3.67	3.67	3.67
Collateral			USD	USD	1.000	36207P7H6	GNMA GNMI SF 438396 X	2.576378	1,125	28.99	28.99	28.99
Collateral			USD	USD	1.000	36207P XK0	GNMA GNMI SF 438182 X	1.587400	3,388	53.77	53.77	53.77
Collateral			USD	USD	1.000	36207Q6U6	GNMA GNMI SF 439283 X	1.490857	32	0.47	0.47	0.47
Collateral			USD	USD	1.000	36207QC88	GNMA GNMI SF 438495 X	0.500143	534	2.67	2.67	2.67
Collateral			USD	USD	1.000	36207QFB8	GNMA GNMI SF 438562 X	60.741727	1,205	732.06	732.06	732.06



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Collateral			USD	USD	1.000	36207QQW0	GNMA GNMI SF 438869 X	0.107380	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36207QSJ7	GNMA GNMI SF 438921 X	0.490680	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207QVB0	GNMA GNMI SF 439010 X	0.758197	1,148	8.70	8.70	8.70
Collateral			USD	USD	1.000	36207QVQ7	GNMA GNMI SF 439023 X	0.928617	667	6.19	6.19	6.19
Collateral			USD	USD	1.000	36207QVY0	GNMA GNMI SF 439031 X	0.559635	3,153	17.65	17.65	17.65
Collateral			USD	USD	1.000	36207QWC7	GNMA GNMI SF 439043 X	1.208840	113	1.37	1.37	1.37
Collateral			USD	USD	1.000	36207QXP7	GNMA GNMI SF 439086 X	8.844659	71,931	6,362.06	6,362.06	6,362.06
Collateral			USD	USD	1.000	36207R2Y0	GNMA GNMI SF 440091 X	0.942040	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36207R3B9	GNMA GNMI SF 440094 X	0.389895	98	0.38	0.38	0.38
Collateral			USD	USD	1.000	36207R6X8	GNMA GNMI SF 440186 X	0.593480	114	0.67	0.67	0.67
Collateral			USD	USD	1.000	36207RFC4	GNMA GNMI SF 439463 X	0.287257	752	2.16	2.16	2.16
Collateral			USD	USD	1.000	36207RFT7	GNMA GNMI SF 439478 X	0.702500	114	0.80	0.80	0.80
Collateral			USD	USD	1.000	36207RKK0	GNMA GNMI SF 439598 X	0.786884	10,074	79.27	79.27	79.27
Collateral			USD	USD	1.000	36207RMG7	GNMA GNMI SF 439659 X	0.493084	403	1.99	1.99	1.99
Collateral			USD	USD	1.000	36207RY25	GNMA GNMI SF 440029 X	0.355735	39	0.14	0.14	0.14
Collateral			USD	USD	1.000	36207RY74	GNMA GNMI SF 440034 X	0.127255	62	0.08	0.08	0.08
Collateral			USD	USD	1.000	36207RYX7	GNMA GNMI SF 440026 X	1.510560	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36207RZL2	GNMA GNMI SF 440047 X	0.799678	131	1.04	1.04	1.04
Collateral			USD	USD	1.000	36207S2C6	GNMA GNMI SF 440971 X	0.832340	818	6.80	6.80	6.80
Collateral			USD	USD	1.000	36207S3S0	GNMA GNMI SF 441009 X	0.319935	7,939	25.40	25.40	25.40
Collateral			USD	USD	1.000	36207S5W9	GNMA GNMI SF 441061 X	3.748641	1,724	64.61	64.61	64.61
Collateral			USD	USD	1.000	36207SAP8	GNMA GNMI SF 440214 X	0.623550	114	0.71	0.71	0.71
Collateral			USD	USD	1.000	36207SCZ4	GNMA GNMI SF 440288 X	0.955823	4,980	47.60	47.60	47.60
Collateral			USD	USD	1.000	36207SEL3	GNMA GNMI SF 440339 X	1.016056	81	0.82	0.82	0.82
Collateral			USD	USD	1.000	36207SFE8	GNMA GNMI SF 440365 X	0.782067	34	0.27	0.27	0.27
Collateral			USD	USD	1.000	36207T5K3	GNMA GNMI SF 441950 X	1.503203	317	4.76	4.76	4.76
Collateral			USD	USD	1.000	36207TAH4	GNMA GNMI SF 441108 X	0.547620	57	0.31	0.31	0.31
Collateral			USD	USD	1.000	36207TBR1	GNMA GNMI SF 441148 X	1.009928	34	0.34	0.34	0.34
Collateral			USD	USD	1.000	36207TBT7	GNMA GNMI SF 441150 X	0.143229	134	0.19	0.19	0.19
Collateral			USD	USD	1.000	36207TEG2	GNMA GNMI SF 441235 X	0.945136	432	4.08	4.08	4.08
Collateral			USD	USD	1.000	36207TFN6	GNMA GNMI SF 441273 X	0.545487	483	2.64	2.64	2.64
Collateral			USD	USD	1.000	36207TJ51	GNMA GNMI SF 441384 X	1.828062	33	0.60	0.60	0.60
Collateral			USD	USD	1.000	36207TL58	GNMA GNMI SF 441448 X	1.130560	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36207TL90	GNMA GNMI SF 441452 X	1.739166	224	3.90	3.90	3.90
Collateral			USD	USD	1.000	36207TUG4	GNMA GNMI SF 441683 X	4.984622	42	2.09	2.09	2.09
Collateral			USD	USD	1.000	36207TZF1	GNMA GNMI SF 441842 X	2.511935	272	6.82	6.82	6.82
Collateral			USD	USD	1.000	36207UAG3	GNMA GNMI SF 442007 X	0.959867	34	0.33	0.33	0.33



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Collateral			USD	USD	1.000	36207UAK4	GNMA GNMI SF 442010 X	0.213934	9,394	20.10	20.10	20.10
Collateral			USD	USD	1.000	36207UD96	GNMA GNMI SF 442128 X	0.198819	1,209	2.40	2.40	2.40
Collateral			USD	USD	1.000	36207UEK0	GNMA GNMI SF 442138 X	0.293451	284	0.83	0.83	0.83
Collateral			USD	USD	1.000	36207UFS2	GNMA GNMI SF 442177 X	0.110849	1,156	1.28	1.28	1.28
Collateral			USD	USD	1.000	36207UGA0	GNMA GNMI SF 442193 X	0.168500	170	0.29	0.29	0.29
Collateral			USD	USD	1.000	36207UGR3	GNMA GNMI SF 442208 X	0.300720	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36207UKE7	GNMA GNMI SF 442293 X	0.693144	2,557	17.72	17.72	17.72
Collateral			USD	USD	1.000	36207UKJ6	GNMA GNMI SF 442297 X	0.424040	142	0.60	0.60	0.60
Collateral			USD	USD	1.000	36207ULS5	GNMA GNMI SF 442337 X	0.184817	88	0.16	0.16	0.16
Collateral			USD	USD	1.000	36207UPF9	GNMA GNMI SF 442422 X	0.660817	68	0.45	0.45	0.45
Collateral			USD	USD	1.000	36207UPN2	GNMA GNMI SF 442429 X	1.216935	32	0.39	0.39	0.39
Collateral			USD	USD	1.000	36207UQU5	GNMA GNMI SF 442467 X	0.340467	34	0.12	0.12	0.12
Collateral			USD	USD	1.000	36207UQV3	GNMA GNMI SF 442468 X	0.361160	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36207UR26	GNMA GNMI SF 442505 X	0.793464	32	0.25	0.25	0.25
Collateral			USD	USD	1.000	36207US74	GNMA GNMI SF 442542 X	0.306491	62	0.19	0.19	0.19
Collateral			USD	USD	1.000	36207UTC2	GNMA GNMI SF 442547 X	0.135124	1,230	1.66	1.66	1.66
Collateral			USD	USD	1.000	36207V6Q4	GNMA GNMI SF 443779 X	0.265113	3,544	9.40	9.40	9.40
Collateral			USD	USD	1.000	36207V7G5	GNMA GNMI SF 443795 X	0.422044	310	1.31	1.31	1.31
Collateral			USD	USD	1.000	36207VDH6	GNMA GNMI SF 443004 X	0.371348	42	0.15	0.15	0.15
Collateral			USD	USD	1.000	36207VG83	GNMA GNMI SF 443123 X	1.139311	358	4.08	4.08	4.08
Collateral			USD	USD	1.000	36207VL46	GNMA GNMI SF 443247 X	0.455189	667	3.03	3.03	3.03
Collateral			USD	USD	1.000	36207VLL8	GNMA GNMI SF 443231 X	1.431752	836	11.97	11.97	11.97
Collateral			USD	USD	1.000	36207VLU8	GNMA GNMI SF 443239 X	2.729898	4,469	122.01	122.01	122.01
Collateral			USD	USD	1.000	36207WA87	GNMA GNMI SF 443831 X	0.852343	54	0.46	0.46	0.46
Collateral			USD	USD	1.000	36207WWF7	GNMA GNMI SF 444446 X	0.392061	596	2.34	2.34	2.34
Collateral			USD	USD	1.000	36207WWM2	GNMA GNMI SF 444452 X	3.275272	1,894	62.03	62.03	62.03
Collateral			USD	USD	1.000	36207X4M1	GNMA GNMI SF 445528 X	4.143897	398	16.51	16.51	16.51
Collateral			USD	USD	1.000	36207X4U3	GNMA GNMI SF 445535 X	4.241147	36	1.55	1.55	1.55
Collateral			USD	USD	1.000	36207X4V1	GNMA GNMI SF 445536 X	2.732495	36	1.00	1.00	1.00
Collateral			USD	USD	1.000	36207X4W9	GNMA GNMI SF 445537 X	13.762958	605	83.25	83.25	83.25
Collateral			USD	USD	1.000	36207XBU5	GNMA GNMI SF 444751 X	0.207177	70	0.15	0.15	0.15
Collateral			USD	USD	1.000	36207XPM8	GNMA GNMI SF 445128 X	0.267251	38	0.10	0.10	0.10
Collateral			USD	USD	1.000	36207XYL0	GNMA GNMI SF 445415 X	0.517056	63	0.33	0.33	0.33
Collateral			USD	USD	1.000	36207XZV7	GNMA GNMI SF 445456 X	1.505261	63	0.95	0.95	0.95
Collateral			USD	USD	1.000	36207YAA8	GNMA GNMI SF 445601 X	0.818030	177	1.45	1.45	1.45
Collateral			USD	USD	1.000	36207YE30	GNMA GNMI SF 445754 X	1.538167	34	0.52	0.52	0.52
Collateral			USD	USD	1.000	36207YEL0	GNMA GNMI SF 445739 X	0.544163	190	1.04	1.04	1.04



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Collateral			USD	USD	1.000	36207YJQ4	GNMA GNMI SF 445871 X	5.020240	623	31.28	31.28	31.28
Collateral			USD	USD	1.000	36207YJS0	GNMA GNMI SF 445873 X	9.283005	171	15.91	15.91	15.91
Collateral			USD	USD	1.000	36207YK66	GNMA GNMI SF 445917 X	3.353962	30	0.99	0.99	0.99
Collateral			USD	USD	1.000	36207YMF4	GNMA GNMI SF 445958 X	4.656114	79	3.70	3.70	3.70
Collateral			USD	USD	1.000	36207YQL7	GNMA GNMI SF 446059 X	3.212240	28	0.91	0.91	0.91
Collateral			USD	USD	1.000	36208AG21	GNMA GNAR AR 820138 C	13.307297	816	108.63	108.63	108.63
Collateral			USD	USD	1.000	36208AG54	GNMA GNAR AR 820140 C	5.069913	1,072	54.33	54.33	54.33
Collateral			USD	USD	1.000	36208AG62	GNMA GNAR AR 820141 C	10.201501	304	30.99	30.99	30.99
Collateral			USD	USD	1.000	36208AGH8	GNMA GNAR AR 820137 C	5.733599	1,257	72.06	72.06	72.06
Collateral			USD	USD	1.000	36208AJT9	GNMA GNAR AR 820143 C	10.861004	901	97.81	97.81	97.81
Collateral			USD	USD	1.000	36208ALG4	GNMA GNAR AR 820146 C	3.973155	1,765	70.11	70.11	70.11
Collateral			USD	USD	1.000	36208AV32	GNMA GNAR AR 855661 C	10.415593	2,528	263.28	263.28	263.28
Collateral			USD	USD	1.000	36208CEV5	GNMA GNMI SF 446648 X	1.372543	40	0.55	0.55	0.55
Collateral			USD	USD	1.000	36208CF85	GNMA GNMI SF 446691 X	0.542149	800	4.34	4.34	4.34
Collateral			USD	USD	1.000	36208CGR2	GNMA GNMI SF 446708 X	0.394954	1,064	4.20	4.20	4.20
Collateral			USD	USD	1.000	36208CJK4	GNMA GNMI SF 446766 X	1.345203	1,015	13.66	13.66	13.66
Collateral			USD	USD	1.000	36208CLB1	GNMA GNMI SF 446822 X	0.424301	84	0.36	0.36	0.36
Collateral			USD	USD	1.000	36208CPX9	GNMA GNMI SF 446938 X	0.530985	258	1.37	1.37	1.37
Collateral			USD	USD	1.000	36208CSA6	GNMA GNMI SF 447013 X	0.816827	85	0.70	0.70	0.70
Collateral			USD	USD	1.000	36208CSB4	GNMA GNMI SF 447014 X	0.487510	56	0.27	0.27	0.27
Collateral			USD	USD	1.000	36208CUV7	GNMA GNMI SF 447096 X	0.749286	2,628	19.69	19.69	19.69
Collateral			USD	USD	1.000	36208CX77	GNMA GNMI SF 447202 X	1.475000	34	0.50	0.50	0.50
Collateral			USD	USD	1.000	36208CY92	GNMA GNMI SF 447236 X	0.308833	34	0.11	0.11	0.11
Collateral			USD	USD	1.000	36208D3S2	GNMA GNMI SF 448209 X	2.720120	28	0.77	0.77	0.77
Collateral			USD	USD	1.000	36208DCE3	GNMA GNMI SF 447469 X	1.080344	259	2.80	2.80	2.80
Collateral			USD	USD	1.000	36208DEL5	GNMA GNMI SF 447539 X	0.316165	116	0.37	0.37	0.37
Collateral			USD	USD	1.000	36208DFJ9	GNMA GNMI SF 447569 X	0.700304	1,197	8.38	8.38	8.38
Collateral			USD	USD	1.000	36208DH40	GNMA GNMI SF 447651 X	0.132987	43	0.06	0.06	0.06
Collateral			USD	USD	1.000	36208DH57	GNMA GNMI SF 447652 X	0.070175	45	0.03	0.03	0.03
Collateral			USD	USD	1.000	36208DH73	GNMA GNMI SF 447654 X	2.129160	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36208DHB4	GNMA GNMI SF 447626 X	0.239548	568	1.36	1.36	1.36
Collateral			USD	USD	1.000	36208DHX6	GNMA GNMI SF 447646 X	0.765631	2,409	18.45	18.45	18.45
Collateral			USD	USD	1.000	36208DJ48	GNMA GNMI SF 447683 X	1.391560	6,065	84.40	84.40	84.40
Collateral			USD	USD	1.000	36208DKB0	GNMA GNMI SF 447690 X	0.095800	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	36208DLQ6	GNMA GNMI SF 447735 X	0.231640	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36208DMG7	GNMA GNMI SF 447759 X	0.320061	6,213	19.89	19.89	19.89
Collateral			USD	USD	1.000	36208DRJ6	GNMA GNMI SF 447889 X	2.921763	85	2.47	2.47	2.47



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Collateral			USD	USD	1.000	36208DUD5	GNMA GNMI SF 447980 X	2.515480	28	0.71	0.71	0.71
Collateral			USD	USD	1.000	36208DVN2	GNMA GNMI SF 448021 X	0.534320	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36208DY74	GNMA GNMI SF 448134 X	2.483100	34	0.85	0.85	0.85
Collateral			USD	USD	1.000	36208E4T7	GNMA GNMI SF 449134 X	3.586546	1,788	64.14	64.14	64.14
Collateral			USD	USD	1.000	36208EU50	GNMA GNMI SF 448904 X	1.210176	964	11.66	11.66	11.66
Collateral			USD	USD	1.000	36208EUT8	GNMA GNMI SF 448894 X	1.717189	210	3.61	3.61	3.61
Collateral			USD	USD	1.000	36208EWT6	GNMA GNMI SF 448958 X	0.097790	114	0.11	0.11	0.11
Collateral			USD	USD	1.000	36208EX73	GNMA GNMI SF 449002 X	0.263360	17,317	45.61	45.61	45.61
Collateral			USD	USD	1.000	36208EXG3	GNMA GNMI SF 448979 X	0.123700	45	0.06	0.06	0.06
Collateral			USD	USD	1.000	36208EXT5	GNMA GNMI SF 448990 X	0.442310	1,823	8.06	8.06	8.06
Collateral			USD	USD	1.000	36208EYF4	GNMA GNMI SF 449010 X	3.272479	215	7.02	7.02	7.02
Collateral			USD	USD	1.000	36208F2T6	GNMA GNMI SF 449986 X	4.119373	1,157	47.64	47.64	47.64
Collateral			USD	USD	1.000	36208F2Y5	GNMA GNMI SF 449991 X	2.759667	34	0.94	0.94	0.94
Collateral			USD	USD	1.000	36208FJ27	GNMA GNMI SF 449481 X	1.465479	55	0.80	0.80	0.80
Collateral			USD	USD	1.000	36208FJ76	GNMA GNMI SF 449486 X	1.093347	5,875	64.23	64.23	64.23
Collateral			USD	USD	1.000	36208FJ84	GNMA GNMI SF 449487 X	0.704480	57	0.40	0.40	0.40
Collateral			USD	USD	1.000	36208FJY7	GNMA GNMI SF 449479 X	1.135653	912	10.36	10.36	10.36
Collateral			USD	USD	1.000	36208FK25	GNMA GNMI SF 449513 X	1.269360	28	0.36	0.36	0.36
Collateral			USD	USD	1.000	36208FKF6	GNMA GNMI SF 449494 X	1.536330	1,685	25.88	25.88	25.88
Collateral			USD	USD	1.000	36208FKL3	GNMA GNMI SF 449499 X	1.947616	908	17.69	17.69	17.69
Collateral			USD	USD	1.000	36208FNK2	GNMA GNMI SF 449594 X	0.840157	286	2.40	2.40	2.40
Collateral			USD	USD	1.000	36208FR51	GNMA GNMI SF 449708 X	2.799642	585	16.39	16.39	16.39
Collateral			USD	USD	1.000	36208FVB3	GNMA GNMI SF 449810 X	0.804437	1,056	8.50	8.50	8.50
Collateral			USD	USD	1.000	36208G3F3	GNMA GNMI SF 450898 X	1.822840	100	1.82	1.82	1.82
Collateral			USD	USD	1.000	36208GA57	GNMA GNMI SF 450128 X	2.324745	234	5.45	5.45	5.45
Collateral			USD	USD	1.000	36208GL30	GNMA GNMI SF 450446 X	0.364592	450	1.64	1.64	1.64
Collateral			USD	USD	1.000	36208GL63	GNMA GNMI SF 450449 X	1.047700	72	0.75	0.75	0.75
Collateral			USD	USD	1.000	36208GLW6	GNMA GNMI SF 450441 X	0.333865	509	1.70	1.70	1.70
Collateral			USD	USD	1.000	36208GSB5	GNMA GNMI SF 450614 X	2.527605	849	21.46	21.46	21.46
Collateral			USD	USD	1.000	36208GSD1	GNMA GNMI SF 450616 X	3.508226	1,124	39.44	39.44	39.44
Collateral			USD	USD	1.000	36208H5T9	GNMA GNMI SF 451858 X	1.357760	57	0.77	0.77	0.77
Collateral			USD	USD	1.000	36208H6F8	GNMA GNMI SF 451870 X	2.061138	2,780	57.30	57.30	57.30
Collateral			USD	USD	1.000	36208H6J0	GNMA GNMI SF 451873 X	1.678773	1,059	17.77	17.77	17.77
Collateral			USD	USD	1.000	36208H6K7	GNMA GNMI SF 451874 X	1.208747	13,401	161.99	161.99	161.99
Collateral			USD	USD	1.000	36208HK39	GNMA GNMI SF 451314 X	0.515600	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36208HMK9	GNMA GNMI SF 451362 X	0.121172	69	0.08	0.08	0.08
Collateral			USD	USD	1.000	36208HP26	GNMA GNMI SF 451441 X	0.858608	2,318	19.90	19.90	19.90



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Collateral			USD	USD	1.000	36208HPW0	GNMA GNMI SF 451437 X	0.656720	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36208HQF6	GNMA GNMI SF 451454 X	4.339980	184	8.00	8.00	8.00
Collateral			USD	USD	1.000	36208HQS8	GNMA GNMI SF 451465 X	0.668395	8,314	55.57	55.57	55.57
Collateral			USD	USD	1.000	36208HR24	GNMA GNMI SF 451505 X	0.505606	187	0.95	0.95	0.95
Collateral			USD	USD	1.000	36208HR57	GNMA GNMI SF 451508 X	0.752804	29	0.22	0.22	0.22
Collateral			USD	USD	1.000	36208HT30	GNMA GNMI SF 451570 X	6.859147	32	2.21	2.21	2.21
Collateral			USD	USD	1.000	36208HU79	GNMA GNMI SF 451606 X	1.386620	57	0.79	0.79	0.79
Collateral			USD	USD	1.000	36208J4H2	GNMA GNMI SF 452724 X	0.671527	944	6.34	6.34	6.34
Collateral			USD	USD	1.000	36208J5E8	GNMA GNMI SF 452745 X	2.946347	6,926	204.06	204.06	204.06
Collateral			USD	USD	1.000	36208J5P3	GNMA GNMI SF 452754 X	0.879110	290	2.55	2.55	2.55
Collateral			USD	USD	1.000	36208JHG0	GNMA GNMI SF 452131 X	1.123144	32	0.35	0.35	0.35
Collateral			USD	USD	1.000	36208JKJ0	GNMA GNMI SF 452197 X	2.056018	813	16.73	16.73	16.73
Collateral			USD	USD	1.000	36208JSV5	GNMA GNMI SF 452432 X	1.361521	909	12.38	12.38	12.38
Collateral			USD	USD	1.000	36208K2X6	GNMA GNMI SF 453590 X	3.269105	236	7.71	7.71	7.71
Collateral			USD	USD	1.000	36208K4Y2	GNMA GNMI SF 453639 X	0.441627	1,868	8.25	8.25	8.25
Collateral			USD	USD	1.000	36208KFS3	GNMA GNMI SF 452977 X	1.064491	688	7.33	7.33	7.33
Collateral			USD	USD	1.000	36208KHE2	GNMA GNMI SF 453029 X	0.519335	29	0.15	0.15	0.15
Collateral			USD	USD	1.000	36208KHR3	GNMA GNMI SF 453040 X	4.308525	45	1.96	1.96	1.96
Collateral			USD	USD	1.000	36208KJH3	GNMA GNMI SF 453064 X	2.754320	142	3.91	3.91	3.91
Collateral			USD	USD	1.000	36208KJZ3	GNMA GNMI SF 453080 X	0.879220	57	0.50	0.50	0.50
Collateral			USD	USD	1.000	36208KN62	GNMA GNMI SF 453213 X	2.548768	1,131	28.82	28.82	28.82
Collateral			USD	USD	1.000	36208KNY1	GNMA GNMI SF 453207 X	2.562007	34	0.87	0.87	0.87
Collateral			USD	USD	1.000	36208KPL7	GNMA GNMI SF 453227 X	2.453188	94	2.31	2.31	2.31
Collateral			USD	USD	1.000	36208KRZ4	GNMA GNMI SF 453304 X	0.772259	584	4.51	4.51	4.51
Collateral			USD	USD	1.000	36208KTY5	GNMA GNMI SF 453367 X	0.789440	956	7.55	7.55	7.55
Collateral			USD	USD	1.000	36208KVD8	GNMA GNMI SF 453412 X	0.170386	79	0.14	0.14	0.14
Collateral			USD	USD	1.000	36208KVH9	GNMA GNMI SF 453416 X	0.736162	1,518	11.18	11.18	11.18
Collateral			USD	USD	1.000	36208LV5	GNMA GNMI SF 454560 X	0.739360	114	0.84	0.84	0.84
Collateral			USD	USD	1.000	36208L6G7	GNMA GNMI SF 454571 X	1.197791	299	3.58	3.58	3.58
Collateral			USD	USD	1.000	36208LD79	GNMA GNMI SF 453826 X	1.058000	55	0.58	0.58	0.58
Collateral			USD	USD	1.000	36208LHM2	GNMA GNMI SF 453936 X	0.444473	1,135	5.04	5.04	5.04
Collateral			USD	USD	1.000	36208LJU2	GNMA GNMI SF 453975 X	6.203821	1,720	106.72	106.72	106.72
Collateral			USD	USD	1.000	36208LLS4	GNMA GNMI SF 454037 X	0.727720	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36208LLZ8	GNMA GNMI SF 454044 X	0.599467	68	0.41	0.41	0.41
Collateral			USD	USD	1.000	36208LQ26	GNMA GNMI SF 454173 X	0.217813	85	0.19	0.19	0.19
Collateral			USD	USD	1.000	36208LQ42	GNMA GNMI SF 454175 X	0.383844	204	0.78	0.78	0.78
Collateral			USD	USD	1.000	36208LRM1	GNMA GNMI SF 454192 X	0.349140	49	0.17	0.17	0.17



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Collateral			USD	USD	1.000	36208M2J3	GNMA GNMI SF 455377 X	2.362215	1,200	28.35	28.35	28.35
Collateral			USD	USD	1.000	36208M2S3	GNMA GNMI SF 455385 X	1.526040	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36208M3E3	GNMA GNMI SF 455397 X	0.531635	72	0.38	0.38	0.38
Collateral			USD	USD	1.000	36208M4G7	GNMA GNMI SF 455423 X	0.853423	1,476	12.60	12.60	12.60
Collateral			USD	USD	1.000	36208M6J9	GNMA GNMI SF 455473 X	0.443160	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36208M7B5	GNMA GNMI SF 455490 X	3.352383	328	10.99	10.99	10.99
Collateral			USD	USD	1.000	36208MHQ1	GNMA GNMI SF 454839 X	4.878098	464	22.64	22.64	22.64
Collateral			USD	USD	1.000	36208MK95	GNMA GNMI SF 454920 X	5.675047	271	15.38	15.38	15.38
Collateral			USD	USD	1.000	36208MMU6	GNMA GNMI SF 454971 X	1.321375	312	4.13	4.13	4.13
Collateral			USD	USD	1.000	36208MPP4	GNMA GNMI SF 455030 X	1.858776	5,351	99.45	99.45	99.45
Collateral			USD	USD	1.000	36208MPV1	GNMA GNMI SF 455036 X	1.150147	188	2.16	2.16	2.16
Collateral			USD	USD	1.000	36208MX91	GNMA GNMI SF 455304 X	0.717754	60	0.43	0.43	0.43
Collateral			USD	USD	1.000	36208MYQ2	GNMA GNMI SF 455319 X	0.560673	30	0.17	0.17	0.17
Collateral			USD	USD	1.000	36208MYS8	GNMA GNMI SF 455321 X	1.309521	4,471	58.54	58.54	58.54
Collateral			USD	USD	1.000	36208MYT6	GNMA GNMI SF 455322 X	0.624872	53	0.33	0.33	0.33
Collateral			USD	USD	1.000	36208MZ24	GNMA GNMI SF 455361 X	0.705313	228	1.61	1.61	1.61
Collateral			USD	USD	1.000	36208MZD0	GNMA GNMI SF 455340 X	0.388634	4,369	16.98	16.98	16.98
Collateral			USD	USD	1.000	36208N3A9	GNMA GNMI SF 456293 X	0.618880	4,646	28.75	28.75	28.75
Collateral			USD	USD	1.000	36208NB69	GNMA GNMI SF 455561 X	0.646581	45	0.29	0.29	0.29
Collateral			USD	USD	1.000	36208NJK0	GNMA GNMI SF 455766 X	1.103393	1,053	11.62	11.62	11.62
Collateral			USD	USD	1.000	36208NLK7	GNMA GNMI SF 455830 X	0.925659	97	0.89	0.89	0.89
Collateral			USD	USD	1.000	36208NM59	GNMA GNMI SF 455880 X	0.598725	896	5.36	5.36	5.36
Collateral			USD	USD	1.000	36208NNG4	GNMA GNMI SF 455891 X	0.363929	872	3.17	3.17	3.17
Collateral			USD	USD	1.000	36208NZ48	GNMA GNMI SF 456263 X	0.576820	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36208PNL8	GNMA GNMI SF 456795 X	0.469817	1,136	5.34	5.34	5.34
Collateral			USD	USD	1.000	36208PNX2	GNMA GNMI SF 456806 X	0.571646	100	0.57	0.57	0.57
Collateral			USD	USD	1.000	36208PRH3	GNMA GNMI SF 456888 X	0.240230	1,340	3.22	3.22	3.22
Collateral			USD	USD	1.000	36208PWB0	GNMA GNMI SF 457042 X	4.821744	71	3.42	3.42	3.42
Collateral			USD	USD	1.000	36208PX52	GNMA GNMI SF 457100 X	4.491133	51	2.30	2.30	2.30
Collateral			USD	USD	1.000	36208QDJ2	GNMA GNMI SF 457405 X	0.600276	505	3.03	3.03	3.03
Collateral			USD	USD	1.000	36208QED4	GNMA GNMI SF 457432 X	1.873930	274	5.14	5.14	5.14
Collateral			USD	USD	1.000	36208QFS0	GNMA GNMI SF 457477 X	1.057157	3,512	37.12	37.12	37.12
Collateral			USD	USD	1.000	36208QFZ4	GNMA GNMI SF 457484 X	1.363905	2,085	28.43	28.43	28.43
Collateral			USD	USD	1.000	36208QG59	GNMA GNMI SF 457520 X	2.963577	673	19.95	19.95	19.95
Collateral			USD	USD	1.000	36208QHV1	GNMA GNMI SF 457544 X	0.198176	29	0.06	0.06	0.06
Collateral			USD	USD	1.000	36208QJ80	GNMA GNMI SF 457587 X	1.150656	817	9.40	9.40	9.40
Collateral			USD	USD	1.000	36208QJC1	GNMA GNMI SF 457559 X	1.334903	43	0.58	0.58	0.58


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Collateral			USD	USD	1.000	36208QJM9	GNMA GNMI SF 457568 X	1.512654	60	0.91	0.91	0.91
Collateral			USD	USD	1.000	36208QL20	GNMA GNMI SF 457645 X	0.757077	74	0.56	0.56	0.56
Collateral			USD	USD	1.000	36208QLX2	GNMA GNMI SF 457642 X	1.091721	422	4.61	4.61	4.61
Collateral			USD	USD	1.000	36208QSK3	GNMA GNMI SF 457822 X	1.073304	565	6.06	6.06	6.06
Collateral			USD	USD	1.000	36208QSN7	GNMA GNMI SF 457825 X	1.998519	59	1.18	1.18	1.18
Collateral			USD	USD	1.000	36208QSV9	GNMA GNMI SF 457832 X	1.475655	609	8.99	8.99	8.99
Collateral			USD	USD	1.000	36208QT71	GNMA GNMI SF 457874 X	1.876927	5,288	99.26	99.26	99.26
Collateral			USD	USD	1.000	36208QTB2	GNMA GNMI SF 457846 X	2.329560	28	0.66	0.66	0.66
Collateral			USD	USD	1.000	36208QVQ6	GNMA GNMI SF 457923 X	1.254965	123	1.54	1.54	1.54
Collateral			USD	USD	1.000	36208QWS1	GNMA GNMI SF 457957 X	1.747265	5,075	88.68	88.68	88.68
Collateral			USD	USD	1.000	36208QYT7	GNMA GNMI SF 458022 X	1.914000	34	0.65	0.65	0.65
Collateral			USD	USD	1.000	36208QZ90	GNMA GNMI SF 458068 X	2.304422	51	1.18	1.18	1.18
Collateral			USD	USD	1.000	36208R2B9	GNMA GNMI SF 458970 X	1.784091	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36208R3L6	GNMA GNMI SF 459003 X	0.979040	427	4.18	4.18	4.18
Collateral			USD	USD	1.000	36208RDL5	GNMA GNMI SF 458307 X	3.737139	114	4.25	4.25	4.25
Collateral			USD	USD	1.000	36208REQ3	GNMA GNMI SF 458343 X	0.903131	1,227	11.08	11.08	11.08
Collateral			USD	USD	1.000	36208RFB5	GNMA GNMI SF 458362 X	0.350937	1,231	4.32	4.32	4.32
Collateral			USD	USD	1.000	36208RFP4	GNMA GNMI SF 458374 X	0.347190	75	0.26	0.26	0.26
Collateral			USD	USD	1.000	36208RGB4	GNMA GNMI SF 458394 X	5.356721	371	19.88	19.88	19.88
Collateral			USD	USD	1.000	36208RL28	GNMA GNMI SF 458545 X	1.129560	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36208RL77	GNMA GNMI SF 458550 X	1.257143	40	0.50	0.50	0.50
Collateral			USD	USD	1.000	36208RMA9	GNMA GNMI SF 458553 X	1.865200	28	0.53	0.53	0.53
Collateral			USD	USD	1.000	36208RQZ0	GNMA GNMI SF 458672 X	2.010139	1,142	22.96	22.96	22.96
Collateral			USD	USD	1.000	36208RR55	GNMA GNMI SF 458708 X	0.346743	1,131	3.92	3.92	3.92
Collateral			USD	USD	1.000	36208RSC9	GNMA GNMI SF 458715 X	2.253929	70	1.57	1.57	1.57
Collateral			USD	USD	1.000	36208RW91	GNMA GNMI SF 458872 X	0.238400	45	0.11	0.11	0.11
Collateral			USD	USD	1.000	36208RXL3	GNMA GNMI SF 458883 X	0.043760	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36208S6K3	GNMA GNMI SF 459974 X	0.514403	6,460	33.23	33.23	33.23
Collateral			USD	USD	1.000	36208SEZ1	GNMA GNMI SF 459252 X	1.792724	33	0.59	0.59	0.59
Collateral			USD	USD	1.000	36208SM41	GNMA GNMI SF 459479 X	6.976750	187	13.03	13.03	13.03
Collateral			USD	USD	1.000	36208SU75	GNMA GNMI SF 459706 X	1.044370	1,703	17.79	17.79	17.79
Collateral			USD	USD	1.000	36208T4S6	GNMA GNMI SF 460833 X	0.599034	101	0.61	0.61	0.61
Collateral			USD	USD	1.000	36208T5S5	GNMA GNMI SF 460857 X	0.447062	86	0.38	0.38	0.38
Collateral			USD	USD	1.000	36208TUP3	GNMA GNMI SF 460590 X	10.191063	1,045	106.50	106.50	106.50
Collateral			USD	USD	1.000	36208TVT4	GNMA GNMI SF 460626 X	0.895793	2,463	22.06	22.06	22.06
Collateral			USD	USD	1.000	36208TWA4	GNMA GNMI SF 460641 X	0.686881	6,760	46.43	46.43	46.43
Collateral			USD	USD	1.000	36208TWC0	GNMA GNMI SF 460643 X	0.679178	804	5.46	5.46	5.46



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Collateral			USD	USD	1.000	36208TX62	GNMA GNMI SF 460701 X	1.397091	829	11.58	11.58	11.58
Collateral			USD	USD	1.000	36208TXA3	GNMA GNMI SF 460673 X	9.582996	635	60.82	60.82	60.82
Collateral			USD	USD	1.000	36208TYP9	GNMA GNMI SF 460718 X	0.798325	2,725	21.76	21.76	21.76
Collateral			USD	USD	1.000	36208TYT1	GNMA GNMI SF 460722 X	1.025416	1,249	12.81	12.81	12.81
Collateral			USD	USD	1.000	36208TZX1	GNMA GNMI SF 460758 X	0.372357	113	0.42	0.42	0.42
Collateral			USD	USD	1.000	36208TZZ6	GNMA GNMI SF 460760 X	0.927116	632	5.86	5.86	5.86
Collateral			USD	USD	1.000	36208UAV9	GNMA GNMI SF 460920 X	1.577664	4,725	74.54	74.54	74.54
Collateral			USD	USD	1.000	36208UB71	GNMA GNMI SF 460962 X	2.324200	28	0.66	0.66	0.66
Collateral			USD	USD	1.000	36208UC88	GNMA GNMI SF 460995 X	1.186794	466	5.53	5.53	5.53
Collateral			USD	USD	1.000	36208UCT2	GNMA GNMI SF 460982 X	0.651371	12,382	80.65	80.65	80.65
Collateral			USD	USD	1.000	36208UCZ8	GNMA GNMI SF 460988 X	0.563051	1,322	7.44	7.44	7.44
Collateral			USD	USD	1.000	36208UDP9	GNMA GNMI SF 461010 X	0.827099	40	0.33	0.33	0.33
Collateral			USD	USD	1.000	36208UED5	GNMA GNMI SF 461032 X	0.537460	11,641	62.57	62.57	62.57
Collateral			USD	USD	1.000	36208UEL7	GNMA GNMI SF 461039 X	0.336113	1,124	3.78	3.78	3.78
Collateral			USD	USD	1.000	36208UF36	GNMA GNMI SF 461086 X	0.397743	159	0.63	0.63	0.63
Collateral			USD	USD	1.000	36208UF69	GNMA GNMI SF 461089 X	0.617806	35	0.22	0.22	0.22
Collateral			USD	USD	1.000	36208UGP6	GNMA GNMI SF 461106 X	0.568767	3,352	19.06	19.06	19.06
Collateral			USD	USD	1.000	36208UGU5	GNMA GNMI SF 461111 X	0.411190	967	3.98	3.98	3.98
Collateral			USD	USD	1.000	36208UGZ4	GNMA GNMI SF 461116 X	0.538227	1,975	10.63	10.63	10.63
Collateral			USD	USD	1.000	36208UHA8	GNMA GNMI SF 461125 X	0.971750	114	1.10	1.10	1.10
Collateral			USD	USD	1.000	36208UHR1	GNMA GNMI SF 461140 X	0.691640	57	0.39	0.39	0.39
Collateral			USD	USD	1.000	36208UHY6	GNMA GNMI SF 461147 X	0.378020	114	0.43	0.43	0.43
Collateral			USD	USD	1.000	36208UHZ3	GNMA GNMI SF 461148 X	0.596180	1,044	6.22	6.22	6.22
Collateral			USD	USD	1.000	36208UJW8	GNMA GNMI SF 461177 X	0.534479	347	1.85	1.85	1.85
Collateral			USD	USD	1.000	36208UW60	GNMA GNMI SF 461569 X	0.615547	1,363	8.39	8.39	8.39
Collateral			USD	USD	1.000	36208UW86	GNMA GNMI SF 461571 X	0.495880	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36208V3H6	GNMA GNMI SF 462600 X	0.727023	149	1.08	1.08	1.08
Collateral			USD	USD	1.000	36208V4C6	GNMA GNMI SF 462619 X	0.478975	1,794	8.59	8.59	8.59
Collateral			USD	USD	1.000	36208V4H5	GNMA GNMI SF 462624 X	1.749711	51	0.89	0.89	0.89
Collateral			USD	USD	1.000	36208V4Q5	GNMA GNMI SF 462631 X	2.333867	34	0.80	0.80	0.80
Collateral			USD	USD	1.000	36208V6R1	GNMA GNMI SF 462680 X	0.472303	57	0.27	0.27	0.27
Collateral			USD	USD	1.000	36208VAS4	GNMA GNMI SF 461817 X	0.585631	7,458	43.68	43.68	43.68
Collateral			USD	USD	1.000	36208VFK6	GNMA GNMI SF 461970 X	0.437689	51	0.22	0.22	0.22
Collateral			USD	USD	1.000	36208VKV6	GNMA GNMI SF 462108 X	1.393200	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36208VM44	GNMA GNMI SF 462179 X	2.356814	143	3.36	3.36	3.36
Collateral			USD	USD	1.000	36208VPB5	GNMA GNMI SF 462218 X	3.397216	142	4.82	4.82	4.82
Collateral			USD	USD	1.000	36208VQV0	GNMA GNMI SF 462268 X	0.532824	450	2.40	2.40	2.40



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Collateral			USD	USD	1.000	36208VQZ1	GNMA GNMI SF 462272 X	1.706767	8,508	145.22	145.22	145.22
Collateral			USD	USD	1.000	36208VTU9	GNMA GNMI SF 462363 X	0.599224	2,316	13.88	13.88	13.88
Collateral			USD	USD	1.000	36208VUF0	GNMA GNMI SF 462382 X	1.201929	1,115	13.41	13.41	13.41
Collateral			USD	USD	1.000	36208VUH6	GNMA GNMI SF 462384 X	0.368737	12,188	44.94	44.94	44.94
Collateral			USD	USD	1.000	36208VV51	GNMA GNMI SF 462436 X	14.282577	376	53.67	53.67	53.67
Collateral			USD	USD	1.000	36208VV69	GNMA GNMI SF 462437 X	2.920522	1,086	31.73	31.73	31.73
Collateral			USD	USD	1.000	36208VVN2	GNMA GNMI SF 462421 X	0.498251	1,538	7.66	7.66	7.66
Collateral			USD	USD	1.000	36208VWB7	GNMA GNMI SF 462442 X	0.412526	12,437	51.31	51.31	51.31
Collateral			USD	USD	1.000	36208VWH4	GNMA GNMI SF 462448 X	0.127192	56	0.07	0.07	0.07
Collateral			USD	USD	1.000	36208VZJ7	GNMA GNMI SF 462545 X	0.507484	560	2.84	2.84	2.84
Collateral			USD	USD	1.000	36208WDE0	GNMA GNMI SF 462801 X	0.836040	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36208WDV2	GNMA GNMI SF 462816 X	0.560197	178	1.00	1.00	1.00
Collateral			USD	USD	1.000	36208WDX8	GNMA GNMI SF 462818 X	0.612360	28	0.17	0.17	0.17
Collateral			USD	USD	1.000	36208WEG4	GNMA GNMI SF 462835 X	0.428720	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36208WG64	GNMA GNMI SF 462921 X	5.324484	1,131	60.24	60.24	60.24
Collateral			USD	USD	1.000	36208WGY3	GNMA GNMI SF 462915 X	3.957275	840	33.24	33.24	33.24
Collateral			USD	USD	1.000	36208WMN0	GNMA GNMI SF 463065 X	0.539079	8,398	45.27	45.27	45.27
Collateral			USD	USD	1.000	36208WTX1	GNMA GNMI SF 463266 X	3.511946	700	24.57	24.57	24.57
Collateral			USD	USD	1.000	36208WUP6	GNMA GNMI SF 463290 X	1.280067	71	0.90	0.90	0.90
Collateral			USD	USD	1.000	36208X4D0	GNMA GNMI SF 464420 X	0.161813	4,657	7.54	7.54	7.54
Collateral			USD	USD	1.000	36208XMM0	GNMA GNMI SF 463964 X	0.541361	35	0.19	0.19	0.19
Collateral			USD	USD	1.000	36208XVK4	GNMA GNMI SF 464218 X	1.595888	96	1.53	1.53	1.53
Collateral			USD	USD	1.000	36208Y3U1	GNMA GNMI SF 465311 X	0.677470	109	0.74	0.74	0.74
Collateral			USD	USD	1.000	36208YEH8	GNMA GNMI SF 464636 X	1.107192	42	0.46	0.46	0.46
Collateral			USD	USD	1.000	36208YER6	GNMA GNMI SF 464644 X	1.684582	62	1.05	1.05	1.05
Collateral			USD	USD	1.000	36208YET2	GNMA GNMI SF 464646 X	2.518440	28	0.71	0.71	0.71
Collateral			USD	USD	1.000	36208YF38	GNMA GNMI SF 464686 X	0.691777	43	0.30	0.30	0.30
Collateral			USD	USD	1.000	36208YJB6	GNMA GNMI SF 464758 X	0.576972	242	1.40	1.40	1.40
Collateral			USD	USD	1.000	36208YJC4	GNMA GNMI SF 464759 X	0.515840	741	3.82	3.82	3.82
Collateral			USD	USD	1.000	36208YJT7	GNMA GNMI SF 464774 X	0.524401	1,278	6.70	6.70	6.70
Collateral			USD	USD	1.000	36208YK81	GNMA GNMI SF 464819 X	0.924935	52	0.48	0.48	0.48
Collateral			USD	USD	1.000	36208YK99	GNMA GNMI SF 464820 X	0.691478	13,627	94.23	94.23	94.23
Collateral			USD	USD	1.000	36208YNK1	GNMA GNMI SF 464894 X	3.099861	87	2.69	2.69	2.69
Collateral			USD	USD	1.000	36208YZT9	GNMA GNMI SF 465254 X	0.421360	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36209A4Z0	GNMA GNMI SF 466240 X	1.119494	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36209AD64	GNMA GNMI SF 465525 X	0.508717	416	2.12	2.12	2.12
Collateral			USD	USD	1.000	36209AE55	GNMA GNMI SF 465556 X	2.430938	390	9.48	9.48	9.48



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Collateral			USD	USD	1.000	36209AMX5	GNMA GNMI SF 465774 X	1.121429	40	0.45	0.45	0.45
Collateral			USD	USD	1.000	36209ANG1	GNMA GNMI SF 465791 X	2.902800	28	0.82	0.82	0.82
Collateral			USD	USD	1.000	36209ATM2	GNMA GNMI SF 465956 X	0.712386	118	0.84	0.84	0.84
Collateral			USD	USD	1.000	36209AUQ1	GNMA GNMI SF 465991 X	1.241100	57	0.70	0.70	0.70
Collateral			USD	USD	1.000	36209AVU1	GNMA GNMI SF 466027 X	0.195720	142	0.28	0.28	0.28
Collateral			USD	USD	1.000	36209AWC0	GNMA GNMI SF 466043 X	1.238450	68	0.84	0.84	0.84
Collateral			USD	USD	1.000	36209BFN3	GNMA GNMI SF 466473 X	0.079353	250	0.20	0.20	0.20
Collateral			USD	USD	1.000	36209BFP8	GNMA GNMI SF 466474 X	0.435360	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36209BJJ8	GNMA GNMI SF 466565 X	1.936188	1,578	30.56	30.56	30.56
Collateral			USD	USD	1.000	36209BR83	GNMA GNMI SF 466811 X	0.542653	85	0.46	0.46	0.46
Collateral			USD	USD	1.000	36209BVP0	GNMA GNMI SF 466922 X	0.409422	38	0.16	0.16	0.16
Collateral			USD	USD	1.000	36209BYT9	GNMA GNMI SF 467022 X	1.834600	57	1.04	1.04	1.04
Collateral			USD	USD	1.000	36209BYU6	GNMA GNII SF 467023 C	1.820600	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36209BZB7	GNMA GNMI SF 467038 X	1.341459	172	2.31	2.31	2.31
Collateral			USD	USD	1.000	36209CBJ4	GNMA GNMI SF 467241 X	1.200382	62	0.75	0.75	0.75
Collateral			USD	USD	1.000	36209CDC7	GNMA GNMI SF 467299 X	1.414271	369	5.22	5.22	5.22
Collateral			USD	USD	1.000	36209CG34	GNMA GNMI SF 467418 X	0.817308	74	0.60	0.60	0.60
Collateral			USD	USD	1.000	36209CSP2	GNMA GNMI SF 467726 X	0.165321	32	0.05	0.05	0.05
Collateral			USD	USD	1.000	36209CTR7	GNMA GNMI SF 467760 X	0.917978	369	3.39	3.39	3.39
Collateral			USD	USD	1.000	36209CW36	GNMA GNMI SF 467866 X	1.264000	45	0.57	0.57	0.57
Collateral			USD	USD	1.000	36209DHQ0	GNMA GNMI SF 468339 X	2.459441	28	0.70	0.70	0.70
Collateral			USD	USD	1.000	36209DTX2	GNMA GNMI SF 468666 X	1.463702	118	1.73	1.73	1.73
Collateral			USD	USD	1.000	36209DV27	GNMA GNMI SF 468733 X	1.921393	32	0.61	0.61	0.61
Collateral			USD	USD	1.000	36209DWR1	GNMA GNMI SF 468756 X	0.337877	157	0.53	0.53	0.53
Collateral			USD	USD	1.000	36209E2M3	GNMA GNMI SF 469780 X	1.293200	34	0.44	0.44	0.44
Collateral			USD	USD	1.000	36209E2T8	GNMA GNMI SF 469786 X	1.744343	40	0.69	0.69	0.69
Collateral			USD	USD	1.000	36209E3C4	GNMA GNMI SF 469795 X	0.387408	568	2.20	2.20	2.20
Collateral			USD	USD	1.000	36209E3S9	GNMA GNMI SF 469809 X	1.593960	28	0.45	0.45	0.45
Collateral			USD	USD	1.000	36209EAT9	GNMA GNMI SF 469018 X	0.693033	34	0.24	0.24	0.24
Collateral			USD	USD	1.000	36209EBD3	GNMA GNMI SF 469036 X	2.280480	28	0.65	0.65	0.65
Collateral			USD	USD	1.000	36209EBS0	GNMA GNMI SF 469049 X	0.703920	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	36209EE65	GNMA GNMI SF 469157 X	0.711596	312	2.22	2.22	2.22
Collateral			USD	USD	1.000	36209EF56	GNMA GNMI SF 469188 X	1.606150	76	1.22	1.22	1.22
Collateral			USD	USD	1.000	36209EGN6	GNMA GNMI SF 469205 X	2.066736	142	2.93	2.93	2.93
Collateral			USD	USD	1.000	36209EP71	GNMA GNMI SF 469446 X	1.842404	53	0.98	0.98	0.98
Collateral			USD	USD	1.000	36209EQK1	GNMA GNMI SF 469458 X	1.265040	28	0.36	0.36	0.36
Collateral			USD	USD	1.000	36209EVM1	GNMA GNMI SF 469620 X	0.642892	3,407	21.90	21.90	21.90



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Collateral			USD	USD	1.000	36209EVN9	GNMA GNMI SF 469621 X	0.730133	85	0.62	0.62	0.62
Collateral			USD	USD	1.000	36209EVQ2	GNMA GNMI SF 469623 X	0.773967	68	0.53	0.53	0.53
Collateral			USD	USD	1.000	36209EVT6	GNMA GNMI SF 469626 X	2.226944	41	0.91	0.91	0.91
Collateral			USD	USD	1.000	36209EVV1	GNMA GNMI SF 469628 X	3.548580	57	2.01	2.01	2.01
Collateral			USD	USD	1.000	36209EWJ7	GNMA GNMI SF 469649 X	0.990616	78	0.78	0.78	0.78
Collateral			USD	USD	1.000	36209EX49	GNMA GNMI SF 469699 X	0.975867	34	0.33	0.33	0.33
Collateral			USD	USD	1.000	36209EYQ9	GNMA GNMI SF 469719 X	0.293296	881	2.58	2.58	2.58
Collateral			USD	USD	1.000	36209FBN8	GNMA GNMI SF 469945 X	1.585671	511	8.10	8.10	8.10
Collateral			USD	USD	1.000	36209FDN6	GNMA GNMI SF 470009 X	62.171623	1,419	882.51	882.51	882.51
Collateral			USD	USD	1.000	36209FDS5	GNMA GNMI SF 470013 X	1.058432	42	0.44	0.44	0.44
Collateral			USD	USD	1.000	36209FDT3	GNMA GNMI SF 470014 X	0.339133	68	0.23	0.23	0.23
Collateral			USD	USD	1.000	36209FE96	GNMA GNMI SF 470060 X	1.050000	65	0.68	0.68	0.68
Collateral			USD	USD	1.000	36209FEU9	GNMA GNMI SF 470047 X	2.097880	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36209FGZ6	GNMA GNMI SF 470116 X	1.350061	224	3.02	3.02	3.02
Collateral			USD	USD	1.000	36209FL80	GNMA GNMI SF 470251 X	0.605353	58	0.35	0.35	0.35
Collateral			USD	USD	1.000	36209FLV9	GNMA GNMI SF 470240 X	0.622212	59	0.37	0.37	0.37
Collateral			USD	USD	1.000	36209FPB9	GNMA GNMI SF 470318 X	0.407478	278	1.13	1.13	1.13
Collateral			USD	USD	1.000	36209FPK9	GNMA GNMI SF 470326 X	0.481986	155	0.75	0.75	0.75
Collateral			USD	USD	1.000	36209FPM5	GNMA GNMI SF 470328 X	1.704268	11,770	200.59	200.59	200.59
Collateral			USD	USD	1.000	36209FPP8	GNMA GNMI SF 470330 X	0.922903	3,836	35.40	35.40	35.40
Collateral			USD	USD	1.000	36209FPT0	GNMA GNMI SF 470334 X	0.186722	9,874	18.44	18.44	18.44
Collateral			USD	USD	1.000	36209FTS8	GNMA GNMI SF 470461 X	33.283967	665	221.34	221.34	221.34
Collateral			USD	USD	1.000	36209FTX7	GNMA GNMI SF 470466 X	0.432973	457	1.98	1.98	1.98
Collateral			USD	USD	1.000	36209FTY5	GNMA GNMI SF 470467 X	1.509520	485	7.32	7.32	7.32
Collateral			USD	USD	1.000	36209FUP2	GNMA GNMI SF 470490 X	0.418190	119	0.50	0.50	0.50
Collateral			USD	USD	1.000	36209FV63	GNMA GNII SF 470537 C	63.651959	908	578.26	578.26	578.26
Collateral			USD	USD	1.000	36209FYJ2	GNMA GNMI SF 470613 X	1.244310	48	0.59	0.59	0.59
Collateral			USD	USD	1.000	36209G2D8	GNMA GNMI SF 471572 X	0.422306	70	0.30	0.30	0.30
Collateral			USD	USD	1.000	36209G6H5	GNMA GNMI SF 471672 X	0.385984	70	0.27	0.27	0.27
Collateral			USD	USD	1.000	36209G7A9	GNMA GNMI SF 471689 X	3.334624	97	3.22	3.22	3.22
Collateral			USD	USD	1.000	36209GAA5	GNMA GNMI SF 470801 X	0.808564	45	0.37	0.37	0.37
Collateral			USD	USD	1.000	36209GQ34	GNMA GNMI SF 471274 X	2.375518	1,456	34.59	34.59	34.59
Collateral			USD	USD	1.000	36209GUC9	GNMA GNMI SF 471379 X	9.393992	217	20.34	20.34	20.34
Collateral			USD	USD	1.000	36209GZN0	GNMA GNMI SF 471549 X	1.830778	51	0.94	0.94	0.94
Collateral			USD	USD	1.000	36209H2P9	GNMA GNMI SF 472482 X	2.621131	62	1.63	1.63	1.63
Collateral			USD	USD	1.000	36209HAE5	GNMA GNMI SF 471705 X	1.101620	513	5.65	5.65	5.65
Collateral			USD	USD	1.000	36209HE84	GNMA GNMI SF 471859 X	0.192773	139	0.27	0.27	0.27



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Collateral			USD	USD	1.000	36209HZJ7	GNMA GNMI SF 472445 X	0.656500	30	0.19	0.19	0.19
Collateral			USD	USD	1.000	36209JAU5	GNMA GNMI SF 472619 X	0.203213	107	0.22	0.22	0.22
Collateral			USD	USD	1.000	36209JMY4	GNMA GNMI SF 472975 X	0.694400	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	36209JQG9	GNMA GNMI SF 473055 X	1.527880	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36209JR29	GNMA GNMI SF 473105 X	1.775875	45	0.81	0.81	0.81
Collateral			USD	USD	1.000	36209JRQ6	GNMA GNMI SF 473095 X	2.328186	115	2.68	2.68	2.68
Collateral			USD	USD	1.000	36209KAD0	GNMA GNMI SF 473504 X	0.774377	29	0.23	0.23	0.23
Collateral			USD	USD	1.000	36209KAR9	GNMA GNMI SF 473516 X	1.143698	442	5.05	5.05	5.05
Collateral			USD	USD	1.000	36209KBB3	GNMA GNMI SF 473534 X	0.791960	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36209KDY1	GNMA GNMI SF 473619 X	1.853654	30	0.55	0.55	0.55
Collateral			USD	USD	1.000	36209KF52	GNMA GNMI SF 473688 X	2.279506	600	13.67	13.67	13.67
Collateral			USD	USD	1.000	36209KUX4	GNMA GNMI SF 474098 X	1.539600	28	0.44	0.44	0.44
Collateral			USD	USD	1.000	36209LCH7	GNMA GNII SF 474472 C	0.944240	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36209LJ23	GNMA GNMI SF 474681 X	2.087960	28	0.59	0.59	0.59
Collateral			USD	USD	1.000	36209LJU1	GNMA GNMI SF 474675 X	9.490088	91	8.62	8.62	8.62
Collateral			USD	USD	1.000	36209LK62	GNMA GNMI SF 474717 X	0.215100	57	0.12	0.12	0.12
Collateral			USD	USD	1.000	36209LLL8	GNMA GNMI SF 474731 X	3.097137	167	5.18	5.18	5.18
Collateral			USD	USD	1.000	36209LMX1	GNMA GNMI SF 474774 X	2.065438	59	1.21	1.21	1.21
Collateral			USD	USD	1.000	36209M4K7	GNMA GNMI SF 476126 X	1.288046	948	12.22	12.22	12.22
Collateral			USD	USD	1.000	36209MNU4	GNMA GNMI SF 475703 X	1.125760	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36209N3E0	GNMA GNMI SF 476997 X	6.126711	43	2.64	2.64	2.64
Collateral			USD	USD	1.000	36209N3W0	GNMA GNMI SF 477013 X	0.203162	77	0.16	0.16	0.16
Collateral			USD	USD	1.000	36209N4D1	GNMA GNMI SF 477020 X	1.531120	28	0.43	0.43	0.43
Collateral			USD	USD	1.000	36209NLA8	GNMA GNMI SF 476521 X	1.816818	692	12.58	12.58	12.58
Collateral			USD	USD	1.000	36209NXA5	GNMA GNMI SF 476873 X	0.759102	1,136	8.62	8.62	8.62
Collateral			USD	USD	1.000	36209NXR8	GNMA GNMI SF 476888 X	1.503256	209	3.14	3.14	3.14
Collateral			USD	USD	1.000	36209NZV7	GNMA GNMI SF 476956 X	0.488137	93	0.45	0.45	0.45
Collateral			USD	USD	1.000	36209PBT3	GNMA GNMI SF 477150 X	0.858667	34	0.29	0.29	0.29
Collateral			USD	USD	1.000	36209PNP8	GNMA GNMI SF 477498 X	2.038999	1,386	28.26	28.26	28.26
Collateral			USD	USD	1.000	36209Q3J2	GNMA GNMI SF 478801 X	0.269945	57	0.15	0.15	0.15
Collateral			USD	USD	1.000	36209Q6W0	GNMA GNMI SF 478885 X	0.520734	29	0.15	0.15	0.15
Collateral			USD	USD	1.000	36209QC86	GNMA GNMI SF 478095 X	0.304402	372	1.13	1.13	1.13
Collateral			USD	USD	1.000	36209QFM2	GNMA GNMI SF 478172 X	0.194259	66	0.13	0.13	0.13
Collateral			USD	USD	1.000	36209QFN0	GNMA GNMI SF 478173 X	0.783077	74	0.58	0.58	0.58
Collateral			USD	USD	1.000	36209QME2	GNMA GNMI SF 478357 X	11.884836	139	16.47	16.47	16.47
Collateral			USD	USD	1.000	36209QWJ0	GNMA GNMI SF 478649 X	1.603200	28	0.46	0.46	0.46
Collateral			USD	USD	1.000	36209R2Q5	GNMA GNMI SF 479683 X	43.963282	438	192.41	192.41	192.41



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Collateral			USD	USD	1.000	36209RB28	GNMA GNMI SF 478957 X	0.751980	57	0.43	0.43	0.43
Collateral			USD	USD	1.000	36209RC68	GNMA GNMI SF 478993 X	0.642721	544	3.50	3.50	3.50
Collateral			USD	USD	1.000	36209RCH4	GNMA GNMI SF 478972 X	0.161426	64	0.10	0.10	0.10
Collateral			USD	USD	1.000	36209RP23	GNMA GNMI SF 479341 X	0.250548	1,920	4.81	4.81	4.81
Collateral			USD	USD	1.000	36209RPS6	GNMA GNMI SF 479333 X	0.136840	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	36209RST1	GNMA GNMI SF 479430 X	65.798442	1,230	809.28	809.28	809.28
Collateral			USD	USD	1.000	36209RVH3	GNMA GNMI SF 479516 X	0.164320	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36209RVR1	GNMA GNMI SF 479524 X	0.565192	4,517	25.53	25.53	25.53
Collateral			USD	USD	1.000	36209RX32	GNMA GNMI SF 479598 X	1.577380	57	0.90	0.90	0.90
Collateral			USD	USD	1.000	36209RXK4	GNMA GNMI SF 479582 X	0.165760	85	0.14	0.14	0.14
Collateral			USD	USD	1.000	36209RYC1	GNMA GNMI SF 479607 X	45.708965	834	381.11	381.11	381.11
Collateral			USD	USD	1.000	36209S5D9	GNMA GNMI SF 480644 X	0.742944	30	0.22	0.22	0.22
Collateral			USD	USD	1.000	36209SC90	GNMA GNMI SF 479896 X	1.768960	57	1.00	1.00	1.00
Collateral			USD	USD	1.000	36209SME8	GNMA GNMI SF 480157 X	1.698311	116	1.98	1.98	1.98
Collateral			USD	USD	1.000	36209SN80	GNMA GNMI SF 480215 X	2.945400	28	0.84	0.84	0.84
Collateral			USD	USD	1.000	36209SNZ0	GNMA GNMI SF 480208 X	3.320400	45	1.51	1.51	1.51
Collateral			USD	USD	1.000	36209STJ0	GNMA GNMI SF 480353 X	0.270696	356	0.96	0.96	0.96
Collateral			USD	USD	1.000	36209SVR9	GNMA GNMI SF 480424 X	0.529925	76	0.40	0.40	0.40
Collateral			USD	USD	1.000	36209T2C2	GNMA GNMI SF 481471 X	1.363654	30	0.40	0.40	0.40
Collateral			USD	USD	1.000	36209T2Q1	GNMA GNMI SF 481483 X	0.531120	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36209TVN6	GNMA GNMI SF 481321 X	1.948182	42	0.82	0.82	0.82
Collateral			USD	USD	1.000	36209TVT3	GNMA GNMI SF 481326 X	1.609362	66	1.06	1.06	1.06
Collateral			USD	USD	1.000	36209TVU0	GNMA GNMI SF 481327 X	0.880686	146	1.29	1.29	1.29
Collateral			USD	USD	1.000	36209TW88	GNMA GNMI SF 481371 X	1.113857	40	0.44	0.44	0.44
Collateral			USD	USD	1.000	36209U3V6	GNMA GNMI SF 482412 X	0.166758	1,137	1.90	1.90	1.90
Collateral			USD	USD	1.000	36209UNS1	GNMA GNMI SF 482001 X	0.917915	53	0.49	0.49	0.49
Collateral			USD	USD	1.000	36209UQ82	GNMA GNMI SF 482079 X	0.187760	118	0.22	0.22	0.22
Collateral			USD	USD	1.000	36209VFH2	GNMA GNMI SF 482668 X	0.626160	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36209VGG3	GNMA GNMI SF 482699 X	0.615400	28	0.17	0.17	0.17
Collateral			USD	USD	1.000	36209VHZ0	GNMA GNMI SF 482748 X	1.494347	1,147	17.14	17.14	17.14
Collateral			USD	USD	1.000	36209VJ70	GNMA GNMI SF 482786 X	0.392440	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36209VJH8	GNMA GNMI SF 482764 X	0.985062	165	1.62	1.62	1.62
Collateral			USD	USD	1.000	36209VLN2	GNMA GNMI SF 482833 X	0.379520	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36209W3D2	GNMA GNMI SF 484196 X	4.208570	457	19.21	19.21	19.21
Collateral			USD	USD	1.000	36209W5A6	GNMA GNMI SF 484241 X	1.055667	99	1.04	1.04	1.04
Collateral			USD	USD	1.000	36209WH39	GNMA GNMI SF 483650 X	3.392222	153	5.20	5.20	5.20
Collateral			USD	USD	1.000	36209WJM5	GNMA GNMI SF 483668 X	2.169200	28	0.62	0.62	0.62


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Collateral			USD	USD	1.000	36209WRZ7	GNMA GNMI SF 483904 X	0.754077	1,136	8.56	8.56	8.56
Collateral			USD	USD	1.000	36209X4H0	GNMA GNMI SF 485124 X	1.273793	324	4.12	4.12	4.12
Collateral			USD	USD	1.000	36209XA26	GNMA GNMI SF 484325 X	1.934080	170	3.29	3.29	3.29
Collateral			USD	USD	1.000	36209XA75	GNMA GNMI SF 484330 X	0.889885	30	0.26	0.26	0.26
Collateral			USD	USD	1.000	36209XBX7	GNMA GNMI SF 484354 X	0.668760	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36209XD23	GNMA GNMI SF 484421 X	0.405293	464	1.88	1.88	1.88
Collateral			USD	USD	1.000	36209XDE7	GNMA GNMI SF 484401 X	1.310400	28	0.37	0.37	0.37
Collateral			USD	USD	1.000	36209XE22	GNMA GNMI SF 484453 X	1.532931	380	5.83	5.83	5.83
Collateral			USD	USD	1.000	36209XGU8	GNMA GNMI SF 484511 X	0.405253	85	0.35	0.35	0.35
Collateral			USD	USD	1.000	36209XJP6	GNMA GNMI SF 484570 X	3.792448	142	5.38	5.38	5.38
Collateral			USD	USD	1.000	36209XV56	GNMA GNMI SF 484936 X	3.435340	114	3.90	3.90	3.90
Collateral			USD	USD	1.000	36209Y4Q8	GNMA GNMI SF 486031 X	4.055196	362	14.66	14.66	14.66
Collateral			USD	USD	1.000	36209Y4T2	GNMA GNMI SF 486034 X	0.496742	138	0.69	0.69	0.69
Collateral			USD	USD	1.000	36209YD70	GNMA GNMI SF 485326 X	0.210070	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36209YD96	GNMA GNMI SF 485328 X	0.229320	57	0.13	0.13	0.13
Collateral			USD	USD	1.000	36209YFQ6	GNMA GNMI SF 485375 X	0.984462	120	1.19	1.19	1.19
Collateral			USD	USD	1.000	36209YJ74	GNMA GNMI SF 485486 X	2.144320	28	0.61	0.61	0.61
Collateral			USD	USD	1.000	36209YLA4	GNMA GNMI SF 485521 X	1.590200	57	0.90	0.90	0.90
Collateral			USD	USD	1.000	36209YLS5	GNMA GNMI SF 485537 X	0.310787	85	0.26	0.26	0.26
Collateral			USD	USD	1.000	36209YRB6	GNMA GNMI SF 485682 X	1.179980	57	0.67	0.67	0.67
Collateral			USD	USD	1.000	36209YRJ9	GNMA GNMI SF 485689 X	0.891698	413	3.68	3.68	3.68
Collateral			USD	USD	1.000	36209YUT3	GNMA GNMI SF 485794 X	1.004236	62	0.63	0.63	0.63
Collateral			USD	USD	1.000	36209YW53	GNMA GNMI SF 485868 X	3.341257	114	3.82	3.82	3.82
Collateral			USD	USD	1.000	36209YYE2	GNMA GNMI SF 485909 X	2.094232	142	2.97	2.97	2.97
Collateral			USD	USD	1.000	3620A0AV2	GNMA GNMI SF 714720 X	16.775267	1,138	190.87	190.87	190.87
Collateral			USD	USD	1.000	3620A12E7	GNMA GNMI SF 716373 X	41.299573	3,844	1,587.58	1,587.58	1,587.58
Collateral			USD	USD	1.000	3620A1N46	GNMA GNMI SF 716011 X	26.471229	199	52.61	52.61	52.61
Collateral			USD	USD	1.000	3620A1NQ7	GNMA GNMI SF 715999 X	18.165642	103	18.80	18.80	18.80
Collateral			USD	USD	1.000	3620A1XK9	GNMA GNMI SF 716282 X	16.011084	2,320	371.39	371.39	371.39
Collateral			USD	USD	1.000	3620A2E69	GNMA GNMI SF 716657 X	4.585756	3,459	158.64	158.64	158.64
Collateral			USD	USD	1.000	3620A2J49	GNMA GNMI SF 716783 X	6.678446	3,066	204.78	204.78	204.78
Collateral			USD	USD	1.000	3620A2K21	GNMA GNMI SF 716813 X	11.314590	1,954	221.13	221.13	221.13
Collateral			USD	USD	1.000	3620A2L79	GNMA GNMI SF 716850 X	10.935374	5,697	622.97	622.97	622.97
Collateral			USD	USD	1.000	3620A2MM5	GNMA GNMI SF 716864 X	11.074051	23,847	2,640.85	2,640.85	2,640.85
Collateral			USD	USD	1.000	3620A2T55	GNMA GNMI SF 717072 X	7.724600	2,568	198.38	198.38	198.38
Collateral			USD	USD	1.000	3620A2UY0	GNMA GNMI SF 717099 X	7.295983	16,401	1,196.60	1,196.60	1,196.60
Collateral			USD	USD	1.000	3620A2VN3	GNMA GNMI SF 717121 X	12.471300	57	7.08	7.08	7.08



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Collateral			USD	USD	1.000	3620A2Z33	GNMA GNMI SF 717262 X	20.737602	1,815	376.48	376.48	376.48
Collateral			USD	USD	1.000	3620A3GL2	GNMA GNMI SF 717603 X	22.598185	825	186.44	186.44	186.44
Collateral			USD	USD	1.000	3620A3NM2	GNMA GNMI SF 717796 X	14.002026	355	49.68	49.68	49.68
Collateral			USD	USD	1.000	3620A3S88	GNMA GNMI SF 717943 X	22.274587	1,348	300.24	300.24	300.24
Collateral			USD	USD	1.000	3620A46M9	GNMA GNMI SF 719176 X	5.680157	79	4.52	4.52	4.52
Collateral			USD	USD	1.000	3620A4CX8	GNMA GNMI SF 718386 X	67.173778	2,078	1,395.94	1,395.94	1,395.94
Collateral			USD	USD	1.000	3620A4S52	GNMA GNMI SF 718840 X	26.673171	40	10.60	10.60	10.60
Collateral			USD	USD	1.000	3620A4TW2	GNMA GNMI SF 718865 X	8.020152	166	13.29	13.29	13.29
Collateral			USD	USD	1.000	3620A56L8	GNMA GNMI SF 720075 X	26.586656	2,040	542.39	542.39	542.39
Collateral			USD	USD	1.000	3620A5AX7	GNMA GNMI SF 719222 X	44.910019	2,271	1,019.98	1,019.98	1,019.98
Collateral			USD	USD	1.000	3620A5B73	GNMA GNMI SF 719262 X	32.750797	1,256	411.33	411.33	411.33
Collateral			USD	USD	1.000	3620A5QB8	GNMA GNMI SF 719650 X	30.013522	2,167	650.45	650.45	650.45
Collateral			USD	USD	1.000	3620A5UL1	GNMA GNMI SF 719787 X	27.713141	977	270.62	270.62	270.62
Collateral			USD	USD	1.000	3620A5YT0	GNMA GNMI SF 719922 X	28.536946	396	113.00	113.00	113.00
Collateral			USD	USD	1.000	3620A5ZH5	GNMA GNMI SF 719944 X	26.719440	28	7.59	7.59	7.59
Collateral			USD	USD	1.000	3620A5ZX0	GNMA GNMI SF 719958 X	11.186290	367	41.03	41.03	41.03
Collateral			USD	USD	1.000	3620A62B2	GNMA GNMI SF 720870 X	18.972882	3,435	651.74	651.74	651.74
Collateral			USD	USD	1.000	3620A63C9	GNMA GNMI SF 720895 X	11.619199	5,211	605.46	605.46	605.46
Collateral			USD	USD	1.000	3620A6B22	GNMA GNMI SF 720157 X	19.154458	1,136	217.51	217.51	217.51
Collateral			USD	USD	1.000	3620A6DC8	GNMA GNMI SF 720199 X	13.802367	224	30.88	30.88	30.88
Collateral			USD	USD	1.000	3620A6DF1	GNMA GNMI SF 720202 X	30.454425	119	36.31	36.31	36.31
Collateral			USD	USD	1.000	3620A6FM4	GNMA GNMI SF 720272 X	15.690933	2,964	465.06	465.06	465.06
Collateral			USD	USD	1.000	3620A6UN5	GNMA GNMI SF 720689 X	40.040542	110	44.14	44.14	44.14
Collateral			USD	USD	1.000	3620A6VV6	GNMA GNMI SF 720728 X	25.322338	2,271	575.11	575.11	575.11
Collateral			USD	USD	1.000	3620A7GB5	GNMA GNMI SF 721194 X	22.186320	28	6.30	6.30	6.30
Collateral			USD	USD	1.000	3620A7HD0	GNMA GNMI SF 721228 X	28.611429	1,987	568.59	568.59	568.59
Collateral			USD	USD	1.000	3620A7HU2	GNMA GNMI SF 721243 X	20.339925	45	9.24	9.24	9.24
Collateral			USD	USD	1.000	3620A7HY4	GNMA GNMI SF 721247 X	26.486418	62	16.54	16.54	16.54
Collateral			USD	USD	1.000	3620A7SN6	GNMA GNMI SF 721525 X	35.191027	1,419	499.53	499.53	499.53
Collateral			USD	USD	1.000	3620A7YU3	GNMA GNII SF 721723 C	21.793043	4,943	1,077.16	1,077.16	1,077.16
Collateral			USD	USD	1.000	3620A7YV1	GNMA GNII SF 721724 C	25.269790	2,795	706.33	706.33	706.33
Collateral			USD	USD	1.000	3620A86R9	GNMA GNMI SF 722780 X	14.003090	570	79.87	79.87	79.87
Collateral			USD	USD	1.000	3620A86W8	GNMA GNMI SF 722785 X	8.702086	147	12.75	12.75	12.75
Collateral			USD	USD	1.000	3620A87E7	GNMA GNMI SF 722793 X	6.408754	1,094	70.12	70.12	70.12
Collateral			USD	USD	1.000	3620A8D42	GNMA GNMI SF 722023 X	79.719000	1	0.91	0.91	0.91
Collateral			USD	USD	1.000	3620A8DG5	GNMA GNMI SF 722003 X	85.744729	17	14.78	14.78	14.78
Collateral			USD	USD	1.000	3620A8FV0	GNMA GNMI SF 722080 X	24.302080	361	87.77	87.77	87.77



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Collateral			USD	USD	1.000	3620A92Q3	GNMA GNII SF 723583 C	5.340793	767	40.94	40.94	40.94
Collateral			USD	USD	1.000	3620A94Q1	GNMA GNMI SF 723631 X	16.720174	1,939	324.19	324.19	324.19
Collateral			USD	USD	1.000	3620A95D9	GNMA GNMI SF 723644 X	30.018285	1,201	360.58	360.58	360.58
Collateral			USD	USD	1.000	3620A9A35	GNMA GNII SF 722826 C	62.076660	1,257	780.18	780.18	780.18
Collateral			USD	USD	1.000	3620A9MD0	GNMA GNMI SF 723156 X	11.688040	1,892	221.13	221.13	221.13
Collateral			USD	USD	1.000	3620A9MU2	GNMA GNMI SF 723171 X	17.678340	1,900	335.87	335.87	335.87
Collateral			USD	USD	1.000	3620A9P21	GNMA GNMI SF 723241 X	12.377252	942	116.60	116.60	116.60
Collateral			USD	USD	1.000	3620A9P96	GNMA GNMI SF 723248 X	42.515520	568	241.40	241.40	241.40
Collateral			USD	USD	1.000	3620A9PM7	GNMA GNMI SF 723228 X	31.062840	9,085	2,821.95	2,821.95	2,821.95
Collateral			USD	USD	1.000	3620A9PW5	GNMA GNMI SF 723237 X	14.420987	1,158	166.98	166.98	166.98
Collateral			USD	USD	1.000	3620A9PZ8	GNMA GNMI SF 723240 X	13.765891	808	111.22	111.22	111.22
Collateral			USD	USD	1.000	3620A9RQ6	GNMA GNMI SF 723295 X	40.836004	1,018	415.79	415.79	415.79
Collateral			USD	USD	1.000	3620A9RX1	GNMA GNMI SF 723302 X	11.027544	301	33.15	33.15	33.15
Collateral			USD	USD	1.000	3620A9S44	GNMA GNMI SF 723339 X	26.757904	1,533	410.21	410.21	410.21
Collateral			USD	USD	1.000	3620A9TG6	GNMA GNMI SF 723351 X	12.224426	101	12.40	12.40	12.40
Collateral			USD	USD	1.000	3620A9TH4	GNMA GNMI SF 723352 X	11.850368	955	113.19	113.19	113.19
Collateral			USD	USD	1.000	3620A9TN1	GNMA GNMI SF 723357 X	9.703678	1,790	173.71	173.71	173.71
Collateral			USD	USD	1.000	3620A9TQ4	GNMA GNMI SF 723359 X	15.684317	3,463	543.19	543.19	543.19
Collateral			USD	USD	1.000	3620A9V32	GNMA GNMI SF 723434 X	14.342670	3,123	447.90	447.90	447.90
Collateral			USD	USD	1.000	3620A9V65	GNMA GNMI SF 723437 X	16.463566	80	13.10	13.10	13.10
Collateral			USD	USD	1.000	3620A9VX6	GNMA GNMI SF 723430 X	17.167913	412	70.68	70.68	70.68
Collateral			USD	USD	1.000	3620A9WY3	GNMA GNMI SF 723463 X	32.194029	2,492	802.38	802.38	802.38
Collateral			USD	USD	1.000	3620A9ZB0	GNMA GNMI SF 723538 X	17.297237	544	94.11	94.11	94.11
Collateral			USD	USD	1.000	3620A9ZD6	GNMA GNMI SF 723540 X	15.527093	194	30.10	30.10	30.10
Collateral			USD	USD	1.000	3620A9ZE4	GNMA GNMI SF 723541 X	15.215372	1,761	268.00	268.00	268.00
Collateral			USD	USD	1.000	3620AAAU2	GNMA GNMI SF 723719 X	26.638830	486	129.58	129.58	129.58
Collateral			USD	USD	1.000	3620AABP2	GNMA GNMI SF 723746 X	16.178112	271	43.83	43.83	43.83
Collateral			USD	USD	1.000	3620AACN6	GNMA GNMI SF 723777 X	34.211892	282	96.57	96.57	96.57
Collateral			USD	USD	1.000	3620AAEN4	GNMA GNMI SF 723841 X	34.319112	142	48.72	48.72	48.72
Collateral			USD	USD	1.000	3620AASD1	GNMA GNMI SF 724216 X	20.437499	221	45.19	45.19	45.19
Collateral			USD	USD	1.000	3620AASG4	GNMA GNMI SF 724219 X	42.615560	6,353	2,707.19	2,707.19	2,707.19
Collateral			USD	USD	1.000	3620AAST6	GNMA GNMI SF 724230 X	31.504044	2,012	633.74	633.74	633.74
Collateral			USD	USD	1.000	3620AATC2	GNMA GNMI SF 724247 X	19.162685	783	150.10	150.10	150.10
Collateral			USD	USD	1.000	3620AATN8	GNMA GNMI SF 724257 X	7.944037	1,308	103.90	103.90	103.90
Collateral			USD	USD	1.000	3620AATY4	GNMA GNMI SF 724267 X	24.644392	3,019	744.06	744.06	744.06
Collateral			USD	USD	1.000	3620AAWB0	GNMA GNMI SF 724342 X	13.305671	321	42.71	42.71	42.71
Collateral			USD	USD	1.000	3620AAYE2	GNMA GNMI SF 724409 X	23.520932	2,330	548.10	548.10	548.10



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Collateral			USD	USD	1.000	3620AB6X9	GNMA GNMI SF 725486 X	10.850965	309	33.57	33.57	33.57
Collateral			USD	USD	1.000	3620ABPF7	GNMA GNMI SF 725022 X	14.798435	2,314	342.48	342.48	342.48
Collateral			USD	USD	1.000	3620AC3Z5	GNMA GNMI SF 726316 X	25.423707	681	173.22	173.22	173.22
Collateral			USD	USD	1.000	3620AC6N9	GNMA GNMI SF 726377 X	16.063028	286	45.91	45.91	45.91
Collateral			USD	USD	1.000	3620AC6T6	GNMA GNMI SF 726382 X	38.106427	2,890	1,101.30	1,101.30	1,101.30
Collateral			USD	USD	1.000	3620AC6V1	GNMA GNMI SF 726384 X	23.559613	3,029	713.53	713.53	713.53
Collateral			USD	USD	1.000	3620ACA61	GNMA GNII SF 725529 C	18.878314	3,128	590.58	590.58	590.58
Collateral			USD	USD	1.000	3620ACMJ0	GNMA GNMI SF 725861 X	16.380650	97	15.92	15.92	15.92
Collateral			USD	USD	1.000	3620ACVF8	GNMA GNMI SF 726114 X	13.202921	154	20.34	20.34	20.34
Collateral			USD	USD	1.000	3620ACZ31	GNMA GNMI SF 726262 X	19.858847	2,063	409.67	409.67	409.67
Collateral			USD	USD	1.000	3620ADB50	GNMA GNMI SF 726460 X	39.013384	2	0.70	0.70	0.70
Collateral			USD	USD	1.000	3620ADDK5	GNMA GNMI SF 726506 X	48.166689	366	176.45	176.45	176.45
Collateral			USD	USD	1.000	3620ADMN9	GNMA GNMI SF 726765 X	17.783550	500	88.86	88.86	88.86
Collateral			USD	USD	1.000	3620ADNY4	GNMA GNMI SF 726807 X	15.579988	6,055	943.34	943.34	943.34
Collateral			USD	USD	1.000	3620ADPR7	GNMA GNMI SF 726832 X	26.691986	827	220.64	220.64	220.64
Collateral			USD	USD	1.000	3620ADPU0	GNMA GNMI SF 726835 X	29.283633	34	9.98	9.98	9.98
Collateral			USD	USD	1.000	3620ADPV8	GNMA GNMI SF 726836 X	7.381237	34	2.51	2.51	2.51
Collateral			USD	USD	1.000	3620ADR38	GNMA GNMI SF 726906 X	18.714286	6	1.18	1.18	1.18
Collateral			USD	USD	1.000	3620AEQ86	GNMA GNMI SF 727779 X	3.246675	1,616	52.47	52.47	52.47
Collateral			USD	USD	1.000	3620AEQZ6	GNMA GNMI SF 727772 X	5.128091	1,147	58.83	58.83	58.83
Collateral			USD	USD	1.000	3620AERT9	GNMA GNMI SF 727798 X	17.810725	45	8.09	8.09	8.09
Collateral			USD	USD	1.000	3620AF3X3	GNMA GNMI SF 729014 X	33.319474	86	28.76	28.76	28.76
Collateral			USD	USD	1.000	3620AF4W4	GNMA GNMI SF 729037 X	21.138540	170	36.01	36.01	36.01
Collateral			USD	USD	1.000	3620AFH34	GNMA GNMI SF 728450 X	17.431369	945	164.75	164.75	164.75
Collateral			USD	USD	1.000	3620AFYG6	GNMA GNMI SF 728911 X	27.114574	107	28.94	28.94	28.94
Collateral			USD	USD	1.000	3620AFYV3	GNMA GNMI SF 728924 X	23.283532	9,190	2,139.83	2,139.83	2,139.83
Collateral			USD	USD	1.000	3620AG2B0	GNMA GNMI SF 729870 X	9.683749	1,817	175.95	175.95	175.95
Collateral			USD	USD	1.000	3620AGP33	GNMA GNMI SF 729542 X	24.991309	863	215.58	215.58	215.58
Collateral			USD	USD	1.000	3620AGR72	GNMA GNMI SF 729610 X	23.229796	1,888	438.65	438.65	438.65
Collateral			USD	USD	1.000	3620AGT96	GNMA GNMI SF 729676 X	18.332225	184	33.75	33.75	33.75
Collateral			USD	USD	1.000	3620AGU52	GNMA GNMI SF 729704 X	9.183889	3,226	296.30	296.30	296.30
Collateral			USD	USD	1.000	3620AHM42	GNMA GNMI SF 730379 X	14.217301	423	60.08	60.08	60.08
Collateral			USD	USD	1.000	3620AJ2H1	GNMA GNMI SF 731676 X	46.905842	1,224	574.21	574.21	574.21
Collateral			USD	USD	1.000	3620AJZ28	GNMA GNMI SF 731661 X	15.817659	314	49.70	49.70	49.70
Collateral			USD	USD	1.000	3620AJZD4	GNMA GNMI SF 731640 X	6.958802	730	50.81	50.81	50.81
Collateral			USD	USD	1.000	3620AJZJ1	GNMA GNMI SF 731645 X	16.113869	4,826	777.69	777.69	777.69
Collateral			USD	USD	1.000	3620AJZQ5	GNMA GNMI SF 731651 X	12.874176	414	53.29	53.29	53.29



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Collateral			USD	USD	1.000	3620AJZW2	GNMA GNMI SF 731657 X	13.736528	6,650	913.50	913.50	913.50
Collateral			USD	USD	1.000	3620AKFV3	GNMA GNMI SF 731980 X	29.090307	1,419	412.93	412.93	412.93
Collateral			USD	USD	1.000	3620AKJF4	GNMA GNMI SF 732062 X	33.079093	97	32.18	32.18	32.18
Collateral			USD	USD	1.000	3620AKJK3	GNMA GNMI SF 732066 X	25.094403	2,397	601.43	601.43	601.43
Collateral			USD	USD	1.000	3620AKW51	GNMA GNMI SF 732468 X	3.933524	249	9.79	9.79	9.79
Collateral			USD	USD	1.000	3620AKWN2	GNMA GNMI SF 732453 X	14.513407	1,136	164.81	164.81	164.81
Collateral			USD	USD	1.000	3620AKXM3	GNMA GNMI SF 732484 X	27.257447	722	196.76	196.76	196.76
Collateral			USD	USD	1.000	3620AKXS0	GNMA GNMI SF 732489 X	19.425709	864	167.74	167.74	167.74
Collateral			USD	USD	1.000	3620AKXU5	GNMA GNMI SF 732491 X	8.352913	2,945	246.02	246.02	246.02
Collateral			USD	USD	1.000	3620AKYB6	GNMA GNMI SF 732506 X	22.971346	1,116	256.35	256.35	256.35
Collateral			USD	USD	1.000	3620AKYL4	GNMA GNMI SF 732515 X	21.304019	1,924	409.98	409.98	409.98
Collateral			USD	USD	1.000	3620AKYN0	GNMA GNMI SF 732517 X	26.357791	440	115.88	115.88	115.88
Collateral			USD	USD	1.000	3620AL2Z6	GNMA GNMI SF 733492 X	42.978124	1,373	589.93	589.93	589.93
Collateral			USD	USD	1.000	3620AL7M0	GNMA GNMI SF 733600 X	36.758257	292	107.32	107.32	107.32
Collateral			USD	USD	1.000	3620ALF66	GNMA GNMI SF 732889 X	41.992567	1,989	835.29	835.29	835.29
Collateral			USD	USD	1.000	3620ALND2	GNMA GNMI SF 733088 X	24.080702	568	136.73	136.73	136.73
Collateral			USD	USD	1.000	3620ALQU1	GNMA GNMI SF 733167 X	9.919668	3,691	366.10	366.10	366.10
Collateral			USD	USD	1.000	3620ALV43	GNMA GNMI SF 733335 X	9.745314	122	11.84	11.84	11.84
Collateral			USD	USD	1.000	3620ALY24	GNMA GNMI SF 733429 X	96.814620	1,196	1,158.18	1,158.18	1,158.18
Collateral			USD	USD	1.000	3620AM5A6	GNMA GNII SF 734441 C	45.213338	1,378	623.14	623.14	623.14
Collateral			USD	USD	1.000	3620AMA44	GNMA GNMI SF 733627 X	35.733413	477	170.59	170.59	170.59
Collateral			USD	USD	1.000	3620AMAJ1	GNMA GNMI SF 733609 X	22.172330	1,987	440.62	440.62	440.62
Collateral			USD	USD	1.000	3620AMCG5	GNMA GNMI SF 733671 X	25.023853	121	30.39	30.39	30.39
Collateral			USD	USD	1.000	3620AMED0	GNMA GNMI SF 733732 X	39.532588	110	43.44	43.44	43.44
Collateral			USD	USD	1.000	3620AMEE8	GNMA GNMI SF 733733 X	27.992625	1,169	327.22	327.22	327.22
Collateral			USD	USD	1.000	3620AMF23	GNMA GNMI SF 733785 X	53.107783	5,678	3,015.41	3,015.41	3,015.41
Collateral			USD	USD	1.000	3620AMGG1	GNMA GNMI SF 733799 X	11.997009	554	66.41	66.41	66.41
Collateral			USD	USD	1.000	3620AMR20	GNMA GNMI SF 734105 X	50.682582	62	31.65	31.65	31.65
Collateral			USD	USD	1.000	3620AMRJ3	GNMA GNMI SF 734089 X	50.643973	85	43.13	43.13	43.13
Collateral			USD	USD	1.000	3620AMRZ7	GNMA GNMI SF 734104 X	44.637554	4,831	2,156.42	2,156.42	2,156.42
Collateral			USD	USD	1.000	3620AMS45	GNMA GNMI SF 734139 X	17.701732	1,870	331.04	331.04	331.04
Collateral			USD	USD	1.000	3620AMXT4	GNMA GNMI SF 734290 X	47.830581	360	172.14	172.14	172.14
Collateral			USD	USD	1.000	3620AN5R7	GNMA GNMI SF 735356 X	31.902709	2,271	724.56	724.56	724.56
Collateral			USD	USD	1.000	3620ANFK1	GNMA GNMI SF 734670 X	14.988141	2,100	314.80	314.80	314.80
Collateral			USD	USD	1.000	3620APW35	GNMA GNMI SF 736066 X	22.431625	908	203.78	203.78	203.78
Collateral			USD	USD	1.000	3620APZ24	GNMA GNMI SF 736161 X	52.101496	31	16.14	16.14	16.14
Collateral			USD	USD	1.000	3620AQ7E7	GNMA GNMI SF 737193 X	17.559865	459	80.59	80.59	80.59



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Collateral			USD	USD	1.000	3620AQ7G2	GNMA GNMI SF 737195 X	18.218586	7,977	1,453.38	1,453.38	1,453.38
Collateral			USD	USD	1.000	3620AQK93	GNMA GNMI SF 736620 X	29.066522	5,656	1,643.90	1,643.90	1,643.90
Collateral			USD	USD	1.000	3620AQKV4	GNMA GNMI SF 736608 X	28.188410	681	192.06	192.06	192.06
Collateral			USD	USD	1.000	3620AQLD3	GNMA GNMI SF 736624 X	39.276839	13,295	5,221.96	5,221.96	5,221.96
Collateral			USD	USD	1.000	3620AQM34	GNMA GNMI SF 736678 X	15.578786	9,436	1,470.03	1,470.03	1,470.03
Collateral			USD	USD	1.000	3620AQN33	GNMA GNMI SF 736710 X	19.126460	1,467	280.50	280.50	280.50
Collateral			USD	USD	1.000	3620AQQV8	GNMA GNMI SF 736768 X	69.169254	1,687	1,166.88	1,166.88	1,166.88
Collateral			USD	USD	1.000	3620AQWV1	GNMA GNMI SF 736960 X	42.179347	305	128.82	128.82	128.82
Collateral			USD	USD	1.000	3620AQXV0	GNMA GNII SF 736992 C	12.158021	2,071	251.84	251.84	251.84
Collateral			USD	USD	1.000	3620AQY98	GNMA GNMI SF 737036 X	14.881382	62	9.29	9.29	9.29
Collateral			USD	USD	1.000	3620AQYB3	GNMA GNMI SF 737006 X	48.271461	365	176.01	176.01	176.01
Collateral			USD	USD	1.000	3620AQYM9	GNMA GNMI SF 737016 X	52.202291	363	189.70	189.70	189.70
Collateral			USD	USD	1.000	3620AQZA4	GNMA GNMI SF 737037 X	16.573495	227	37.64	37.64	37.64
Collateral			USD	USD	1.000	3620AR2G5	GNMA GNII SF 737975 C	7.240345	312	22.61	22.61	22.61
Collateral			USD	USD	1.000	3620AR2X8	GNMA GNMI SF 737990 X	36.915525	1,218	449.57	449.57	449.57
Collateral			USD	USD	1.000	3620ARBK6	GNMA GNII SF 737242 C	5.948641	2,879	171.25	171.25	171.25
Collateral			USD	USD	1.000	3620ARBL4	GNMA GNII SF 737243 C	9.832804	7,499	737.35	737.35	737.35
Collateral			USD	USD	1.000	3620ARC74	GNMA GNMI SF 737294 X	20.586009	2,137	439.86	439.86	439.86
Collateral			USD	USD	1.000	3620ARCB5	GNMA GNMI SF 737266 X	27.988155	11,383	3,186.00	3,186.00	3,186.00
Collateral			USD	USD	1.000	3620ARCE9	GNMA GNMI SF 737269 X	16.308782	1,527	249.04	249.04	249.04
Collateral			USD	USD	1.000	3620ARCP4	GNMA GNMI SF 737278 X	51.032915	9,115	4,651.69	4,651.69	4,651.69
Collateral			USD	USD	1.000	3620ARCX7	GNMA GNMI SF 737286 X	35.695093	668	238.37	238.37	238.37
Collateral			USD	USD	1.000	3620ARDP3	GNMA GNMI SF 737310 X	34.386715	227	78.10	78.10	78.10
Collateral			USD	USD	1.000	3620ARE80	GNMA GNMI SF 737359 X	31.377593	31	9.62	9.62	9.62
Collateral			USD	USD	1.000	3620AREV9	GNMA GNMI SF 737348 X	20.877906	568	118.54	118.54	118.54
Collateral			USD	USD	1.000	3620ARFS5	GNMA GNMI SF 737377 X	14.867521	31,974	4,753.75	4,753.75	4,753.75
Collateral			USD	USD	1.000	3620ARFX4	GNMA GNMI SF 737382 X	21.906037	1,088	238.31	238.31	238.31
Collateral			USD	USD	1.000	3620ARHG9	GNMA GNMI SF 737431 X	16.542565	739	122.29	122.29	122.29
Collateral			USD	USD	1.000	3620ARJ36	GNMA GNII SF 737482 C	15.524480	2,831	439.42	439.42	439.42
Collateral			USD	USD	1.000	3620ARJ51	GNMA GNII SF 737484 C	10.979679	2,804	307.92	307.92	307.92
Collateral			USD	USD	1.000	3620ARJT9	GNMA GNII SF 737474 C	58.983795	1,676	988.64	988.64	988.64
Collateral			USD	USD	1.000	3620ARR29	GNMA GNMI SF 737705 X	39.561230	87	34.40	34.40	34.40
Collateral			USD	USD	1.000	3620ARUN9	GNMA GNMI SF 737789 X	49.926088	11,356	5,669.52	5,669.52	5,669.52
Collateral			USD	USD	1.000	3620AS2S7	GNMA GNMI SF 738885 X	56.541945	871	492.68	492.68	492.68
Collateral			USD	USD	1.000	3620AS2T5	GNMA GNMI SF 738886 X	64.869517	169	109.48	109.48	109.48
Collateral			USD	USD	1.000	3620ASAH2	GNMA GNMI SF 738108 X	34.864161	2,349	819.01	819.01	819.01
Collateral			USD	USD	1.000	3620ASAQ2	GNMA GNMI SF 738115 X	26.681851	69	18.35	18.35	18.35



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Collateral			USD	USD	1.000	3620ASD55	GNMA GNMI SF 738224 X	22.466568	701	157.50	157.50	157.50
Collateral			USD	USD	1.000	3620ASE47	GNMA GNMI SF 738255 X	17.318911	1,032	178.75	178.75	178.75
Collateral			USD	USD	1.000	3620ASGY9	GNMA GNMI SF 738315 X	41.571874	473	196.76	196.76	196.76
Collateral			USD	USD	1.000	3620ASHQ5	GNMA GNII SF 738339 C	20.827168	10,309	2,147.13	2,147.13	2,147.13
Collateral			USD	USD	1.000	3620ASKV0	GNMA GNMI SF 738408 X	22.546827	246	55.56	55.56	55.56
Collateral			USD	USD	1.000	3620ASLZ0	GNMA GNII SF 738444 C	13.298980	3,345	444.80	444.80	444.80
Collateral			USD	USD	1.000	3620ASPW3	GNMA GNMI SF 738537 X	16.414518	280	46.04	46.04	46.04
Collateral			USD	USD	1.000	3620ASTP4	GNMA GNMI SF 738658 X	5.343150	1,037	55.41	55.41	55.41
Collateral			USD	USD	1.000	3620ASUC1	GNMA GNII SF 738679 C	10.038800	28	2.85	2.85	2.85
Collateral			USD	USD	1.000	3620ASWU9	GNMA GNII SF 738759 C	52.156918	5,476	2,856.13	2,856.13	2,856.13
Collateral			USD	USD	1.000	3620ASWW5	GNMA GNII SF 738761 C	62.247479	194	120.55	120.55	120.55
Collateral			USD	USD	1.000	3620AUHK3	GNMA GNMI SF 740134 X	68.915291	571	393.49	393.49	393.49
Collateral			USD	USD	1.000	3620AVCW0	GNMA GNMI SF 740885 X	41.847840	2,839	1,188.04	1,188.04	1,188.04
Collateral			USD	USD	1.000	3620AVE73	GNMA GNMI SF 740958 X	15.863820	114	18.01	18.01	18.01
Collateral			USD	USD	1.000	3620AVFB3	GNMA GNMI SF 740962 X	4.824528	342	16.49	16.49	16.49
Collateral			USD	USD	1.000	3620AVFF4	GNMA GNMI SF 740966 X	32.835715	681	223.73	223.73	223.73
Collateral			USD	USD	1.000	3620AVLR1	GNMA GNII SF 741136 C	41.887244	745	312.10	312.10	312.10
Collateral			USD	USD	1.000	3620AVQ47	GNMA GNMI SF 741275 X	11.803768	29	3.43	3.43	3.43
Collateral			USD	USD	1.000	3620AVRR5	GNMA GNMI SF 741296 X	27.412178	2,727	747.56	747.56	747.56
Collateral			USD	USD	1.000	3620AVT51	GNMA GNMI SF 741372 X	33.456265	1,564	523.17	523.17	523.17
Collateral			USD	USD	1.000	3620AVU83	GNMA GNMI SF 741407 X	36.839607	1,737	640.04	640.04	640.04
Collateral			USD	USD	1.000	3620AW4L1	GNMA GNMI SF 742527 X	14.801774	4	0.66	0.66	0.66
Collateral			USD	USD	1.000	3620AWFB1	GNMA GNMI SF 741862 X	46.222279	1,700	785.95	785.95	785.95
Collateral			USD	USD	1.000	3620AWT26	GNMA GNII SF 742269 C	11.713664	6,643	778.14	778.14	778.14
Collateral			USD	USD	1.000	3620AXKE7	GNMA GNII SF 742893 C	54.794601	2,982	1,634.15	1,634.15	1,634.15
Collateral			USD	USD	1.000	3620AXKH0	GNMA GNII SF 742896 C	60.272017	2,430	1,464.76	1,464.76	1,464.76
Collateral			USD	USD	1.000	3620AXQ76	GNMA GNMI SF 743078 X	24.771131	313	77.52	77.52	77.52
Collateral			USD	USD	1.000	3620AXRF7	GNMA GNMI SF 743086 X	20.365369	559	113.78	113.78	113.78
Collateral			USD	USD	1.000	3620AXRR1	GNMA GNMI SF 743096 X	18.913222	30	5.75	5.75	5.75
Collateral			USD	USD	1.000	3620AXSW9	GNMA GNMI SF 743133 X	20.884944	116	24.21	24.21	24.21
Collateral			USD	USD	1.000	3620AY6Q4	GNMA GNMI SF 744379 X	51.722740	792	409.75	409.75	409.75
Collateral			USD	USD	1.000	3620AYKX3	GNMA GNMI SF 743810 X	22.717697	1,153	261.99	261.99	261.99
Collateral			USD	USD	1.000	3620AYLT1	GNMA GNMI SF 743838 X	20.874952	1,142	238.48	238.48	238.48
Collateral			USD	USD	1.000	3620AYTR7	GNMA GNMI SF 744060 X	5.725187	1,138	65.17	65.17	65.17
Collateral			USD	USD	1.000	3620AYU61	GNMA GNMI SF 744105 X	62.226577	103	64.32	64.32	64.32
Collateral			USD	USD	1.000	3620AYUN4	GNMA GNMI SF 744089 X	2.512094	6,168	154.96	154.96	154.96
Collateral			USD	USD	1.000	3620C02A5	GNMA GNMI SF 745169 X	13.766146	1,173	161.52	161.52	161.52



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Collateral			USD	USD	1.000	3620C02K3	GNMA GNMI SF 745178 X	17.265185	1,784	307.96	307.96	307.96
Collateral			USD	USD	1.000	3620C04V7	GNMA GNMI SF 745236 X	22.898564	159	36.40	36.40	36.40
Collateral			USD	USD	1.000	3620C05B0	GNMA GNMI SF 745242 X	26.437033	369	97.54	97.54	97.54
Collateral			USD	USD	1.000	3620C06G8	GNMA GNMI SF 745271 X	25.845205	84	21.69	21.69	21.69
Collateral			USD	USD	1.000	3620C06L7	GNMA GNMI SF 745275 X	10.081223	687	69.22	69.22	69.22
Collateral			USD	USD	1.000	3620C06T0	GNMA GNMI SF 745282 X	14.564775	75	10.88	10.88	10.88
Collateral			USD	USD	1.000	3620C07C6	GNMA GNMI SF 745291 X	27.522177	85	23.40	23.40	23.40
Collateral			USD	USD	1.000	3620C0W61	GNMA GNMI SF 745069 X	21.450551	11,356	2,435.89	2,435.89	2,435.89
Collateral			USD	USD	1.000	3620C0X60	GNMA GNMI SF 745101 X	19.020915	8,134	1,547.22	1,547.22	1,547.22
Collateral			USD	USD	1.000	3620C0XF0	GNMA GNMI SF 745078 X	7.883175	1,205	94.95	94.95	94.95
Collateral			USD	USD	1.000	3620C0ZE1	GNMA GNMI SF 745141 X	6.031462	1,107	66.78	66.78	66.78
Collateral			USD	USD	1.000	3620C13L8	GNMA GNMI SF 746103 X	47.043329	1,788	841.17	841.17	841.17
Collateral			USD	USD	1.000	3620C16N1	GNMA GNII SF 746177 C	23.618758	1,207	285.08	285.08	285.08
Collateral			USD	USD	1.000	3620C1HA7	GNMA GNII SF 745525 C	18.912420	1,175	222.28	222.28	222.28
Collateral			USD	USD	1.000	3620C3AY8	GNMA GNMI SF 747123 X	13.554298	1,790	242.57	242.57	242.57
Collateral			USD	USD	1.000	3620C42R0	GNMA GNMI SF 748784 X	36.297187	2,981	1,082.16	1,082.16	1,082.16
Collateral			USD	USD	1.000	3620C45W6	GNMA GNII SF 748861 C	21.921235	1,497	328.20	328.20	328.20
Collateral			USD	USD	1.000	3620C4HG8	GNMA GNMI SF 748231 X	16.272176	352	57.35	57.35	57.35
Collateral			USD	USD	1.000	3620C4SA9	GNMA GNMI SF 748513 X	44.787843	572	256.12	256.12	256.12
Collateral			USD	USD	1.000	3620C4W71	GNMA GNMI SF 748670 X	47.030165	366	171.92	171.92	171.92
Collateral			USD	USD	1.000	3620C4XB1	GNMA GNMI SF 748674 X	42.424376	1,427	605.40	605.40	605.40
Collateral			USD	USD	1.000	3620C5RZ2	GNMA GNMI SF 749404 X	51.329915	359	184.06	184.06	184.06
Collateral			USD	USD	1.000	3620C5ZX8	GNMA GNMI SF 749658 X	41.934786	4,502	1,888.05	1,888.05	1,888.05
Collateral			USD	USD	1.000	3620C6BJ3	GNMA GNMI SF 749841 X	35.481178	1,149	407.51	407.51	407.51
Collateral			USD	USD	1.000	3620C6M77	GNMA GNMI SF 750182 X	43.522731	199	86.49	86.49	86.49
Collateral			USD	USD	1.000	3620C6R98	GNMA GNMI SF 750312 X	55.689049	47	26.13	26.13	26.13
Collateral			USD	USD	1.000	36210A2E6	GNMA GNMI SF 486873 X	0.815331	55	0.45	0.45	0.45
Collateral			USD	USD	1.000	36210A2H9	GNMA GNMI SF 486876 X	1.715960	28	0.49	0.49	0.49
Collateral			USD	USD	1.000	36210A5L7	GNMA GNMI SF 486951 X	0.619269	135	0.84	0.84	0.84
Collateral			USD	USD	1.000	36210A5V5	GNMA GNMI SF 486960 X	1.425920	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36210A6R3	GNMA GNMI SF 486980 X	2.106432	897	18.90	18.90	18.90
Collateral			USD	USD	1.000	36210AA64	GNMA GNMI SF 486129 X	0.179722	261	0.47	0.47	0.47
Collateral			USD	USD	1.000	36210AMT1	GNMA GNMI SF 486470 X	0.406573	125	0.51	0.51	0.51
Collateral			USD	USD	1.000	36210AN94	GNMA GNMI SF 486516 X	0.812070	715	5.81	5.81	5.81
Collateral			USD	USD	1.000	36210APB7	GNMA GNMI SF 486518 X	0.295132	77	0.23	0.23	0.23
Collateral			USD	USD	1.000	36210APY7	GNMA GNMI SF 486539 X	0.636591	125	0.80	0.80	0.80
Collateral			USD	USD	1.000	36210ART6	GNMA GNMI SF 486598 X	1.042783	68	0.71	0.71	0.71



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Collateral			USD	USD	1.000	36210ASJ7	GNMA GNMI SF 486621 X	0.639193	65	0.41	0.41	0.41
Collateral			USD	USD	1.000	36210AYB7	GNMA GNMI SF 486806 X	2.758625	227	6.27	6.27	6.27
Collateral			USD	USD	1.000	36210AZF7	GNMA GNMI SF 486842 X	1.347872	44	0.60	0.60	0.60
Collateral			USD	USD	1.000	36210AZG5	GNMA GNMI SF 486843 X	1.960610	34	0.68	0.68	0.68
Collateral			USD	USD	1.000	36210B3T0	GNMA GNMI SF 487810 X	11.389306	3,110	354.25	354.25	354.25
Collateral			USD	USD	1.000	36210BB20	GNMA GNMI SF 487057 X	0.871880	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36210BB38	GNMA GNMI SF 487058 X	0.655707	85	0.56	0.56	0.56
Collateral			USD	USD	1.000	36210BB61	GNMA GNMI SF 487061 X	0.962800	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36210BBB0	GNMA GNMI SF 487034 X	0.686533	51	0.35	0.35	0.35
Collateral			USD	USD	1.000	36210BBZ7	GNMA GNMI SF 487056 X	1.484640	28	0.42	0.42	0.42
Collateral			USD	USD	1.000	36210BCG8	GNMA GNMI SF 487071 X	4.139217	131	5.41	5.41	5.41
Collateral			USD	USD	1.000	36210BD85	GNMA GNMI SF 487127 X	0.827400	28	0.23	0.23	0.23
Collateral			USD	USD	1.000	36210BD93	GNMA GNMI SF 487128 X	0.755400	5,318	40.17	40.17	40.17
Collateral			USD	USD	1.000	36210BDM4	GNMA GNMI SF 487108 X	1.650488	5,451	89.96	89.96	89.96
Collateral			USD	USD	1.000	36210BDN2	GNMA GNMI SF 487109 X	0.513143	40	0.20	0.20	0.20
Collateral			USD	USD	1.000	36210BG66	GNMA GNMI SF 487221 X	0.621490	208	1.29	1.29	1.29
Collateral			USD	USD	1.000	36210BGF6	GNMA GNMI SF 487198 X	1.900680	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36210BT62	GNMA GNMI SF 487573 X	2.493848	404	10.08	10.08	10.08
Collateral			USD	USD	1.000	36210BUH6	GNMA GNMI SF 487584 X	2.567443	79	2.04	2.04	2.04
Collateral			USD	USD	1.000	36210BX26	GNMA GNMI SF 487697 X	8.081617	2,508	202.71	202.71	202.71
Collateral			USD	USD	1.000	36210BYG4	GNMA GNMI SF 487711 X	17.105886	596	101.98	101.98	101.98
Collateral			USD	USD	1.000	36210C5A7	GNMA GNMI SF 488741 X	3.403280	28	0.97	0.97	0.97
Collateral			USD	USD	1.000	36210CBZ5	GNMA GNMI SF 487956 X	2.468232	142	3.50	3.50	3.50
Collateral			USD	USD	1.000	36210CLN1	GNMA GNMI SF 488233 X	3.126191	2,026	63.32	63.32	63.32
Collateral			USD	USD	1.000	36210CMU4	GNMA GNMI SF 488271 X	1.054549	1,186	12.50	12.50	12.50
Collateral			USD	USD	1.000	36210CPS6	GNMA GNMI SF 488333 X	4.401544	52	2.31	2.31	2.31
Collateral			USD	USD	1.000	36210D2B6	GNMA GNMI SF 489570 X	1.376987	72	0.99	0.99	0.99
Collateral			USD	USD	1.000	36210DGZ8	GNMA GNMI SF 489016 X	1.034600	28	0.29	0.29	0.29
Collateral			USD	USD	1.000	36210DK75	GNMA GNMI SF 489118 X	0.348188	199	0.69	0.69	0.69
Collateral			USD	USD	1.000	36210DKV2	GNMA GNMI SF 489108 X	2.199190	114	2.50	2.50	2.50
Collateral			USD	USD	1.000	36210EG78	GNMA GNMI SF 489922 X	1.690426	36	0.61	0.61	0.61
Collateral			USD	USD	1.000	36210EHE2	GNMA GNMI SF 489929 X	3.821805	52	1.99	1.99	1.99
Collateral			USD	USD	1.000	36210EKV0	GNMA GNMI SF 490008 X	2.380829	40	0.95	0.95	0.95
Collateral			USD	USD	1.000	36210ENC9	GNMA GNMI SF 490087 X	0.701646	311	2.19	2.19	2.19
Collateral			USD	USD	1.000	36210ENM7	GNMA GNMI SF 490096 X	2.627851	267	7.01	7.01	7.01
Collateral			USD	USD	1.000	36210ENW5	GNMA GNMI SF 490105 X	1.746481	31	0.54	0.54	0.54
Collateral			USD	USD	1.000	36210EPE3	GNMA GNMI SF 490121 X	2.130040	85	1.81	1.81	1.81



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Collateral			USD	USD	1.000	36210EQW2	GNMA GNMI SF 490169 X	0.802200	91	0.73	0.73	0.73
Collateral			USD	USD	1.000	36210ES67	GNMA GNMI SF 490241 X	0.006100	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	36210ESR1	GNMA GNMI SF 490228 X	0.079953	97	0.08	0.08	0.08
Collateral			USD	USD	1.000	36210ETT6	GNMA GNMI SF 490262 X	0.551426	2,271	12.52	12.52	12.52
Collateral			USD	USD	1.000	36210EUC1	GNMA GNMI SF 490279 X	0.807100	60	0.48	0.48	0.48
Collateral			USD	USD	1.000	36210FDC7	GNMA GNMI SF 490699 X	1.976320	28	0.56	0.56	0.56
Collateral			USD	USD	1.000	36210FFJ0	GNMA GNMI SF 490769 X	1.131440	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36210FFK7	GNMA GNMI SF 490770 X	2.195160	28	0.62	0.62	0.62
Collateral			USD	USD	1.000	36210FHC3	GNMA GNMI SF 490827 X	0.698370	83	0.58	0.58	0.58
Collateral			USD	USD	1.000	36210FLE4	GNMA GNMI SF 490925 X	1.133281	33	0.38	0.38	0.38
Collateral			USD	USD	1.000	36210FLG9	GNMA GNMI SF 490927 X	1.309329	5,247	68.70	68.70	68.70
Collateral			USD	USD	1.000	36210FNY8	GNMA GNMI SF 491007 X	2.381601	455	10.83	10.83	10.83
Collateral			USD	USD	1.000	36210FRF5	GNMA GNMI SF 491086 X	2.710200	28	0.77	0.77	0.77
Collateral			USD	USD	1.000	36210FS98	GNMA GNMI SF 491144 X	1.860840	28	0.53	0.53	0.53
Collateral			USD	USD	1.000	36210FTJ5	GNMA GNMI SF 491153 X	1.168540	57	0.66	0.66	0.66
Collateral			USD	USD	1.000	36210FU20	GNMA GNMI SF 491201 X	1.092064	1,140	12.45	12.45	12.45
Collateral			USD	USD	1.000	36210FUU8	GNMA GNMI SF 491195 X	0.261297	103	0.27	0.27	0.27
Collateral			USD	USD	1.000	36210FZ74	GNMA GNII SF 491366 C	0.492222	51	0.25	0.25	0.25
Collateral			USD	USD	1.000	36210GAF1	GNMA GNMI SF 491506 X	1.162059	88	1.02	1.02	1.02
Collateral			USD	USD	1.000	36210GE26	GNMA GNMI SF 491653 X	0.620365	131	0.81	0.81	0.81
Collateral			USD	USD	1.000	36210GEQ3	GNMA GNMI SF 491643 X	0.457925	114	0.52	0.52	0.52
Collateral			USD	USD	1.000	36210GER1	GNMA GNMI SF 491644 X	0.652177	1,095	7.14	7.14	7.14
Collateral			USD	USD	1.000	36210GW91	GNMA GNMI SF 492172 X	0.629320	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36210GXZ2	GNMA GNMI SF 492196 X	1.846624	124	2.29	2.29	2.29
Collateral			USD	USD	1.000	36210HA36	GNMA GNMI SF 492426 X	7.264059	39	2.80	2.80	2.80
Collateral			USD	USD	1.000	36210HGH9	GNMA GNMI SF 492600 X	2.054635	452	9.29	9.29	9.29
Collateral			USD	USD	1.000	36210HJD5	GNMA GNMI SF 492660 X	1.672435	30	0.50	0.50	0.50
Collateral			USD	USD	1.000	36210HK35	GNMA GNMI SF 492714 X	9.650564	568	54.80	54.80	54.80
Collateral			USD	USD	1.000	36210HL42	GNMA GNMI SF 492747 X	1.641960	57	0.93	0.93	0.93
Collateral			USD	USD	1.000	36210HLZ3	GNMA GNMI SF 492744 X	3.182840	28	0.90	0.90	0.90
Collateral			USD	USD	1.000	36210HQ96	GNMA GNMI SF 492880 X	0.956934	106	1.02	1.02	1.02
Collateral			USD	USD	1.000	36210HSE3	GNMA GNMI SF 492917 X	1.100778	102	1.13	1.13	1.13
Collateral			USD	USD	1.000	36210HSH6	GNMA GNMI SF 492920 X	0.257400	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36210HUL4	GNMA GNMI SF 492987 X	1.423680	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36210HXC1	GNMA GNMI SF 493075 X	1.347002	1,750	23.57	23.57	23.57
Collateral			USD	USD	1.000	36210J3S5	GNMA GNMI SF 494109 X	0.398898	568	2.26	2.26	2.26
Collateral			USD	USD	1.000	36210JBP2	GNMA GNMI SF 493346 X	0.584172	1,741	10.17	10.17	10.17



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Collateral			USD	USD	1.000	36210JCP1	GNMA GNMI SF 493378 X	0.756718	2,186	16.54	16.54	16.54
Collateral			USD	USD	1.000	36210JGN2	GNMA GNMI SF 493505 X	0.847947	108	0.91	0.91	0.91
Collateral			USD	USD	1.000	36210JJC3	GNMA GNMI SF 493559 X	2.389776	1,136	27.14	27.14	27.14
Collateral			USD	USD	1.000	36210JK72	GNMA GNMI SF 493618 X	1.815840	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36210JM54	GNMA GNMI SF 493680 X	1.459644	29	0.42	0.42	0.42
Collateral			USD	USD	1.000	36210JQS0	GNMA GNMI SF 493765 X	1.627900	57	0.92	0.92	0.92
Collateral			USD	USD	1.000	36210JU55	GNMA GNMI SF 493904 X	0.615824	142	0.87	0.87	0.87
Collateral			USD	USD	1.000	36210JXT0	GNMA GNMI SF 493990 X	0.322680	750	2.42	2.42	2.42
Collateral			USD	USD	1.000	36210JZL5	GNMA GNMI SF 494047 X	0.414731	258	1.07	1.07	1.07
Collateral			USD	USD	1.000	36210KL37	GNMA GNMI SF 494546 X	1.751780	47	0.82	0.82	0.82
Collateral			USD	USD	1.000	36210KV69	GNMA GNMI SF 494837 X	0.830660	57	0.47	0.47	0.47
Collateral			USD	USD	1.000	36210L2B8	GNMA GNMI SF 495870 X	2.852336	341	9.74	9.74	9.74
Collateral			USD	USD	1.000	36210L4J9	GNMA GNMI SF 495925 X	0.797824	97	0.77	0.77	0.77
Collateral			USD	USD	1.000	36210LD34	GNMA GNMI SF 495222 X	0.822232	396	3.26	3.26	3.26
Collateral			USD	USD	1.000	36210LGJ6	GNMA GNMI SF 495301 X	0.756614	86	0.65	0.65	0.65
Collateral			USD	USD	1.000	36210LKQ5	GNMA GNMI SF 495403 X	3.637520	57	2.07	2.07	2.07
Collateral			USD	USD	1.000	36210LX40	GNMA GNMI SF 495799 X	3.675450	114	4.20	4.20	4.20
Collateral			USD	USD	1.000	36210LXM0	GNMA GNMI SF 495784 X	0.924300	57	0.52	0.52	0.52
Collateral			USD	USD	1.000	36210LXT5	GNMA GNMI SF 495790 X	2.221670	210	4.67	4.67	4.67
Collateral			USD	USD	1.000	36210LYL1	GNMA GNMI SF 495815 X	0.705385	150	1.06	1.06	1.06
Collateral			USD	USD	1.000	36210MFY2	GNMA GNMI SF 496183 X	1.225163	366	4.49	4.49	4.49
Collateral			USD	USD	1.000	36210NAH2	GNMA GNMI SF 496908 X	0.759388	326	2.47	2.47	2.47
Collateral			USD	USD	1.000	36210NGN3	GNMA GNMI SF 497105 X	2.728880	28	0.77	0.77	0.77
Collateral			USD	USD	1.000	36210NR84	GNMA GNMI SF 497411 X	1.065645	227	2.42	2.42	2.42
Collateral			USD	USD	1.000	36210NRR2	GNMA GNMI SF 497396 X	1.677029	40	0.67	0.67	0.67
Collateral			USD	USD	1.000	36210NUG2	GNMA GNMI SF 497483 X	1.959948	92	1.79	1.79	1.79
Collateral			USD	USD	1.000	36210NW62	GNMA GNMI SF 497569 X	1.028740	53	0.55	0.55	0.55
Collateral			USD	USD	1.000	36210NXJ3	GNMA GNMI SF 497581 X	3.149820	57	1.79	1.79	1.79
Collateral			USD	USD	1.000	36210NY37	GNMA GNMI SF 497630 X	2.022171	40	0.80	0.80	0.80
Collateral			USD	USD	1.000	36210NY94	GNMA GNMI SF 497636 X	0.019775	71	0.01	0.01	0.01
Collateral			USD	USD	1.000	36210NZB8	GNMA GNMI SF 497638 X	0.810560	170	1.38	1.38	1.38
Collateral			USD	USD	1.000	36210PRN6	GNMA GNMI SF 498293 X	1.305200	57	0.74	0.74	0.74
Collateral			USD	USD	1.000	36210PTX2	GNMA GNMI SF 498366 X	2.020720	28	0.57	0.57	0.57
Collateral			USD	USD	1.000	36210PVF8	GNMA GNMI SF 498414 X	0.034233	136	0.05	0.05	0.05
Collateral			USD	USD	1.000	36210QAG7	GNMA GNMI SF 498707 X	0.860182	482	4.14	4.14	4.14
Collateral			USD	USD	1.000	36210QX49	GNMA GNMI SF 499399 X	0.335827	85	0.29	0.29	0.29
Collateral			USD	USD	1.000	36210QXL1	GNMA GNMI SF 499383 X	1.825560	28	0.52	0.52	0.52



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Collateral			USD	USD	1.000	36210QYY2	GNMA GNMI SF 499427 X	0.766920	57	0.44	0.44	0.44
Collateral			USD	USD	1.000	36210QZE5	GNMA GNMI BD 499441 X	5.146206	95	4.86	4.86	4.86
Collateral			USD	USD	1.000	36210QZJ4	GNMA GNMI SF 499445 X	1.092670	628	6.86	6.86	6.86
Collateral			USD	USD	1.000	36210QZT2	GNMA GNMI SF 499454 X	0.406650	114	0.46	0.46	0.46
Collateral			USD	USD	1.000	36210QZW5	GNMA GNMI SF 499457 X	1.148000	28	0.33	0.33	0.33
Collateral			USD	USD	1.000	36210RLS7	GNMA GNMI SF 499937 X	2.486822	35	0.87	0.87	0.87
Collateral			USD	USD	1.000	36210RM64	GNMA GNMI SF 499981 X	1.242375	45	0.56	0.56	0.56
Collateral			USD	USD	1.000	36210RN63	GNMA GNMI SF 500013 X	0.589560	28	0.17	0.17	0.17
Collateral			USD	USD	1.000	36210RTD2	GNMA GNMI SF 500148 X	0.988904	4,457	44.07	44.07	44.07
Collateral			USD	USD	1.000	36210RW30	GNMA GNMI SF 500266 X	0.324846	36	0.12	0.12	0.12
Collateral			USD	USD	1.000	36210SC97	GNMA GNMI BD 500596 X	13.461491	161	21.65	21.65	21.65
Collateral			USD	USD	1.000	36210SCT3	GNMA GNMI BD 500582 X	45.076871	106	47.61	47.61	47.61
Collateral			USD	USD	1.000	36210SEQ7	GNMA GNMI BD 500643 X	29.399297	210	61.76	61.76	61.76
Collateral			USD	USD	1.000	36210SEW4	GNMA GNMI BD 500649 X	34.717120	28	9.86	9.86	9.86
Collateral			USD	USD	1.000	36210SEX2	GNMA GNMI BD 500650 X	17.285596	59	10.21	10.21	10.21
Collateral			USD	USD	1.000	36210SFV5	GNMA GNMI BD 500680 X	24.119640	28	6.85	6.85	6.85
Collateral			USD	USD	1.000	36210SFZ6	GNMA GNMI SF 500684 X	1.908656	36	0.69	0.69	0.69
Collateral			USD	USD	1.000	36210SP28	GNMA GNMI SF 500941 X	0.581200	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36210SQP6	GNMA GNMI SF 500962 X	2.948480	28	0.84	0.84	0.84
Collateral			USD	USD	1.000	36210SRE0	GNMA GNMI SF 500985 X	0.845831	29	0.24	0.24	0.24
Collateral			USD	USD	1.000	36210SSY5	GNMA GNMI SF 501035 X	1.149773	85	0.98	0.98	0.98
Collateral			USD	USD	1.000	36210T3N4	GNMA GNMI SF 502205 X	1.720290	75	1.29	1.29	1.29
Collateral			USD	USD	1.000	36210T5E2	GNMA GNMI SF 502245 X	1.126266	37	0.42	0.42	0.42
Collateral			USD	USD	1.000	36210TB39	GNMA GNMI SF 501458 X	0.578258	51	0.30	0.30	0.30
Collateral			USD	USD	1.000	36210TB47	GNMA GNMI SF 501459 X	0.891800	57	0.51	0.51	0.51
Collateral			USD	USD	1.000	36210TBG0	GNMA GNMI SF 501439 X	2.216440	28	0.63	0.63	0.63
Collateral			USD	USD	1.000	36210TCE4	GNMA GNMI SF 501469 X	1.703880	28	0.48	0.48	0.48
Collateral			USD	USD	1.000	36210TDH6	GNMA GNMI SF 501504 X	0.817756	34	0.28	0.28	0.28
Collateral			USD	USD	1.000	36210TDW3	GNMA GNMI SF 501517 X	2.621742	257	6.74	6.74	6.74
Collateral			USD	USD	1.000	36210TF35	GNMA GNMI SF 501586 X	1.813351	41	0.75	0.75	0.75
Collateral			USD	USD	1.000	36210TQA7	GNMA GNMI SF 501849 X	2.461191	131	3.21	3.21	3.21
Collateral			USD	USD	1.000	36210TS56	GNMA GNMI SF 501940 X	1.698640	28	0.48	0.48	0.48
Collateral			USD	USD	1.000	36210TY75	GNMA GNMI SF 502134 X	0.996766	636	6.34	6.34	6.34
Collateral			USD	USD	1.000	36210UBJ1	GNMA GNMI SF 502341 X	1.282600	40	0.51	0.51	0.51
Collateral			USD	USD	1.000	36210ULS0	GNMA GNMI SF 502637 X	2.242960	28	0.64	0.64	0.64
Collateral			USD	USD	1.000	36210UR70	GNMA GNMI SF 502810 X	0.286850	68	0.20	0.20	0.20
Collateral			USD	USD	1.000	36210UW58	GNMA GNMI SF 502968 X	2.267080	28	0.64	0.64	0.64



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Collateral			USD	USD	1.000	36210UXP3	GNMA GNMI SF 502986 X	0.436640	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36210UXT5	GNMA GNMI SF 502990 X	1.538458	28	0.44	0.44	0.44
Collateral			USD	USD	1.000	36210UYP2	GNMA GNMI SF 503018 X	1.525154	430	6.56	6.56	6.56
Collateral			USD	USD	1.000	36210UYU1	GNMA GNMI SF 503023 X	2.155600	40	0.86	0.86	0.86
Collateral			USD	USD	1.000	36210V3V1	GNMA GNMI SF 504012 X	1.227447	1,257	15.43	15.43	15.43
Collateral			USD	USD	1.000	36210VGC9	GNMA GNMI SF 503395 X	2.035608	29	0.58	0.58	0.58
Collateral			USD	USD	1.000	36210VGQ8	GNMA GNMI SF 503407 X	1.280655	239	3.06	3.06	3.06
Collateral			USD	USD	1.000	36210VLV1	GNMA GNMI SF 503540 X	1.353560	28	0.38	0.38	0.38
Collateral			USD	USD	1.000	36210VTM3	GNMA GNMI SF 503756 X	0.975924	341	3.33	3.33	3.33
Collateral			USD	USD	1.000	36210X3J4	GNMA GNMI SF 505801 X	1.119333	68	0.76	0.76	0.76
Collateral			USD	USD	1.000	36210X5U7	GNMA GNMI SF 505859 X	0.514922	30	0.15	0.15	0.15
Collateral			USD	USD	1.000	36210XBL0	GNMA GNMI SF 505043 X	0.132846	40	0.05	0.05	0.05
Collateral			USD	USD	1.000	36210XCW5	GNMA GNMI SF 505085 X	0.737014	435	3.20	3.20	3.20
Collateral			USD	USD	1.000	36210XGQ4	GNMA GNMI SF 505207 X	0.074983	1,831	1.37	1.37	1.37
Collateral			USD	USD	1.000	36210XT64	GNMA GNMI SF 505573 X	2.088475	45	0.95	0.95	0.95
Collateral			USD	USD	1.000	36210XVP9	GNMA GNMI SF 505622 X	0.701304	153	1.08	1.08	1.08
Collateral			USD	USD	1.000	36210XWD5	GNMA GNMI SF 505644 X	1.219633	34	0.42	0.42	0.42
Collateral			USD	USD	1.000	36210XWG8	GNMA GNMI SF 505647 X	2.233428	59	1.32	1.32	1.32
Collateral			USD	USD	1.000	36210YDB8	GNMA GNMI SF 505998 X	0.396118	39	0.15	0.15	0.15
Collateral			USD	USD	1.000	36210YH99	GNMA GNMI SF 506156 X	1.021754	41	0.41	0.41	0.41
Collateral			USD	USD	1.000	36210YTX3	GNMA GNMI SF 506466 X	0.312836	761	2.38	2.38	2.38
Collateral			USD	USD	1.000	36210YYB5	GNMA GNMI SF 506606 X	1.457784	551	8.03	8.03	8.03
Collateral			USD	USD	1.000	36211A4Q6	GNMA GNMI SF 507631 X	1.128085	38	0.43	0.43	0.43
Collateral			USD	USD	1.000	36211AAK2	GNMA GNMI SF 506810 X	0.507080	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36211ACB0	GNMA GNMI SF 506866 X	1.045046	2,723	28.45	28.45	28.45
Collateral			USD	USD	1.000	36211ADM5	GNMA GNMI SF 506908 X	2.197237	119	2.60	2.60	2.60
Collateral			USD	USD	1.000	36211AG34	GNMA GNMI SF 507018 X	1.762371	40	0.70	0.70	0.70
Collateral			USD	USD	1.000	36211AM29	GNMA GNMI SF 507177 X	10.720685	1,026	110.00	110.00	110.00
Collateral			USD	USD	1.000	36211ANL6	GNMA GNMI SF 507195 X	1.453951	83	1.20	1.20	1.20
Collateral			USD	USD	1.000	36211APA8	GNMA GNMI SF 507217 X	4.946109	39	1.92	1.92	1.92
Collateral			USD	USD	1.000	36211ASB3	GNMA GNMI SF 507314 X	2.113720	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36211ATS5	GNMA GNMI SF 507361 X	1.741320	57	0.99	0.99	0.99
Collateral			USD	USD	1.000	36211B2P8	GNMA GNMI SF 508482 X	0.813394	28	0.23	0.23	0.23
Collateral			USD	USD	1.000	36211BCD4	GNMA GNMI SF 507768 X	0.863947	43	0.37	0.37	0.37
Collateral			USD	USD	1.000	36211BFY5	GNMA GNMI SF 507883 X	2.206320	28	0.63	0.63	0.63
Collateral			USD	USD	1.000	36211BG57	GNMA GNMI SF 507920 X	0.397857	52	0.20	0.20	0.20
Collateral			USD	USD	1.000	36211BU51	GNMA GNMI SF 508304 X	3.184076	34	1.09	1.09	1.09



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Global Securities Lending
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Collateral			USD	USD	1.000	36211BU77	GNMA GNMI SF 508306 X	0.786194	689	5.42	5.42	5.42
Collateral			USD	USD	1.000	36211BVH4	GNMA GNMI SF 508316 X	0.271020	57	0.15	0.15	0.15
Collateral			USD	USD	1.000	36211BWC4	GNMA GNMI SF 508343 X	0.290509	642	1.87	1.87	1.87
Collateral			USD	USD	1.000	36211BXP4	GNMA GNMI SF 508386 X	0.215277	1,128	2.43	2.43	2.43
Collateral			USD	USD	1.000	36211BY Y4	GNMA GNMI SF 508427 X	1.233340	57	0.70	0.70	0.70
Collateral			USD	USD	1.000	36211C4B5	GNMA GNMI SF 509418 X	0.444720	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36211C4C3	GNMA GNMI SF 509419 X	0.537567	68	0.37	0.37	0.37
Collateral			USD	USD	1.000	36211C5C2	GNMA GNMI SF 509443 X	0.322710	114	0.37	0.37	0.37
Collateral			USD	USD	1.000	36211C6M9	GNMA GNMI SF 509476 X	0.365240	57	0.21	0.21	0.21
Collateral			USD	USD	1.000	36211CEN8	GNMA GNMI SF 508741 X	2.458382	62	1.54	1.54	1.54
Collateral			USD	USD	1.000	36211CFC1	GNMA GNMI SF 508763 X	2.622279	564	14.79	14.79	14.79
Collateral			USD	USD	1.000	36211CGQ9	GNMA GNMI SF 508807 X	3.661637	60	2.20	2.20	2.20
Collateral			USD	USD	1.000	36211CTJ1	GNMA GNMI SF 509153 X	1.015040	28	0.29	0.29	0.29
Collateral			USD	USD	1.000	36211CW X6	GNMA GNMI SF 509262 X	2.274525	28	0.65	0.65	0.65
Collateral			USD	USD	1.000	36211CXU1	GNMA GNMI SF 509291 X	1.656217	131	2.16	2.16	2.16
Collateral			USD	USD	1.000	36211D2P4	GNMA GNMI SF 510282 X	3.118880	28	0.89	0.89	0.89
Collateral			USD	USD	1.000	36211D2R0	GNMA GNMI SF 510284 X	0.655961	146	0.96	0.96	0.96
Collateral			USD	USD	1.000	36211D2S8	GNMA GNMI SF 510285 X	0.288061	129	0.37	0.37	0.37
Collateral			USD	USD	1.000	36211D4V9	GNMA GNMI SF 510336 X	28.020160	284	79.55	79.55	79.55
Collateral			USD	USD	1.000	36211DJH4	GNMA GNMI SF 509764 X	3.092920	28	0.88	0.88	0.88
Collateral			USD	USD	1.000	36211DQF0	GNMA GNMI SF 509954 X	0.323480	57	0.18	0.18	0.18
Collateral			USD	USD	1.000	36211DU81	GNMA GNMI SF 510107 X	0.791714	40	0.31	0.31	0.31
Collateral			USD	USD	1.000	36211DUJ7	GNMA GNMI SF 510085 X	0.399245	1,172	4.68	4.68	4.68
Collateral			USD	USD	1.000	36211DUK4	GNMA GNMI SF 510086 X	1.067283	68	0.73	0.73	0.73
Collateral			USD	USD	1.000	36211DUU2	GNMA GNMI SF 510095 X	0.539258	1,214	6.55	6.55	6.55
Collateral			USD	USD	1.000	36211DUZ1	GNMA GNMI SF 510100 X	0.552653	85	0.47	0.47	0.47
Collateral			USD	USD	1.000	36211EA24	GNMA GNMI SF 510425 X	0.540040	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36211EE87	GNMA GNMI SF 510559 X	1.191140	35	0.42	0.42	0.42
Collateral			USD	USD	1.000	36211EEN4	GNMA GNMI SF 510541 X	0.503171	749	3.77	3.77	3.77
Collateral			USD	USD	1.000	36211EET1	GNMA GNMI SF 510546 X	0.690593	376	2.60	2.60	2.60
Collateral			USD	USD	1.000	36211EEX2	GNMA GNMI SF 510550 X	0.765667	85	0.65	0.65	0.65
Collateral			USD	USD	1.000	36211EF29	GNMA GNMI SF 510585 X	17.320550	114	19.67	19.67	19.67
Collateral			USD	USD	1.000	36211EPY8	GNMA GNMI SF 510839 X	0.573560	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36211EPZ5	GNMA GNMI SF 510840 X	0.852403	236	2.01	2.01	2.01
Collateral			USD	USD	1.000	36211EQM3	GNMA GNMI SF 510860 X	1.500183	305	4.57	4.57	4.57
Collateral			USD	USD	1.000	36211ER34	GNMA GNMI SF 510906 X	0.601448	42	0.25	0.25	0.25
Collateral			USD	USD	1.000	36211ET57	GNMA GNMI SF 510972 X	0.788331	1,868	14.73	14.73	14.73



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Collateral			USD	USD	1.000	36211EUR7	GNMA GNMI SF 510992 X	0.421662	1,583	6.68	6.68	6.68
Collateral			USD	USD	1.000	36211EYB8	GNMA GNMI SF 511106 X	0.605723	286	1.73	1.73	1.73
Collateral			USD	USD	1.000	36211FJJ5	GNMA GNMI SF 511565 X	0.203625	687	1.40	1.40	1.40
Collateral			USD	USD	1.000	36211FQZ1	GNMA GNMI SF 511772 X	0.204654	30	0.06	0.06	0.06
Collateral			USD	USD	1.000	36211FSY2	GNMA GNMI SF 511835 X	1.004091	171	1.71	1.71	1.71
Collateral			USD	USD	1.000	36211G4X8	GNMA GNMI SF 513038 X	0.872212	97	0.84	0.84	0.84
Collateral			USD	USD	1.000	36211GBX0	GNMA GNMI SF 512254 X	0.644415	948	6.11	6.11	6.11
Collateral			USD	USD	1.000	36211GNP4	GNMA GNMI SF 512598 X	0.616953	341	2.10	2.10	2.10
Collateral			USD	USD	1.000	36211GNX7	GNMA GNMI SF 512606 X	2.961845	790	23.39	23.39	23.39
Collateral			USD	USD	1.000	36211GT78	GNMA GNMI SF 512774 X	1.044520	28	0.30	0.30	0.30
Collateral			USD	USD	1.000	36211GUH4	GNMA GNMI SF 512784 X	2.802080	28	0.80	0.80	0.80
Collateral			USD	USD	1.000	36211GZN6	GNMA GNMI SF 512949 X	1.450628	49	0.71	0.71	0.71
Collateral			USD	USD	1.000	36211HF89	GNMA GNMI SF 513291 X	0.902520	28	0.26	0.26	0.26
Collateral			USD	USD	1.000	36211HG21	GNMA GNMI SF 513317 X	0.193613	85	0.16	0.16	0.16
Collateral			USD	USD	1.000	36211HGH8	GNMA GNMI SF 513300 X	0.318633	84	0.27	0.27	0.27
Collateral			USD	USD	1.000	36211HKA8	GNMA GNMI SF 513389 X	0.224087	317	0.71	0.71	0.71
Collateral			USD	USD	1.000	36211HM73	GNMA GNMI SF 513482 X	0.167646	176	0.30	0.30	0.30
Collateral			USD	USD	1.000	36211HTV3	GNMA GNMI SF 513664 X	0.335066	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36211HVP3	GNMA GNMI SF 513722 X	1.026720	57	0.58	0.58	0.58
Collateral			USD	USD	1.000	36211HVU2	GNMA GNMI SF 513727 X	0.936844	166	1.56	1.56	1.56
Collateral			USD	USD	1.000	36211HWT4	GNMA GNMI SF 513758 X	1.009721	30	0.30	0.30	0.30
Collateral			USD	USD	1.000	36211HWZ0	GNMA GNMI SF 513764 X	1.752560	28	0.50	0.50	0.50
Collateral			USD	USD	1.000	36211HXC1	GNMA GNMI SF 513779 X	1.019791	568	5.80	5.80	5.80
Collateral			USD	USD	1.000	36211HXC9	GNMA GNMI SF 513796 X	2.107800	28	0.60	0.60	0.60
Collateral			USD	USD	1.000	36211J3M7	GNMA GNMI SF 514804 X	1.654260	57	0.94	0.94	0.94
Collateral			USD	USD	1.000	36211JKS5	GNMA GNMI SF 514305 X	1.001662	738	7.39	7.39	7.39
Collateral			USD	USD	1.000	36211JPE1	GNMA GNMI SF 514421 X	0.995320	28	0.28	0.28	0.28
Collateral			USD	USD	1.000	36211JZJ9	GNMA GNMI SF 514745 X	1.997257	710	14.17	14.17	14.17
Collateral			USD	USD	1.000	36211KBT0	GNMA GNMI SF 514950 X	0.591874	199	1.18	1.18	1.18
Collateral			USD	USD	1.000	36211KLU6	GNMA GNMI SF 515239 X	0.699540	57	0.40	0.40	0.40
Collateral			USD	USD	1.000	36211KNQ3	GNMA GNMI SF 515299 X	3.003334	1,595	47.90	47.90	47.90
Collateral			USD	USD	1.000	36211KVT8	GNMA GNMI SF 515526 X	9.121200	28	2.59	2.59	2.59
Collateral			USD	USD	1.000	36211L7G1	GNMA GNMI SF 516695 X	0.843680	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36211LVU3	GNMA GNMI SF 516427 X	0.585516	213	1.25	1.25	1.25
Collateral			USD	USD	1.000	36211LYP1	GNMA GNMI SF 516518 X	0.563233	68	0.38	0.38	0.38
Collateral			USD	USD	1.000	36211MBR0	GNMA GNMI SF 516748 X	0.282616	57	0.16	0.16	0.16
Collateral			USD	USD	1.000	36211MMV9	GNMA GNMI SF 517072 X	1.440746	280	4.04	4.04	4.04



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Collateral			USD	USD	1.000	36211MQE3	GNMA GNMI SF 517153 X	0.414092	74	0.31	0.31	0.31
Collateral			USD	USD	1.000	36211MTR1	GNMA GNMI SF 517260 X	1.130480	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36211N3W6	GNMA GNMI SF 518413 X	1.588360	57	0.90	0.90	0.90
Collateral			USD	USD	1.000	36211N4V7	GNMA GNMI SF 518436 X	0.878575	2,351	20.65	20.65	20.65
Collateral			USD	USD	1.000	36211N5G9	GNMA GNMI SF 518447 X	0.298973	179	0.53	0.53	0.53
Collateral			USD	USD	1.000	36211N5Y0	GNMA GNMI SF 518463 X	0.869280	57	0.49	0.49	0.49
Collateral			USD	USD	1.000	36211NDR6	GNMA GNMI SF 517712 X	7.921871	287	22.77	22.77	22.77
Collateral			USD	USD	1.000	36211NHP6	GNMA GNMI SF 517838 X	0.322795	421	1.36	1.36	1.36
Collateral			USD	USD	1.000	36211NJU3	GNMA GNMI SF 517875 X	0.825905	227	1.88	1.88	1.88
Collateral			USD	USD	1.000	36211NZH4	GNMA GNMI BD 518344 X	31.814214	79	25.29	25.29	25.29
Collateral			USD	USD	1.000	36211NZU5	GNMA GNMI BD 518355 X	28.876794	229	66.08	66.08	66.08
Collateral			USD	USD	1.000	36211PAD5	GNMA GNMI SF 518504 X	0.471801	6,470	30.53	30.53	30.53
Collateral			USD	USD	1.000	36211PAE3	GNMA GNMI SF 518505 X	0.541846	74	0.40	0.40	0.40
Collateral			USD	USD	1.000	36211PB44	GNMA GNMI SF 518559 X	0.973329	80	0.78	0.78	0.78
Collateral			USD	USD	1.000	36211PCL5	GNMA GNMI SF 518575 X	0.627587	85	0.53	0.53	0.53
Collateral			USD	USD	1.000	36211PCV3	GNMA GNMI SF 518584 X	0.326840	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36211PER0	GNMA GNMI SF 518644 X	0.340168	907	3.09	3.09	3.09
Collateral			USD	USD	1.000	36211PFE8	GNMA GNMI SF 518665 X	0.150940	57	0.09	0.09	0.09
Collateral			USD	USD	1.000	36211PFL2	GNMA GNMI SF 518671 X	1.668593	40	0.67	0.67	0.67
Collateral			USD	USD	1.000	36211PFQ1	GNMA GNMI SF 518675 X	0.484482	120	0.58	0.58	0.58
Collateral			USD	USD	1.000	36211PY98	GNMA GNMI SF 519236 X	0.594080	85	0.51	0.51	0.51
Collateral			USD	USD	1.000	36211QFJ5	GNMA GNMI SF 519569 X	0.753444	80	0.60	0.60	0.60
Collateral			USD	USD	1.000	36211QG54	GNMA GNMI SF 519620 X	0.397200	114	0.45	0.45	0.45
Collateral			USD	USD	1.000	36211QJX0	GNMA GNMI SF 519678 X	0.775891	223	1.73	1.73	1.73
Collateral			USD	USD	1.000	36211QL82	GNMA GNMI SF 519751 X	0.656744	43	0.28	0.28	0.28
Collateral			USD	USD	1.000	36211QLU3	GNMA GNMI SF 519739 X	0.498812	368	1.83	1.83	1.83
Collateral			USD	USD	1.000	36211QXE6	GNMA GNMI SF 520077 X	0.581080	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36211QYZ8	GNMA GNMI SF 520128 X	0.336798	3,323	11.19	11.19	11.19
Collateral			USD	USD	1.000	36211RE96	GNMA GNMI SF 520460 X	0.216840	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36211RFF1	GNMA GNMI SF 520466 X	2.572000	34	0.88	0.88	0.88
Collateral			USD	USD	1.000	36211RHS1	GNMA GNMI SF 520541 X	0.102125	45	0.05	0.05	0.05
Collateral			USD	USD	1.000	36211RXB0	GNMA GNMI SF 520974 X	10.561127	1,049	110.79	110.79	110.79
Collateral			USD	USD	1.000	36211S3Z8	GNMA GNMI SF 522016 X	1.686247	565	9.53	9.53	9.53
Collateral			USD	USD	1.000	36211SAU1	GNMA GNMI SF 521219 X	0.076660	114	0.09	0.09	0.09
Collateral			USD	USD	1.000	36211SCY1	GNMA GNMI SF 521287 X	8.551392	78	6.68	6.68	6.68
Collateral			USD	USD	1.000	36211SK97	GNMA GNMI SF 521520 X	0.722759	34	0.25	0.25	0.25
Collateral			USD	USD	1.000	36211SKD8	GNMA GNMI SF 521492 X	2.030116	40	0.80	0.80	0.80



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Collateral			USD	USD	1.000	36211SQK6	GNMA GNMI SF 521658 X	5.465440	28	1.55	1.55	1.55
Collateral			USD	USD	1.000	36211SR66	GNMA GNMI SF 521709 X	0.720681	655	4.72	4.72	4.72
Collateral			USD	USD	1.000	36211SSH1	GNMA GNMI SF 521720 X	0.789857	795	6.28	6.28	6.28
Collateral			USD	USD	1.000	36211SXT9	GNMA GNMI SF 521890 X	0.845230	114	0.96	0.96	0.96
Collateral			USD	USD	1.000	36211SXZ5	GNMA GNMI SF 521896 X	2.235000	28	0.63	0.63	0.63
Collateral			USD	USD	1.000	36211T6R1	GNMA GNMI SF 522980 X	0.147681	238	0.35	0.35	0.35
Collateral			USD	USD	1.000	36211UAJ1	GNMA GNMI SF 523009 X	0.115385	1,850	2.13	2.13	2.13
Collateral			USD	USD	1.000	36211UCQ3	GNMA GNMI SF 523079 X	0.387319	603	2.34	2.34	2.34
Collateral			USD	USD	1.000	36211UD33	GNMA GNMI SF 523122 X	1.399800	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36211UGQ9	GNMA GNMI SF 523207 X	0.151288	2,839	4.30	4.30	4.30
Collateral			USD	USD	1.000	36211UKL5	GNMA GNMI SF 523299 X	3.728821	59	2.19	2.19	2.19
Collateral			USD	USD	1.000	36211USQ6	GNMA GNMI SF 523527 X	1.952930	227	4.44	4.44	4.44
Collateral			USD	USD	1.000	36211W6V5	GNMA GNMI SF 525684 X	0.436880	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36211WRD2	GNMA GNMI SF 525284 X	0.137613	5,499	7.57	7.57	7.57
Collateral			USD	USD	1.000	36211XKV7	GNMA GNMI SF 526008 X	2.332244	1,302	30.38	30.38	30.38
Collateral			USD	USD	1.000	36211XLP9	GNMA GNMI SF 526034 X	0.924316	108	1.00	1.00	1.00
Collateral			USD	USD	1.000	36211XWE2	GNMA GNMI SF 526345 X	1.356400	28	0.39	0.39	0.39
Collateral			USD	USD	1.000	36211YQX5	GNMA GNMI SF 527070 X	0.462968	143	0.66	0.66	0.66
Collateral			USD	USD	1.000	36211YRF3	GNMA GNMI SF 527086 X	1.019980	57	0.58	0.58	0.58
Collateral			USD	USD	1.000	36212A2K0	GNMA GNMI SF 528278 X	13.635946	1,136	154.90	154.90	154.90
Collateral			USD	USD	1.000	36212AV51	GNMA GNMI SF 528136 X	6.985235	1,156	80.72	80.72	80.72
Collateral			USD	USD	1.000	36212AV69	GNMA GNMI SF 528137 X	16.386625	1,170	191.70	191.70	191.70
Collateral			USD	USD	1.000	36212AV77	GNMA GNMI SF 528138 X	30.514301	1,143	348.93	348.93	348.93
Collateral			USD	USD	1.000	36212BGT4	GNMA GNMI SF 528610 X	4.478256	97	4.34	4.34	4.34
Collateral			USD	USD	1.000	36212BMK6	GNMA GNMI SF 528762 X	0.631881	57	0.36	0.36	0.36
Collateral			USD	USD	1.000	36212C2Q3	GNMA GNMI SF 530083 X	0.623433	238	1.48	1.48	1.48
Collateral			USD	USD	1.000	36212C2U4	GNMA GNMI SF 530087 X	0.291329	1,162	3.39	3.39	3.39
Collateral			USD	USD	1.000	36212CF22	GNMA GNMI SF 529485 X	0.813316	341	2.77	2.77	2.77
Collateral			USD	USD	1.000	36212CXW6	GNMA GNMI SF 529993 X	0.606171	159	0.96	0.96	0.96
Collateral			USD	USD	1.000	36212CYD7	GNMA GNMI SF 530008 X	0.952091	37	0.36	0.36	0.36
Collateral			USD	USD	1.000	36212CYH8	GNMA GNMI SF 530012 X	0.421800	57	0.24	0.24	0.24
Collateral			USD	USD	1.000	36212DCG2	GNMA GNMI SF 530271 X	0.442026	242	1.07	1.07	1.07
Collateral			USD	USD	1.000	36212DH85	GNMA GNMI SF 530455 X	0.602038	30	0.18	0.18	0.18
Collateral			USD	USD	1.000	36212DHS1	GNMA GNMI SF 530441 X	0.568880	226	1.28	1.28	1.28
Collateral			USD	USD	1.000	36212DJ91	GNMA GNMI SF 530488 X	2.491503	49	1.22	1.22	1.22
Collateral			USD	USD	1.000	36212DJC4	GNMA GNMI SF 530459 X	1.644000	28	0.47	0.47	0.47
Collateral			USD	USD	1.000	36212DJN0	GNMA GNMI SF 530469 X	1.335800	28	0.38	0.38	0.38



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Collateral			USD	USD	1.000	36212DL98	GNMA GNMI SF 530552 X	1.861355	35	0.66	0.66	0.66
Collateral			USD	USD	1.000	36212DNE5	GNMA GNMI SF 530589 X	1.096460	57	0.62	0.62	0.62
Collateral			USD	USD	1.000	36212DRP6	GNMA GNMI SF 530694 X	0.696521	66	0.46	0.46	0.46
Collateral			USD	USD	1.000	36212DS42	GNMA GNMI SF 530739 X	9.929851	1,139	113.12	113.12	113.12
Collateral			USD	USD	1.000	36212DT33	GNMA GNMI SF 530770 X	2.864594	571	16.35	16.35	16.35
Collateral			USD	USD	1.000	36212DTQ2	GNMA GNMI SF 530759 X	5.193160	28	1.47	1.47	1.47
Collateral			USD	USD	1.000	36212EDH7	GNMA GNMI SF 531204 X	1.508933	68	1.03	1.03	1.03
Collateral			USD	USD	1.000	36212EGD3	GNMA GNMI SF 531296 X	0.510466	108	0.55	0.55	0.55
Collateral			USD	USD	1.000	36212EJK4	GNMA GNMI SF 531366 X	0.306461	513	1.57	1.57	1.57
Collateral			USD	USD	1.000	36212ENP8	GNMA GNMI SF 531498 X	2.763127	341	9.41	9.41	9.41
Collateral			USD	USD	1.000	36212EPE1	GNMA GNMI BD 531521 X	32.663987	89	28.93	28.93	28.93
Collateral			USD	USD	1.000	36212EVW4	GNMA GNMI SF 531729 X	0.118250	91	0.11	0.11	0.11
Collateral			USD	USD	1.000	36212EW78	GNMA GNMI SF 531770 X	1.142080	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36212EW94	GNMA GNMI SF 531772 X	5.651250	534	30.18	30.18	30.18
Collateral			USD	USD	1.000	36212FC69	GNMA GNMI SF 532093 X	0.176800	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36212FCV4	GNMA GNMI SF 532084 X	6.057360	28	1.72	1.72	1.72
Collateral			USD	USD	1.000	36212FH23	GNMA GNMI SF 532249 X	0.246297	206	0.51	0.51	0.51
Collateral			USD	USD	1.000	36212FKE3	GNMA GNMI SF 532293 X	0.177840	258	0.46	0.46	0.46
Collateral			USD	USD	1.000	36212FX58	GNMA GNMI SF 532700 X	0.055336	142	0.08	0.08	0.08
Collateral			USD	USD	1.000	36212FYA6	GNMA GNMI SF 532705 X	0.141775	168	0.24	0.24	0.24
Collateral			USD	USD	1.000	36212FYB4	GNMA GNMI SF 532706 X	0.383956	51	0.20	0.20	0.20
Collateral			USD	USD	1.000	36212FYK4	GNMA GNMI SF 532714 X	0.287220	57	0.16	0.16	0.16
Collateral			USD	USD	1.000	36212GF80	GNMA GNMI SF 533091 X	1.173176	299	3.51	3.51	3.51
Collateral			USD	USD	1.000	36212HET3	GNMA GNMI SF 533946 X	1.190188	4,589	54.62	54.62	54.62
Collateral			USD	USD	1.000	36212HEX4	GNMA GNMI SF 533950 X	3.926339	1,154	45.30	45.30	45.30
Collateral			USD	USD	1.000	36212J4X1	GNMA GNMI SF 535538 X	0.616210	114	0.70	0.70	0.70
Collateral			USD	USD	1.000	36212J5C6	GNMA GNMI SF 535543 X	0.736560	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36212JZ90	GNMA GNMI SF 535468 X	3.410379	504	17.18	17.18	17.18
Collateral			USD	USD	1.000	36212K6H1	GNMA GNMI SF 536472 X	0.602694	3,467	20.89	20.89	20.89
Collateral			USD	USD	1.000	36212KVY6	GNMA GNMI SF 536231 X	0.176032	142	0.25	0.25	0.25
Collateral			USD	USD	1.000	36212KY72	GNMA GNMI SF 536334 X	0.264395	454	1.20	1.20	1.20
Collateral			USD	USD	1.000	36212M4P1	GNMA GNMI SF 538230 X	0.745725	437	3.26	3.26	3.26
Collateral			USD	USD	1.000	36212M6E4	GNMA GNMI SF 538269 X	1.622962	30	0.48	0.48	0.48
Collateral			USD	USD	1.000	36212M6W4	GNMA GNMI SF 538285 X	0.752300	34	0.26	0.26	0.26
Collateral			USD	USD	1.000	36212M7M5	GNMA GNMI SF 538300 X	1.160981	60	0.70	0.70	0.70
Collateral			USD	USD	1.000	36212MAD1	GNMA GNMI SF 537404 X	1.012800	34	0.35	0.35	0.35
Collateral			USD	USD	1.000	36212MER6	GNMA GNMI SF 537544 X	0.334587	456	1.53	1.53	1.53



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Collateral			USD	USD	1.000	36212MEV7	GNMA GNMI SF 537548 X	0.074647	97	0.07	0.07	0.07
Collateral			USD	USD	1.000	36212MH93	GNMA GNMI SF 537656 X	0.744143	64	0.47	0.47	0.47
Collateral			USD	USD	1.000	36212MJE0	GNMA GNMI SF 537661 X	0.491558	177	0.87	0.87	0.87
Collateral			USD	USD	1.000	36212MQM4	GNMA GNMI SF 537860 X	0.916384	1,136	10.41	10.41	10.41
Collateral			USD	USD	1.000	36212MTL3	GNMA GNMI SF 537955 X	0.102088	10,221	10.43	10.43	10.43
Collateral			USD	USD	1.000	36212MVJ5	GNMA GNMI SF 538017 X	0.545968	590	3.22	3.22	3.22
Collateral			USD	USD	1.000	36212N3H8	GNMA GNMI SF 539100 X	4.142111	2,690	111.42	111.42	111.42
Collateral			USD	USD	1.000	36212NA49	GNMA GNMI SF 538327 X	1.030724	33	0.34	0.34	0.34
Collateral			USD	USD	1.000	36212NAM9	GNMA GNMI SF 538312 X	3.459160	28	0.98	0.98	0.98
Collateral			USD	USD	1.000	36212NAP2	GNMA GNMI SF 538314 X	0.509360	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36212NJM0	GNMA GNMI SF 538568 X	1.775060	57	1.01	1.01	1.01
Collateral			USD	USD	1.000	36212PCT7	GNMA GNMI SF 539282 X	66.540767	3	1.71	1.71	1.71
Collateral			USD	USD	1.000	36212PN40	GNMA GNMI SF 539611 X	4.605155	2,140	98.53	98.53	98.53
Collateral			USD	USD	1.000	36212QG87	GNMA GNMI SF 540323 X	0.783020	57	0.44	0.44	0.44
Collateral			USD	USD	1.000	36212QH94	GNMA GNMI SF 540356 X	1.454124	28	0.41	0.41	0.41
Collateral			USD	USD	1.000	36212QJJ0	GNMA GNMI SF 540365 X	4.469020	57	2.54	2.54	2.54
Collateral			USD	USD	1.000	36212QJL5	GNMA GNMI SF 540367 X	1.368600	28	0.39	0.39	0.39
Collateral			USD	USD	1.000	36212RKT4	GNMA GNMI SF 541306 X	1.692360	28	0.48	0.48	0.48
Collateral			USD	USD	1.000	36212RKU1	GNMA GNMI SF 541307 X	1.186503	572	6.79	6.79	6.79
Collateral			USD	USD	1.000	36212RLR7	GNMA GNMI SF 541336 X	1.646876	44	0.72	0.72	0.72
Collateral			USD	USD	1.000	36212RTH1	GNMA GNMI SF 541552 X	0.963960	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36212RZ50	GNMA GNMI SF 541764 X	1.979688	162	3.21	3.21	3.21
Collateral			USD	USD	1.000	36212S5R3	GNMA GNMI SF 542756 X	0.827518	61,889	512.14	512.14	512.14
Collateral			USD	USD	1.000	36212SAG1	GNMA GNMI SF 541907 X	2.155923	145	3.13	3.13	3.13
Collateral			USD	USD	1.000	36212SFU5	GNMA GNMI SF 542079 X	0.736520	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36212SK96	GNMA GNMI SF 542220 X	2.804457	40	1.11	1.11	1.11
Collateral			USD	USD	1.000	36212SYV2	GNMA GNMI SF 542624 X	0.435814	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36212SZG4	GNMA GNMI SF 542643 X	1.665560	28	0.47	0.47	0.47
Collateral			USD	USD	1.000	36212TES9	GNMA GNMI SF 542945 X	0.324483	11,357	36.85	36.85	36.85
Collateral			USD	USD	1.000	36212TV35	GNMA GNMI SF 543434 X	1.197896	55	0.65	0.65	0.65
Collateral			USD	USD	1.000	36212TV43	GNMA GNMI SF 543435 X	0.094043	79	0.07	0.07	0.07
Collateral			USD	USD	1.000	36212TWD2	GNMA GNMI SF 543444 X	0.435888	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36212U2H3	GNMA GNMI SF 544476 X	6.974166	81	5.65	5.65	5.65
Collateral			USD	USD	1.000	36212U2J9	GNMA GNMI SF 544477 X	0.938440	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36212U4U2	GNMA GNMI SF 544535 X	0.783533	170	1.33	1.33	1.33
Collateral			USD	USD	1.000	36212UBN0	GNMA GNMI SF 543745 X	0.556597	715	3.98	3.98	3.98
Collateral			USD	USD	1.000	36212UCW9	GNMA GNMI SF 543785 X	0.107830	220	0.24	0.24	0.24



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Collateral			USD	USD	1.000	36212UCY5	GNMA GNMI SF 543787 X	0.817547	780	6.38	6.38	6.38
Collateral			USD	USD	1.000	36212UFR7	GNMA GNMI SF 543876 X	0.039799	14,354	5.71	5.71	5.71
Collateral			USD	USD	1.000	36212UHA2	GNMA GNMI SF 543925 X	0.590208	55	0.32	0.32	0.32
Collateral			USD	USD	1.000	36212UHH7	GNMA GNMI SF 543932 X	0.647600	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36212UKE0	GNMA GNMI SF 543993 X	3.307375	91	3.00	3.00	3.00
Collateral			USD	USD	1.000	36212UKH3	GNMA GNMI SF 543996 X	0.549133	85	0.47	0.47	0.47
Collateral			USD	USD	1.000	36212USE2	GNMA GNMI SF 544217 X	15.195532	952	144.69	144.69	144.69
Collateral			USD	USD	1.000	36212UTM3	GNMA GNMI SF 544256 X	3.709600	11	0.42	0.42	0.42
Collateral			USD	USD	1.000	36212UZ61	GNMA GNMI SF 544465 X	1.053618	63	0.67	0.67	0.67
Collateral			USD	USD	1.000	36212VB57	GNMA GNMI SF 544660 X	0.534230	117	0.62	0.62	0.62
Collateral			USD	USD	1.000	36212VJS9	GNMA GNMI SF 544873 X	0.320840	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36212WN60	GNMA GNMI SF 545913 X	1.396574	224	3.12	3.12	3.12
Collateral			USD	USD	1.000	36212WYL5	GNMA GNMI SF 546215 X	17.239612	50	8.57	8.57	8.57
Collateral			USD	USD	1.000	36212XGQ2	GNMA GNMI SF 546607 X	38.096000	62	23.79	23.79	23.79
Collateral			USD	USD	1.000	36212XMH5	GNMA GNMI SF 546760 X	70.178466	1,147	804.97	804.97	804.97
Collateral			USD	USD	1.000	36212XQL2	GNMA GNII SF 546859 C	40.195799	4,174	1,677.95	1,677.95	1,677.95
Collateral			USD	USD	1.000	36212XTR6	GNMA GNMI SF 546960 X	1.721492	44	0.76	0.76	0.76
Collateral			USD	USD	1.000	36212XVU6	GNMA GNMI SF 547027 X	6.911297	53	3.68	3.68	3.68
Collateral			USD	USD	1.000	36212YG80	GNMA GNMI SF 547523 X	2.663359	29	0.76	0.76	0.76
Collateral			USD	USD	1.000	36212YGK3	GNMA GNMI SF 547502 X	2.250840	28	0.64	0.64	0.64
Collateral			USD	USD	1.000	36212YJW4	GNMA GNMI SF 547577 X	0.658600	114	0.75	0.75	0.75
Collateral			USD	USD	1.000	36212YMH3	GNMA GNMI SF 547660 X	1.487240	28	0.42	0.42	0.42
Collateral			USD	USD	1.000	36212YML4	GNMA GNMI SF 547663 X	0.668680	57	0.38	0.38	0.38
Collateral			USD	USD	1.000	36213ABU7	GNMA GNMI SF 548251 X	0.498160	58	0.29	0.29	0.29
Collateral			USD	USD	1.000	36213AGH1	GNMA GNMI SF 548400 X	2.105037	45	0.96	0.96	0.96
Collateral			USD	USD	1.000	36213AK86	GNMA GNMI SF 548519 X	40.640763	43	17.54	17.54	17.54
Collateral			USD	USD	1.000	36213AKZ6	GNMA GNMI SF 548512 X	34.501450	68	23.51	23.51	23.51
Collateral			USD	USD	1.000	36213AL36	GNMA GNMI SF 548546 X	5.819141	143	8.32	8.32	8.32
Collateral			USD	USD	1.000	36213APK4	GNMA GNMI SF 548626 X	9.806050	68	6.68	6.68	6.68
Collateral			USD	USD	1.000	36213ARN6	GNMA GNMI SF 548693 X	1.695547	221	3.74	3.74	3.74
Collateral			USD	USD	1.000	36213ARP1	GNMA GNMI SF 548694 X	1.210922	384	4.64	4.64	4.64
Collateral			USD	USD	1.000	36213B4P4	GNMA GNMI SF 549930 X	1.670650	63	1.04	1.04	1.04
Collateral			USD	USD	1.000	36213BHZ8	GNMA GNMI SF 549348 X	5.223018	739	38.62	38.62	38.62
Collateral			USD	USD	1.000	36213BNH1	GNMA GNMI SF 549492 X	1.309056	349	4.57	4.57	4.57
Collateral			USD	USD	1.000	36213BRH7	GNMA GNMI SF 549588 X	2.233385	30	0.66	0.66	0.66
Collateral			USD	USD	1.000	36213BVT6	GNMA GNMI SF 549726 X	5.461815	480	26.24	26.24	26.24
Collateral			USD	USD	1.000	36213BZN5	GNMA GNMI SF 549849 X	0.426833	34	0.15	0.15	0.15



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Collateral			USD	USD	1.000	36213C5L0	GNMA GNMI SF 550851 X	1.219962	30	0.36	0.36	0.36
Collateral			USD	USD	1.000	36213C6A3	GNMA GNMI SF 550865 X	0.326677	36	0.12	0.12	0.12
Collateral			USD	USD	1.000	36213CBP4	GNMA GNMI SF 550046 X	0.644120	57	0.37	0.37	0.37
Collateral			USD	USD	1.000	36213CBV1	GNMA GNMI SF 550052 X	0.174301	114	0.20	0.20	0.20
Collateral			USD	USD	1.000	36213CE22	GNMA GNMI SF 550153 X	5.272308	859	45.30	45.30	45.30
Collateral			USD	USD	1.000	36213CNA4	GNMA GNMI SF 550385 X	0.460695	681	3.14	3.14	3.14
Collateral			USD	USD	1.000	36213CP20	GNMA GNMI SF 550441 X	0.278330	43	0.12	0.12	0.12
Collateral			USD	USD	1.000	36213CQ94	GNMA GNMI SF 550480 X	1.008240	57	0.57	0.57	0.57
Collateral			USD	USD	1.000	36213CRM4	GNMA GNMI SF 550492 X	0.159213	136	0.22	0.22	0.22
Collateral			USD	USD	1.000	36213CVD9	GNMA GNMI SF 550612 X	9.837494	3,986	392.11	392.11	392.11
Collateral			USD	USD	1.000	36213CVJ6	GNMA GNMI SF 550617 X	6.213432	228	14.15	14.15	14.15
Collateral			USD	USD	1.000	36213CYW4	GNMA GNMI SF 550725 X	15.637563	18	2.84	2.84	2.84
Collateral			USD	USD	1.000	36213CZJ2	GNMA GNMI SF 550745 X	7.274163	564	40.99	40.99	40.99
Collateral			USD	USD	1.000	36213D3G1	GNMA GNMI SF 551699 X	2.233109	8,911	198.99	198.99	198.99
Collateral			USD	USD	1.000	36213D6E3	GNMA GNMI SF 551769 X	0.434533	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36213D7L6	GNMA GNMI SF 551799 X	0.382707	596	2.28	2.28	2.28
Collateral			USD	USD	1.000	36213DCD8	GNMA GNMI SF 550968 X	1.311881	238,331	3,126.62	3,126.62	3,126.62
Collateral			USD	USD	1.000	36213DCM8	GNMA GNMI SF 550976 X	5.077461	5,120	259.95	259.95	259.95
Collateral			USD	USD	1.000	36213DCW6	GNMA GNMI SF 550985 X	0.645604	61	0.39	0.39	0.39
Collateral			USD	USD	1.000	36213DCX4	GNMA GNMI SF 550986 X	1.445533	34	0.49	0.49	0.49
Collateral			USD	USD	1.000	36213DCY2	GNMA GNMI SF 550987 X	0.818760	28	0.23	0.23	0.23
Collateral			USD	USD	1.000	36213DG36	GNMA GNMI SF 551118 X	1.996200	57	1.13	1.13	1.13
Collateral			USD	USD	1.000	36213DGZ5	GNMA GNMI SF 551116 X	1.365067	102	1.40	1.40	1.40
Collateral			USD	USD	1.000	36213DNK0	GNMA GNMI SF 551294 X	2.579396	1,198	30.89	30.89	30.89
Collateral			USD	USD	1.000	36213DS25	GNMA GNMI SF 551437 X	0.226959	57	0.13	0.13	0.13
Collateral			USD	USD	1.000	36213DUP1	GNMA GNMI SF 551490 X	0.332520	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36213DYA0	GNMA GNMI SF 551605 X	0.480014	1,009	4.84	4.84	4.84
Collateral			USD	USD	1.000	36213E2A3	GNMA GNMI SF 552569 X	0.137703	165	0.23	0.23	0.23
Collateral			USD	USD	1.000	36213E2E5	GNMA GNMI SF 552573 X	0.416163	1,216	5.06	5.06	5.06
Collateral			USD	USD	1.000	36213E4E3	GNMA GNMI SF 552621 X	0.834187	172	1.44	1.44	1.44
Collateral			USD	USD	1.000	36213E7J9	GNMA GNMI SF 552697 X	3.568480	28	1.01	1.01	1.01
Collateral			USD	USD	1.000	36213EAG1	GNMA GNMI SF 551807 X	1.578753	52	0.82	0.82	0.82
Collateral			USD	USD	1.000	36213ECC8	GNMA GNMI SF 551867 X	0.719469	223	1.60	1.60	1.60
Collateral			USD	USD	1.000	36213ECF1	GNMA GNMI SF 551870 X	0.532633	34	0.18	0.18	0.18
Collateral			USD	USD	1.000	36213EFM3	GNMA GNMI SF 551972 X	0.974613	454	4.43	4.43	4.43
Collateral			USD	USD	1.000	36213EMK9	GNMA GNMI SF 552162 X	1.117700	45	0.51	0.51	0.51
Collateral			USD	USD	1.000	36213EP67	GNMA GNMI SF 552245 X	0.330670	103	0.34	0.34	0.34



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Collateral			USD	USD	1.000	36213EPJ9	GNMA GNMI SF 552225 X	0.681013	58	0.40	0.40	0.40
Collateral			USD	USD	1.000	36213EPT7	GNMA GNMI SF 552234 X	2.977923	74	2.20	2.20	2.20
Collateral			USD	USD	1.000	36213ER81	GNMA GNMI SF 552311 X	2.313428	284	6.57	6.57	6.57
Collateral			USD	USD	1.000	36213ESB3	GNMA GNMI SF 552314 X	1.464567	170	2.49	2.49	2.49
Collateral			USD	USD	1.000	36213ESM9	GNMA GNMI SF 552324 X	1.225665	369	4.52	4.52	4.52
Collateral			USD	USD	1.000	36213EWT9	GNMA GNMI SF 552458 X	6.745750	227	15.32	15.32	15.32
Collateral			USD	USD	1.000	36213EWU6	GNMA GNMI SF 552459 X	1.880562	45	0.85	0.85	0.85
Collateral			USD	USD	1.000	36213EYD2	GNMA GNMI SF 552508 X	2.012315	68	1.38	1.38	1.38
Collateral			USD	USD	1.000	36213EYE0	GNMA GNMI SF 552509 X	2.542291	179	4.56	4.56	4.56
Collateral			USD	USD	1.000	36213EYK6	GNMA GNMI SF 552514 X	0.878170	107	0.94	0.94	0.94
Collateral			USD	USD	1.000	36213EYS9	GNMA GNMI SF 552521 X	1.397923	59	0.83	0.83	0.83
Collateral			USD	USD	1.000	36213EYW0	GNMA GNMI SF 552525 X	0.926406	481	4.46	4.46	4.46
Collateral			USD	USD	1.000	36213EZ74	GNMA GNMI SF 552566 X	0.640783	335	2.15	2.15	2.15
Collateral			USD	USD	1.000	36213EZP4	GNMA GNMI SF 552550 X	63.796319	513	327.28	327.28	327.28
Collateral			USD	USD	1.000	36213F7B3	GNMA GNMI SF 553590 X	1.654450	45	0.75	0.75	0.75
Collateral			USD	USD	1.000	36213FB93	GNMA GNMI SF 552764 X	2.160310	114	2.45	2.45	2.45
Collateral			USD	USD	1.000	36213FEE9	GNMA GNMI SF 552833 X	2.020824	39	0.78	0.78	0.78
Collateral			USD	USD	1.000	36213FEL3	GNMA GNMI SF 552839 X	1.802346	31	0.55	0.55	0.55
Collateral			USD	USD	1.000	36213FGL1	GNMA GNMI SF 552903 X	12.901691	77	9.96	9.96	9.96
Collateral			USD	USD	1.000	36213FHZ9	GNMA GNMI SF 552948 X	10.871000	58	6.30	6.30	6.30
Collateral			USD	USD	1.000	36213FMY6	GNMA GNMI SF 553075 X	2.850742	568	16.19	16.19	16.19
Collateral			USD	USD	1.000	36213FP56	GNMA GNMI SF 553144 X	4.914661	46,691	2,294.69	2,294.69	2,294.69
Collateral			USD	USD	1.000	36213FPJ6	GNMA GNMI SF 553125 X	12.375405	84	10.40	10.40	10.40
Collateral			USD	USD	1.000	36213FQU0	GNMA GNMI SF 553167 X	3.013773	50	1.51	1.51	1.51
Collateral			USD	USD	1.000	36213FSS3	GNMA GNMI SF 553229 X	1.173826	2,356	27.66	27.66	27.66
Collateral			USD	USD	1.000	36213FTM5	GNMA GNMI SF 553256 X	1.598097	228	3.65	3.65	3.65
Collateral			USD	USD	1.000	36213FVX8	GNMA GNMI SF 553330 X	1.534658	4,400	67.53	67.53	67.53
Collateral			USD	USD	1.000	36213FY64	GNMA GNMI SF 553433 X	4.246259	97	4.10	4.10	4.10
Collateral			USD	USD	1.000	36213GH79	GNMA GNMI SF 553854 X	1.470278	28	0.42	0.42	0.42
Collateral			USD	USD	1.000	36213GV40	GNMA GNMI SF 554235 X	0.803921	2,566	20.63	20.63	20.63
Collateral			USD	USD	1.000	36213HFBV6	GNMA GNMI SF 554680 X	0.489952	568	2.78	2.78	2.78
Collateral			USD	USD	1.000	36213HKB4	GNMA GNMI SF 554790 X	3.032617	29	0.87	0.87	0.87
Collateral			USD	USD	1.000	36213HKX6	GNMA GNMI SF 554810 X	1.859181	29	0.53	0.53	0.53
Collateral			USD	USD	1.000	36213HMP1	GNMA GNMI SF 554866 X	1.459880	28	0.41	0.41	0.41
Collateral			USD	USD	1.000	36213HMOV8	GNMA GNMI SF 554872 X	0.533320	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36213J5A9	GNMA GNMI SF 556241 X	4.007893	993	39.80	39.80	39.80
Collateral			USD	USD	1.000	36213JDN2	GNMA GNMI SF 555509 X	0.593449	60	0.35	0.35	0.35



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Collateral			USD	USD	1.000	36213JHZ1	GNMA GNMI SF 555648 X	0.423175	126	0.53	0.53	0.53
Collateral			USD	USD	1.000	36213JKB0	GNMA GNMI SF 555690 X	2.246800	28	0.64	0.64	0.64
Collateral			USD	USD	1.000	36213JKJ3	GNMA GNMI SF 555697 X	0.678900	91	0.62	0.62	0.62
Collateral			USD	USD	1.000	36213JQU2	GNMA GNMI SF 555867 X	1.691220	57	0.96	0.96	0.96
Collateral			USD	USD	1.000	36213LDT4	GNMA GNMI SF 557314 X	0.211035	215	0.45	0.45	0.45
Collateral			USD	USD	1.000	36213LDU1	GNMA GNMI SF 557315 X	1.243606	43	0.53	0.53	0.53
Collateral			USD	USD	1.000	36213LE89	GNMA GNMI SF 557359 X	0.268400	57	0.15	0.15	0.15
Collateral			USD	USD	1.000	36213LFT2	GNMA GNMI SF 557378 X	0.437593	607	2.66	2.66	2.66
Collateral			USD	USD	1.000	36213LJR2	GNMA GNMI SF 557472 X	1.865020	114	2.12	2.12	2.12
Collateral			USD	USD	1.000	36213LLA6	GNMA GNMI SF 557521 X	0.734588	651	4.78	4.78	4.78
Collateral			USD	USD	1.000	36213LLQ1	GNMA GNMI SF 557535 X	0.296040	57	0.17	0.17	0.17
Collateral			USD	USD	1.000	36213LMS6	GNMA GNMI SF 557569 X	0.177480	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36213LRG7	GNMA GNMI SF 557687 X	0.517570	272	1.41	1.41	1.41
Collateral			USD	USD	1.000	36213LRT9	GNMA GNMI SF 557698 X	0.917232	108	0.99	0.99	0.99
Collateral			USD	USD	1.000	36213LST8	GNMA GNMI SF 557730 X	4.761790	1,209	57.55	57.55	57.55
Collateral			USD	USD	1.000	36213MZQ4	GNMA GNMI SF 558851 X	0.428029	119	0.51	0.51	0.51
Collateral			USD	USD	1.000	36213N4V5	GNMA GNMI SF 559836 X	6.519243	454	29.61	29.61	29.61
Collateral			USD	USD	1.000	36213P5Q0	GNMA GNMI SF 560755 X	1.320480	28	0.37	0.37	0.37
Collateral			USD	USD	1.000	36213Q3H0	GNMA GNMI SF 561600 X	0.262405	48	0.13	0.13	0.13
Collateral			USD	USD	1.000	36213QJ67	GNMA GNMI SF 561085 X	13.102560	28	3.72	3.72	3.72
Collateral			USD	USD	1.000	36213QYT0	GNMA GNMI SF 561522 X	0.619053	1,641	10.16	10.16	10.16
Collateral			USD	USD	1.000	36213QZ51	GNMA GNMI SF 561564 X	1.065875	45	0.48	0.48	0.48
Collateral			USD	USD	1.000	36213RH83	GNMA GNMI SF 561955 X	1.759200	51	0.90	0.90	0.90
Collateral			USD	USD	1.000	36213RJF5	GNMA GNMI SF 561962 X	0.861125	45	0.39	0.39	0.39
Collateral			USD	USD	1.000	36213RJS7	GNMA GNMI SF 561973 X	0.586146	55	0.32	0.32	0.32
Collateral			USD	USD	1.000	36213RKD8	GNMA GNMI SF 561992 X	4.337448	341	14.80	14.80	14.80
Collateral			USD	USD	1.000	36213RKU0	GNMA GNMI SF 562007 X	0.106505	238	0.25	0.25	0.25
Collateral			USD	USD	1.000	36213RPM3	GNMA GNMI SF 562128 X	0.822691	710	5.84	5.84	5.84
Collateral			USD	USD	1.000	36213RRY5	GNMA GNMI SF 562203 X	1.528750	114	1.74	1.74	1.74
Collateral			USD	USD	1.000	36213RVC8	GNMA GNMI SF 562311 X	3.372264	401	13.53	13.53	13.53
Collateral			USD	USD	1.000	36213RXB8	GNMA GNMI SF 562374 X	4.367480	28	1.24	1.24	1.24
Collateral			USD	USD	1.000	36213S5C5	GNMA GNMI SF 563443 X	0.529431	852	4.51	4.51	4.51
Collateral			USD	USD	1.000	36213S5W1	GNMA GNMI SF 563461 X	8.861543	52	4.63	4.63	4.63
Collateral			USD	USD	1.000	36213SMS1	GNMA GNMI SF 562969 X	2.844766	91	2.59	2.59	2.59
Collateral			USD	USD	1.000	36213SMU6	GNMA GNMI SF 562971 X	1.390667	34	0.47	0.47	0.47
Collateral			USD	USD	1.000	36213SPZ2	GNMA GNII SF 563040 C	48.597359	1,173	570.22	570.22	570.22
Collateral			USD	USD	1.000	36213SX75	GNMA GNMI SF 563302 X	1.044520	28	0.30	0.30	0.30



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Collateral			USD	USD	1.000	36213SYK5	GNMA GNMI SF 563314 X	0.774660	57	0.44	0.44	0.44
Collateral			USD	USD	1.000	36213SZ24	GNMA GNMI SF 563361 X	0.596473	103	0.62	0.62	0.62
Collateral			USD	USD	1.000	36213SZB4	GNMA GNMI SF 563338 X	0.308345	85	0.26	0.26	0.26
Collateral			USD	USD	1.000	36213SZD0	GNMA GNMI SF 563340 X	0.726035	293	2.13	2.13	2.13
Collateral			USD	USD	1.000	36213T3D3	GNMA GNMI SF 564296 X	1.673456	1,781	29.81	29.81	29.81
Collateral			USD	USD	1.000	36213T4A8	GNMA GNMI SF 564317 X	1.052145	283	2.98	2.98	2.98
Collateral			USD	USD	1.000	36213T5V1	GNMA GNMI SF 564360 X	1.537738	20,625	317.16	317.16	317.16
Collateral			USD	USD	1.000	36213TDT7	GNMA GNMI SF 563614 X	4.972324	1,363	67.75	67.75	67.75
Collateral			USD	USD	1.000	36213TEA7	GNMA GNMI SF 563629 X	0.353854	2,236	7.91	7.91	7.91
Collateral			USD	USD	1.000	36213TET6	GNMA GNMI SF 563646 X	0.739898	169	1.25	1.25	1.25
Collateral			USD	USD	1.000	36213TF99	GNMA GNMI SF 563692 X	2.605357	79	2.07	2.07	2.07
Collateral			USD	USD	1.000	36213TFM0	GNMA GNMI SF 563672 X	0.853454	103	0.88	0.88	0.88
Collateral			USD	USD	1.000	36213TUP6	GNMA GNMI SF 564090 X	0.653248	417	2.72	2.72	2.72
Collateral			USD	USD	1.000	36213TVK6	GNMA GNMI SF 564118 X	3.731075	4,412	164.60	164.60	164.60
Collateral			USD	USD	1.000	36213TWN9	GNMA GNMI SF 564153 X	0.646124	1,363	8.80	8.80	8.80
Collateral			USD	USD	1.000	36213TY80	GNMA GNMI SF 564235 X	1.381377	36	0.50	0.50	0.50
Collateral			USD	USD	1.000	36213UD56	GNMA GNMI SF 564524 X	1.156601	13,920	161.00	161.00	161.00
Collateral			USD	USD	1.000	36213UGL8	GNMA GNMI SF 564603 X	0.961800	28	0.27	0.27	0.27
Collateral			USD	USD	1.000	36213UH29	GNMA GNMI SF 564649 X	0.558783	136	0.76	0.76	0.76
Collateral			USD	USD	1.000	36213UH45	GNMA GNMI SF 564651 X	0.675200	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36213UJH4	GNMA GNMI SF 564664 X	3.072280	57	1.74	1.74	1.74
Collateral			USD	USD	1.000	36213UJJ0	GNMA GNMI SF 564665 X	0.380300	57	0.22	0.22	0.22
Collateral			USD	USD	1.000	36213UJK7	GNMA GNMI SF 564666 X	1.136050	45	0.52	0.52	0.52
Collateral			USD	USD	1.000	36213UK66	GNMA GNMI SF 564717 X	1.499086	40	0.60	0.60	0.60
Collateral			USD	USD	1.000	36213UKT6	GNMA GNMI SF 564706 X	0.302800	57	0.17	0.17	0.17
Collateral			USD	USD	1.000	36213UKX7	GNMA GNMI SF 564710 X	2.819360	28	0.80	0.80	0.80
Collateral			USD	USD	1.000	36213UL65	GNMA GNMI SF 564749 X	1.015018	62	0.63	0.63	0.63
Collateral			USD	USD	1.000	36213UL81	GNMA GNMI SF 564751 X	1.902200	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36213UMQ0	GNMA GNMI SF 564767 X	0.239200	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36213USA9	GNMA GNMI SF 564913 X	3.020840	28	0.86	0.86	0.86
Collateral			USD	USD	1.000	36213USC5	GNMA GNMI SF 564915 X	0.665790	60	0.40	0.40	0.40
Collateral			USD	USD	1.000	36213UT75	GNMA GNMI SF 564974 X	1.734280	57	0.98	0.98	0.98
Collateral			USD	USD	1.000	36213UUM0	GNMA GNMI SF 564988 X	1.051560	28	0.30	0.30	0.30
Collateral			USD	USD	1.000	36213UUN8	GNMA GNMI SF 564989 X	0.730960	57	0.42	0.42	0.42
Collateral			USD	USD	1.000	36213UV56	GNMA GNMI SF 565036 X	1.613567	34	0.55	0.55	0.55
Collateral			USD	USD	1.000	36213UWE6	GNMA GNMI SF 565045 X	1.676896	142	2.38	2.38	2.38
Collateral			USD	USD	1.000	36213VFX1	GNMA GNMI SF 565482 X	0.792820	57	0.45	0.45	0.45



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Collateral			USD	USD	1.000	36213VJ41	GNMA GNMI SF 565583 X	8.540602	5,255	448.79	448.79	448.79
Collateral			USD	USD	1.000	36213VJX7	GNMA GNMI SF 565578 X	1.980530	36	0.72	0.72	0.72
Collateral			USD	USD	1.000	36213VMK1	GNMA GNMI SF 565662 X	2.313254	6,400	148.04	148.04	148.04
Collateral			USD	USD	1.000	36213VMU9	GNMA GNMI SF 565671 X	4.708240	57	2.67	2.67	2.67
Collateral			USD	USD	1.000	36213VRM2	GNMA GNMI SF 565792 X	7.088637	412	29.18	29.18	29.18
Collateral			USD	USD	1.000	36213VUP1	GNMA GNMI SF 565890 X	0.765733	34	0.26	0.26	0.26
Collateral			USD	USD	1.000	36213VXK9	GNMA GNMI SF 565982 X	1.291633	34	0.44	0.44	0.44
Collateral			USD	USD	1.000	36213W3V6	GNMA GNMI SF 567012 X	0.922674	312	2.88	2.88	2.88
Collateral			USD	USD	1.000	36213WBW5	GNMA GNMI SF 566253 X	1.667044	42	0.70	0.70	0.70
Collateral			USD	USD	1.000	36213WDW3	GNMA GNMI SF 566317 X	4.204021	5,685	238.98	238.98	238.98
Collateral			USD	USD	1.000	36213WJJ6	GNMA GNMI SF 566465 X	14.269218	99	14.10	14.10	14.10
Collateral			USD	USD	1.000	36213WP34	GNMA GNMI SF 566642 X	2.008433	34	0.68	0.68	0.68
Collateral			USD	USD	1.000	36213WP59	GNMA GNMI SF 566644 X	1.297681	182	2.36	2.36	2.36
Collateral			USD	USD	1.000	36213WSL1	GNMA GNMI SF 566723 X	4.228040	28	1.20	1.20	1.20
Collateral			USD	USD	1.000	36213WSM9	GNMA GNMI SF 566724 X	0.701903	51	0.36	0.36	0.36
Collateral			USD	USD	1.000	36213XE75	GNMA GNMI SF 567258 X	0.723614	568	4.11	4.11	4.11
Collateral			USD	USD	1.000	36213XG99	GNMA GNMI SF 567324 X	3.266543	166	5.42	5.42	5.42
Collateral			USD	USD	1.000	36213XJ47	GNMA GNMI SF 567383 X	0.764940	57	0.43	0.43	0.43
Collateral			USD	USD	1.000	36213XX41	GNMA GNMI SF 567799 X	4.190360	28	1.19	1.19	1.19
Collateral			USD	USD	1.000	36213Y5R9	GNMA GNMI SF 568856 X	3.787345	62	2.37	2.37	2.37
Collateral			USD	USD	1.000	36213Y5V0	GNMA GNMI SF 568860 X	4.525683	68	3.08	3.08	3.08
Collateral			USD	USD	1.000	36213Y6B3	GNMA GNMI SF 568866 X	5.747229	199	11.42	11.42	11.42
Collateral			USD	USD	1.000	36213YKS0	GNMA GNMI SF 568305 X	5.887720	28	1.67	1.67	1.67
Collateral			USD	USD	1.000	36213YLN0	GNMA GNMI SF 568333 X	34.463940	57	19.57	19.57	19.57
Collateral			USD	USD	1.000	36213YP89	GNMA GNMI SF 568447 X	0.529428	34	0.18	0.18	0.18
Collateral			USD	USD	1.000	362150Y99	GNMA GNMI SF 150236 X	0.020678	9,850	2.04	2.04	2.04
Collateral			USD	USD	1.000	362152ZB9	GNMA GNMI SF 152038 X	0.526177	911	4.79	4.79	4.79
Collateral			USD	USD	1.000	3621535V6	GNMA GNMI SF 153060 X	0.185462	133	0.25	0.25	0.25
Collateral			USD	USD	1.000	362155MZ3	GNMA GNMI SF 154376 X	0.245095	48	0.12	0.12	0.12
Collateral			USD	USD	1.000	3621567C9	GNMA GNMI SF 155791 X	0.092918	2,804	2.61	2.61	2.61
Collateral			USD	USD	1.000	362157SF7	GNMA GNMI SF 156318 X	0.415931	608	2.53	2.53	2.53
Collateral			USD	USD	1.000	362157TF6	GNMA GNMI SF 156350 X	1.222024	503	6.15	6.15	6.15
Collateral			USD	USD	1.000	362157VJ5	GNMA GNMI SF 156417 X	0.609102	448	2.73	2.73	2.73
Collateral			USD	USD	1.000	36215N2T0	GNMA GNMI SF 140386 X	0.125240	12,283	15.38	15.38	15.38
Collateral			USD	USD	1.000	36215URM2	GNMA GNMI SF 145492 X	0.330400	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36215URN0	GNMA GNMI SF 145493 X	1.249960	28	0.35	0.35	0.35
Collateral			USD	USD	1.000	362160C50	GNMA GNMI SF 179292 X	0.042272	291	0.12	0.12	0.12



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Collateral			USD	USD	1.000	362161ED9	GNMA GNMI SF 180232 X	0.008328	568	0.05	0.05	0.05
Collateral			USD	USD	1.000	3621625C9	GNMA GNMI SF 181843 X	0.011918	681	0.08	0.08	0.08
Collateral			USD	USD	1.000	362162DK2	GNMA GNMI SF 181106 X	0.084920	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362162S59	GNMA GNMI SF 181540 X	0.008872	142	0.01	0.01	0.01
Collateral			USD	USD	1.000	362162WV7	GNMA GNMI SF 181660 X	0.024773	256	0.06	0.06	0.06
Collateral			USD	USD	1.000	362163TW7	GNMA GNMI SF 182465 X	0.040043	630	0.25	0.25	0.25
Collateral			USD	USD	1.000	362163VT1	GNMA GNMI SF 182526 X	0.000982	1,223	0.01	0.01	0.01
Collateral			USD	USD	1.000	362163YG6	GNMA GNMI SF 182611 X	0.093732	432	0.40	0.40	0.40
Collateral			USD	USD	1.000	362163YR2	GNMA GNMI SF 182620 X	0.007000	45	0.00	0.00	0.00
Collateral			USD	USD	1.000	362163YT8	GNMA GNMI SF 182622 X	0.002712	284	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621654E9	GNMA GNMI SF 184521 X	0.009075	45	0.00	0.00	0.00
Collateral			USD	USD	1.000	3621655K4	GNMA GNMI SF 184550 X	0.002320	142	0.00	0.00	0.00
Collateral			USD	USD	1.000	362165NH1	GNMA GNMI SF 184092 X	0.587755	435	2.55	2.55	2.55
Collateral			USD	USD	1.000	362165YX4	GNMA GNMI SF 184426 X	0.027302	324	0.09	0.09	0.09
Collateral			USD	USD	1.000	362166AW0	GNMA GNMI SF 184621 X	0.035716	528	0.19	0.19	0.19
Collateral			USD	USD	1.000	362166E30	GNMA GNMI SF 184754 X	0.233257	40	0.09	0.09	0.09
Collateral			USD	USD	1.000	3621673D8	GNMA GNMI SF 186296 X	0.806320	28	0.23	0.23	0.23
Collateral			USD	USD	1.000	3621676Z6	GNMA GNMI SF 186388 X	0.014242	1,084	0.15	0.15	0.15
Collateral			USD	USD	1.000	362167EA2	GNMA GNMI SF 185629 X	0.008023	454	0.04	0.04	0.04
Collateral			USD	USD	1.000	362167L48	GNMA GNMI SF 185847 X	0.026500	45	0.01	0.01	0.01
Collateral			USD	USD	1.000	362167QV3	GNMA GNMI SF 185968 X	0.002302	1,136	0.03	0.03	0.03
Collateral			USD	USD	1.000	362167RF7	GNMA GNMI SF 185986 X	0.014777	71	0.01	0.01	0.01
Collateral			USD	USD	1.000	362167RM2	GNMA GNMI SF 185992 X	0.006440	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	362167SX7	GNMA GNMI SF 186034 X	0.009500	89	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621692J2	GNMA GNMI SF 187177 X	0.052390	664	0.35	0.35	0.35
Collateral			USD	USD	1.000	3621692R4	GNMA GNMI SF 187184 X	0.017880	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621692T0	GNMA GNMI SF 187186 X	0.059628	3,429	2.04	2.04	2.04
Collateral			USD	USD	1.000	3621692U7	GNMA GNMI SF 187187 X	0.122770	1,527	1.88	1.88	1.88
Collateral			USD	USD	1.000	362169J70	GNMA GNMI SF 186686 X	0.035788	852	0.30	0.30	0.30
Collateral			USD	USD	1.000	36216AJC6	GNMA GNMI SF 158759 X	1.146393	220	2.53	2.53	2.53
Collateral			USD	USD	1.000	36216BNP0	GNMA GNMI SF 159798 X	0.131088	1,204	1.58	1.58	1.58
Collateral			USD	USD	1.000	36216D4Y8	GNMA GNMI SF 162039 X	0.001971	595	0.01	0.01	0.01
Collateral			USD	USD	1.000	36216DAC9	GNMA GNMI SF 161203 X	1.092190	119	1.30	1.30	1.30
Collateral			USD	USD	1.000	36216DQ40	GNMA GNMI SF 161675 X	0.011084	943	0.10	0.10	0.10
Collateral			USD	USD	1.000	36216ED91	GNMA GNMI SF 162228 X	0.275680	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36216ETW3	GNMA GNMI SF 162665 X	0.505277	74	0.37	0.37	0.37
Collateral			USD	USD	1.000	36216EUT8	GNMA GNMI SF 162694 X	0.133568	4,016	5.36	5.36	5.36



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Collateral			USD	USD	1.000	36216FJC5	GNMA GNMI SF 163259 X	0.115425	1,340	1.55	1.55	1.55
Collateral			USD	USD	1.000	36216G2C1	GNMA GNMI SF 164671 X	0.049600	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36216KZ69	GNMA GNMI SF 167365 X	0.197945	1,312	2.60	2.60	2.60
Collateral			USD	USD	1.000	36216KZP7	GNMA GNMI SF 167350 X	0.237911	51	0.12	0.12	0.12
Collateral			USD	USD	1.000	36216L4M6	GNMA GNMI SF 168328 X	0.126178	562	0.71	0.71	0.71
Collateral			USD	USD	1.000	36216LAS6	GNMA GNMI SF 167517 X	0.144871	176	0.25	0.25	0.25
Collateral			USD	USD	1.000	36216LPW1	GNMA GNMI SF 167937 X	0.091153	290	0.26	0.26	0.26
Collateral			USD	USD	1.000	36216LX44	GNMA GNII SF 168199 C	0.020524	119	0.02	0.02	0.02
Collateral			USD	USD	1.000	36216LXA0	GNMA GNMI SF 168173 X	0.008440	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36216PQ27	GNMA GNMI SF 170673 X	1.101829	47	0.51	0.51	0.51
Collateral			USD	USD	1.000	36216PQC5	GNMA GNMI SF 170651 X	1.320938	82	1.09	1.09	1.09
Collateral			USD	USD	1.000	36216REP5	GNMA GNMI SF 172142 X	0.259129	352	0.91	0.91	0.91
Collateral			USD	USD	1.000	36216TYC8	GNMA GNMI SF 174507 X	0.043578	261	0.11	0.11	0.11
Collateral			USD	USD	1.000	36216U2D8	GNMA GNMI SF 175472 X	0.061252	4,757	2.91	2.91	2.91
Collateral			USD	USD	1.000	36216U2T3	GNMA GNMI SF 175486 X	0.183496	2,710	4.97	4.97	4.97
Collateral			USD	USD	1.000	36216UAL1	GNMA GNMI SF 174711 X	0.076618	1,919	1.47	1.47	1.47
Collateral			USD	USD	1.000	36216UGH4	GNMA GNMI SF 174900 X	0.016746	673	0.11	0.11	0.11
Collateral			USD	USD	1.000	36216V2W4	GNMA GNMI SF 176389 X	0.043798	1,090	0.48	0.48	0.48
Collateral			USD	USD	1.000	36216VC94	GNMA GNMI SF 175696 X	0.787592	649	5.11	5.11	5.11
Collateral			USD	USD	1.000	36216VET8	GNMA GNMI SF 175746 X	0.423378	1,617	6.85	6.85	6.85
Collateral			USD	USD	1.000	36216VHF5	GNMA GNMI SF 175830 X	0.119486	40	0.05	0.05	0.05
Collateral			USD	USD	1.000	36216VKR5	GNMA GNMI SF 175904 X	0.406047	1,108	4.50	4.50	4.50
Collateral			USD	USD	1.000	36216WUM3	GNMA GNMI SF 177088 X	0.015601	2,379	0.37	0.37	0.37
Collateral			USD	USD	1.000	36216XNL1	GNMA GNMI SF 177795 X	0.000610	1,647	0.01	0.01	0.01
Collateral			USD	USD	1.000	36216YGA1	GNMA GNMI SF 178493 X	0.012350	45	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621705J7	GNMA GNMI SF 208849 X	0.065391	313	0.20	0.20	0.20
Collateral			USD	USD	1.000	362170AE2	GNMA GNMI SF 208005 X	0.001500	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	362170FT4	GNMA GNMI SF 208178 X	0.068520	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362170KS0	GNMA GNMI SF 208305 X	0.021640	312	0.07	0.07	0.07
Collateral			USD	USD	1.000	362170Q39	GNMA GNMI SF 208474 X	0.048234	53	0.03	0.03	0.03
Collateral			USD	USD	1.000	362170S45	GNMA GNMI SF 208539 X	0.017680	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362170TA0	GNMA GNMI SF 208545 X	0.010131	1,879	0.19	0.19	0.19
Collateral			USD	USD	1.000	362170TJ1	GNMA GNMI SF 208553 X	0.165520	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	362170TK8	GNMA GNMI SF 208554 X	0.011000	102	0.01	0.01	0.01
Collateral			USD	USD	1.000	362170Y30	GNMA GNMI SF 208730 X	0.149880	114	0.17	0.17	0.17
Collateral			USD	USD	1.000	3621712Y5	GNMA GNMI SF 209691 X	0.467480	57	0.27	0.27	0.27
Collateral			USD	USD	1.000	362171D31	GNMA GNMI SF 209022 X	0.028284	568	0.16	0.16	0.16



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Collateral			USD	USD	1.000	362171L65	GNMA GNMI SF 209249 X	0.080565	1,351	1.09	1.09	1.09
Collateral			USD	USD	1.000	362171LL2	GNMA GNMI SF 209231 X	0.053080	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362171UM0	GNMA GNMI SF 209488 X	0.010293	85	0.01	0.01	0.01
Collateral			USD	USD	1.000	362171V80	GNMA GNMI SF 209539 X	0.015283	68	0.01	0.01	0.01
Collateral			USD	USD	1.000	362171WX4	GNMA GNMI SF 209562 X	0.053189	5,666	3.01	3.01	3.01
Collateral			USD	USD	1.000	3621723R7	GNMA GNMI SF 210608 X	0.042633	102	0.04	0.04	0.04
Collateral			USD	USD	1.000	3621724E5	GNMA GNMI SF 210621 X	0.078280	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362172AS7	GNMA GNMI SF 209817 X	0.033163	432	0.14	0.14	0.14
Collateral			USD	USD	1.000	362172BS6	GNMA GNMI SF 209849 X	0.152806	176	0.27	0.27	0.27
Collateral			USD	USD	1.000	362172CW6	GNMA GNMI SF 209885 X	0.007267	545	0.04	0.04	0.04
Collateral			USD	USD	1.000	362172G69	GNMA GNMI SF 210021 X	0.246112	1,163	2.86	2.86	2.86
Collateral			USD	USD	1.000	362172HW1	GNMA GNMI SF 210045 X	0.432270	114	0.49	0.49	0.49
Collateral			USD	USD	1.000	362172JN9	GNMA GNMI SF 210069 X	0.050960	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362172K98	GNMA GNMI SF 210120 X	0.152320	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	362172WL8	GNMA GNMI SF 210451 X	0.095211	102	0.10	0.10	0.10
Collateral			USD	USD	1.000	362172X78	GNMA GNMI SF 210502 X	0.014520	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	362172YB8	GNMA GNMI SF 210506 X	0.025920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362172YH5	GNMA GNMI SF 210512 X	0.008150	45	0.00	0.00	0.00
Collateral			USD	USD	1.000	362172Z50	GNMA GNMI SF 210564 X	0.000470	4,662	0.02	0.02	0.02
Collateral			USD	USD	1.000	362172ZF8	GNMA GNMI SF 210542 X	0.008800	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	362173E69	GNMA GNMI SF 210857 X	0.064280	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362173EZ5	GNMA GNMI SF 210852 X	0.036457	79	0.03	0.03	0.03
Collateral			USD	USD	1.000	362173H66	GNMA GNMI SF 210953 X	0.082715	561	0.46	0.46	0.46
Collateral			USD	USD	1.000	362173KX3	GNMA GNMI SF 211010 X	0.457067	85	0.39	0.39	0.39
Collateral			USD	USD	1.000	362173LR5	GNMA GNMI SF 211036 X	0.036563	1,016	0.37	0.37	0.37
Collateral			USD	USD	1.000	362173M60	GNMA GNMI SF 211081 X	0.089331	148	0.13	0.13	0.13
Collateral			USD	USD	1.000	362173MC7	GNMA GNMI SF 211055 X	0.122960	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362173NG7	GNMA GNMI SF 211091 X	0.283693	85	0.24	0.24	0.24
Collateral			USD	USD	1.000	362173NH5	GNMA GNMI SF 211092 X	0.066215	227	0.15	0.15	0.15
Collateral			USD	USD	1.000	362173NS1	GNMA GNMI SF 211101 X	0.066560	1,158	0.77	0.77	0.77
Collateral			USD	USD	1.000	362173QH2	GNMA GNMI SF 211156 X	0.074730	114	0.08	0.08	0.08
Collateral			USD	USD	1.000	362173S23	GNMA GNMI SF 211237 X	0.227661	1,146	2.61	2.61	2.61
Collateral			USD	USD	1.000	362173TU0	GNMA GNMI SF 211263 X	0.228660	57	0.13	0.13	0.13
Collateral			USD	USD	1.000	362173U61	GNMA GNMI SF 211305 X	0.003287	432	0.01	0.01	0.01
Collateral			USD	USD	1.000	362173UE4	GNMA GNMI SF 211281 X	0.091796	116	0.11	0.11	0.11
Collateral			USD	USD	1.000	362173XN1	GNMA GNMI SF 211385 X	0.007657	2,300	0.18	0.18	0.18
Collateral			USD	USD	1.000	362173XU5	GNMA GNMI SF 211391 X	0.027382	62	0.02	0.02	0.02



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Collateral			USD	USD	1.000	362173XW1	GNMA GNMI SF 211393 X	0.031914	40	0.01	0.01	0.01
Collateral			USD	USD	1.000	3621742K9	GNMA GNMI SF 212378 X	0.270566	1,164	3.15	3.15	3.15
Collateral			USD	USD	1.000	3621742N3	GNMA GNMI SF 212381 X	0.124543	79	0.10	0.10	0.10
Collateral			USD	USD	1.000	3621743L6	GNMA GNMI SF 212403 X	0.141030	2,570	3.62	3.62	3.62
Collateral			USD	USD	1.000	3621744S0	GNMA GNMI SF 212433 X	0.086143	1,158	1.00	1.00	1.00
Collateral			USD	USD	1.000	362174AD6	GNMA GNMI SF 211604 X	0.020156	51	0.01	0.01	0.01
Collateral			USD	USD	1.000	362174J21	GNMA GNMI SF 211881 X	0.347199	55	0.19	0.19	0.19
Collateral			USD	USD	1.000	362174KU7	GNMA GNMI SF 211907 X	0.057535	1,480	0.85	0.85	0.85
Collateral			USD	USD	1.000	362174KX1	GNMA GNMI SF 211910 X	0.064346	982	0.63	0.63	0.63
Collateral			USD	USD	1.000	362174L77	GNMA GNMI SF 211950 X	0.152944	1,630	2.49	2.49	2.49
Collateral			USD	USD	1.000	362174LW2	GNMA GNMI SF 211941 X	0.097600	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362174MN1	GNMA GNMI SF 211965 X	0.066398	177	0.12	0.12	0.12
Collateral			USD	USD	1.000	362174MX9	GNMA GNMI SF 211974 X	0.044271	335	0.15	0.15	0.15
Collateral			USD	USD	1.000	362174UF9	GNMA GNMI SF 212182 X	0.011120	57	0.01	0.01	0.01
Collateral			USD	USD	1.000	362174XY5	GNMA GNMI SF 212295 X	0.003049	549	0.02	0.02	0.02
Collateral			USD	USD	1.000	3621752A8	GNMA GNMI SF 213269 X	0.012273	125	0.02	0.02	0.02
Collateral			USD	USD	1.000	3621756J5	GNMA GNMI SF 213373 X	0.006720	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	3621756Z9	GNMA GNMI SF 213388 X	0.092340	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	362175AF8	GNMA GNMI SF 212506 X	0.149409	738	1.10	1.10	1.10
Collateral			USD	USD	1.000	362175C66	GNMA GNMI SF 212593 X	0.007973	126	0.01	0.01	0.01
Collateral			USD	USD	1.000	362175DG3	GNMA GNMI SF 212603 X	0.017044	625	0.11	0.11	0.11
Collateral			USD	USD	1.000	362175LY5	GNMA GNMI SF 212843 X	0.011771	40	0.00	0.00	0.00
Collateral			USD	USD	1.000	362175TG6	GNMA GNMI SF 213051 X	0.116298	1,122	1.31	1.31	1.31
Collateral			USD	USD	1.000	3621762J7	GNMA GNMI SF 214177 X	0.037871	79	0.03	0.03	0.03
Collateral			USD	USD	1.000	3621763C1	GNMA GNMI SF 214195 X	0.080985	227	0.18	0.18	0.18
Collateral			USD	USD	1.000	362176A25	GNMA GNMI SF 213425 X	0.064220	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	362176BD0	GNMA GNMI SF 213436 X	0.073600	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362176DH9	GNMA GNMI SF 213504 X	0.132866	704	0.94	0.94	0.94
Collateral			USD	USD	1.000	362176DM8	GNMA GNMI SF 213508 X	0.012473	2,317	0.29	0.29	0.29
Collateral			USD	USD	1.000	362176L23	GNMA GNMI SF 213745 X	0.072711	227	0.17	0.17	0.17
Collateral			USD	USD	1.000	362176P45	GNMA GNMI SF 213843 X	0.038373	125	0.05	0.05	0.05
Collateral			USD	USD	1.000	362176Q36	GNMA GNMI SF 213874 X	0.055199	880	0.49	0.49	0.49
Collateral			USD	USD	1.000	362176QP7	GNMA GNMI SF 213862 X	0.034821	89	0.03	0.03	0.03
Collateral			USD	USD	1.000	362176QR3	GNMA GNMI SF 213864 X	0.008628	137	0.01	0.01	0.01
Collateral			USD	USD	1.000	362176R35	GNMA GNMI SF 213906 X	0.317960	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	362176SL4	GNMA GNMI SF 213923 X	0.092821	602	0.56	0.56	0.56
Collateral			USD	USD	1.000	362176T33	GNMA GNMI SF 213970 X	0.044703	176	0.08	0.08	0.08


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Collateral			USD	USD	1.000	362176T58	GNMA GNMI SF 213972 X	0.237187	85	0.20	0.20	0.20
Collateral			USD	USD	1.000	362176U31	GNMA GNMI SF 214002 X	0.035680	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362176UX5	GNMA GNMI SF 213998 X	0.041675	45	0.02	0.02	0.02
Collateral			USD	USD	1.000	3621773X3	GNMA GNMI SF 215114 X	0.038869	1,391	0.54	0.54	0.54
Collateral			USD	USD	1.000	3621773Y1	GNMA GNMI SF 215115 X	0.023449	593	0.14	0.14	0.14
Collateral			USD	USD	1.000	362177A72	GNMA GNMI SF 214330 X	0.042920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362177X69	GNMA GNMI SF 215001 X	0.089574	1,136	1.02	1.02	1.02
Collateral			USD	USD	1.000	3621782Q7	GNMA GNMI SF 215983 X	0.111821	159	0.18	0.18	0.18
Collateral			USD	USD	1.000	3621785Q4	GNMA GNMI SF 216055 X	0.162383	3,412	5.54	5.54	5.54
Collateral			USD	USD	1.000	362178EG6	GNMA GNMI SF 215335 X	0.110080	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362178HM0	GNMA GNMI SF 215436 X	0.084378	51	0.04	0.04	0.04
Collateral			USD	USD	1.000	362178LX1	GNMA GNMI SF 215542 X	0.017698	1,465	0.26	0.26	0.26
Collateral			USD	USD	1.000	362178NQ4	GNMA GNMI SF 215599 X	0.049198	202	0.10	0.10	0.10
Collateral			USD	USD	1.000	362178PX7	GNMA GNMI SF 215638 X	0.085227	1,807	1.54	1.54	1.54
Collateral			USD	USD	1.000	362178R64	GNMA GNMI SF 215709 X	0.083242	483	0.40	0.40	0.40
Collateral			USD	USD	1.000	362178S48	GNMA GNMI SF 215739 X	0.187629	477	0.89	0.89	0.89
Collateral			USD	USD	1.000	362178TJ4	GNMA GNMI SF 215753 X	0.032042	1,136	0.36	0.36	0.36
Collateral			USD	USD	1.000	362178V44	GNMA GNMI SF 215835 X	0.081564	409	0.33	0.33	0.33
Collateral			USD	USD	1.000	362178YS8	GNMA GNMI SF 215921 X	0.314804	1,067	3.36	3.36	3.36
Collateral			USD	USD	1.000	36217A3U2	GNMA GNMI SF 188111 X	0.448086	40	0.18	0.18	0.18
Collateral			USD	USD	1.000	36217A6T2	GNMA GNMI SF 188182 X	0.409671	5,500	22.53	22.53	22.53
Collateral			USD	USD	1.000	36217A6V7	GNMA GNMI SF 188184 X	0.289529	672	1.95	1.95	1.95
Collateral			USD	USD	1.000	36217AGR5	GNMA GNMI SF 187508 X	0.071305	9,641	6.87	6.87	6.87
Collateral			USD	USD	1.000	36217AV72	GNMA GNMI SF 187938 X	0.128567	34	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217AXL9	GNMA GNMI SF 187983 X	0.060543	2,873	1.74	1.74	1.74
Collateral			USD	USD	1.000	36217BHH4	GNMA GNMI SF 188432 X	0.116475	1,516	1.77	1.77	1.77
Collateral			USD	USD	1.000	36217BLC0	GNMA GNMI SF 188523 X	0.051008	142	0.07	0.07	0.07
Collateral			USD	USD	1.000	36217BWF1	GNMA GNMI SF 188846 X	0.189327	62	0.12	0.12	0.12
Collateral			USD	USD	1.000	36217C2G0	GNMA GNMI SF 189875 X	0.085070	1,016	0.86	0.86	0.86
Collateral			USD	USD	1.000	36217C2W5	GNMA GNMI SF 189889 X	0.009425	45	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217C5T9	GNMA GNMI SF 189958 X	0.009010	227	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217C5Z5	GNMA GNMI SF 189964 X	0.064295	2,426	1.56	1.56	1.56
Collateral			USD	USD	1.000	36217CDE3	GNMA GNMI SF 189201 X	0.030067	119	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217CEY8	GNMA GNMI SF 189251 X	0.078133	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217CHR0	GNMA GNMI SF 189340 X	0.114920	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217CJU1	GNMA GNMI SF 189375 X	0.754474	108	0.81	0.81	0.81
Collateral			USD	USD	1.000	36217CLA2	GNMA GNMI SF 189421 X	0.292520	28	0.08	0.08	0.08



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Collateral			USD	USD	1.000	36217CLZ7	GNMA GNMI SF 189444 X	0.228018	187	0.43	0.43	0.43
Collateral			USD	USD	1.000	36217CVB9	GNMA GNMI SF 189710 X	0.012351	4,448	0.55	0.55	0.55
Collateral			USD	USD	1.000	36217D2G8	GNMA GNMI SF 190775 X	0.132480	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217D5P5	GNMA GNMI SF 190854 X	0.012742	15,889	2.02	2.02	2.02
Collateral			USD	USD	1.000	36217D5Q3	GNMA GNMI SF 190855 X	0.020828	13,621	2.84	2.84	2.84
Collateral			USD	USD	1.000	36217DK86	GNMA GNMI SF 190319 X	0.014867	51	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217DRG1	GNMA GNMI SF 190487 X	0.070391	125	0.09	0.09	0.09
Collateral			USD	USD	1.000	36217E3X8	GNMA GNMI SF 191714 X	0.363560	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36217EAS1	GNMA GNMI SF 190917 X	0.010440	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217ECZ3	GNMA GNMI SF 190988 X	0.007000	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217EMA7	GNMA GNMI SF 191253 X	0.105680	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217EXW7	GNMA GNMI SF 191593 X	0.120496	568	0.68	0.68	0.68
Collateral			USD	USD	1.000	36217EXY3	GNMA GNMI SF 191595 X	0.009000	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217F7D5	GNMA GNMI SF 192692 X	0.125033	34	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217FC80	GNMA GNMI SF 191895 X	0.021595	42	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217FEE5	GNMA GNMI SF 191933 X	0.049039	318	0.16	0.16	0.16
Collateral			USD	USD	1.000	36217FEM7	GNMA GNMI SF 191940 X	0.189720	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36217FG52	GNMA GNMI SF 192020 X	0.016303	513	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217FLM9	GNMA GNMI SF 192132 X	0.006803	1,136	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217FV71	GNMA GNMI SF 192438 X	0.011204	615	0.07	0.07	0.07
Collateral			USD	USD	1.000	36217G3G0	GNMA GNMI SF 193499 X	0.005336	142	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217GED5	GNMA GNMI SF 192832 X	0.010120	227	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217GFS1	GNMA GNMI SF 192877 X	0.011445	706	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217GGC5	GNMA GNMI SF 192895 X	0.647958	124	0.81	0.81	0.81
Collateral			USD	USD	1.000	36217GHQ3	GNMA GNMI SF 192939 X	0.017200	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217GHR1	GNMA GNMI SF 192940 X	0.306760	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36217GVV6	GNMA GNMI SF 193328 X	0.061126	749	0.46	0.46	0.46
Collateral			USD	USD	1.000	36217GW37	GNMA GNMI SF 193366 X	0.031725	45	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217GW86	GNMA GNMI SF 193371 X	0.138158	3,813	5.27	5.27	5.27
Collateral			USD	USD	1.000	36217GWR4	GNMA GNMI SF 193356 X	0.022250	6,431	1.43	1.43	1.43
Collateral			USD	USD	1.000	36217GX93	GNMA GNMI SF 193404 X	5.760720	28	1.64	1.64	1.64
Collateral			USD	USD	1.000	36217GXZ5	GNMA GNMI SF 193396 X	0.024099	857	0.21	0.21	0.21
Collateral			USD	USD	1.000	36217H6Q3	GNMA GNMI SF 194479 X	0.010876	5,678	0.62	0.62	0.62
Collateral			USD	USD	1.000	36217HKK0	GNMA GNMI SF 193898 X	0.341588	1,136	3.88	3.88	3.88
Collateral			USD	USD	1.000	36217HL94	GNMA GNMI SF 193952 X	0.000493	1,033	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217HTH8	GNMA GNMI SF 194152 X	0.014440	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217J2Y6	GNMA GNMI SF 195291 X	0.038253	9,189	3.52	3.52	3.52



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Collateral			USD	USD	1.000	36217JNG2	GNMA GNMI SF 194891 X	0.020584	2,234	0.46	0.46	0.46
Collateral			USD	USD	1.000	36217JNN7	GNMA GNMI SF 194897 X	0.018885	307	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217JP88	GNMA GNMI SF 194947 X	0.003388	91	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217JP96	GNMA GNMI SF 194948 X	0.084385	2,383	2.01	2.01	2.01
Collateral			USD	USD	1.000	36217K2B3	GNMA GNMI SF 196170 X	0.001667	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217KAL2	GNMA GNMI SF 195411 X	0.006390	114	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217KBL1	GNMA GNMI SF 195443 X	0.037422	2,293	0.86	0.86	0.86
Collateral			USD	USD	1.000	36217KFY9	GNMA GNMI SF 195583 X	0.014798	692	0.10	0.10	0.10
Collateral			USD	USD	1.000	36217KGL6	GNMA GNMI SF 195603 X	0.009119	463	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217KGW2	GNMA GNMI SF 195613 X	0.000400	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217KK80	GNMA GNMI SF 195719 X	0.072026	1,782	1.28	1.28	1.28
Collateral			USD	USD	1.000	36217KXF0	GNMA GNMI SF 196078 X	0.055976	710	0.40	0.40	0.40
Collateral			USD	USD	1.000	36217L6S0	GNMA GNMI SF 197181 X	0.045231	56	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217LT63	GNMA GNMI SF 196873 X	0.467440	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36217LYM2	GNMA GNMI SF 197016 X	0.022145	62	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217M3D4	GNMA GNMI SF 197996 X	0.546396	568	3.10	3.10	3.10
Collateral			USD	USD	1.000	36217M6Y5	GNMA GNMI SF 198087 X	0.010269	1,912	0.20	0.20	0.20
Collateral			USD	USD	1.000	36217MC85	GNMA GNMI SF 197295 X	0.004200	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217MEG5	GNMA GNMI SF 197335 X	0.089040	85	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217MF25	GNMA GNMI SF 197385 X	0.006862	74	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217MFK5	GNMA GNMI SF 197370 X	0.022920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217MGM0	GNMA GNMI SF 197404 X	0.002520	57	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217MKT0	GNMA GNMI SF 197506 X	0.015429	392	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217MKY9	GNMA GNMI SF 197511 X	0.017618	4,349	0.77	0.77	0.77
Collateral			USD	USD	1.000	36217MNB6	GNMA GNMI SF 197586 X	0.091146	676	0.62	0.62	0.62
Collateral			USD	USD	1.000	36217MNX8	GNMA GNMI SF 197606 X	0.070040	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217MUU6	GNMA GNMI SF 197795 X	0.034120	114	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217MVU5	GNMA GNMI SF 197827 X	0.005682	125	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217MVV3	GNMA GNMI SF 197828 X	0.001627	982	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217MVW1	GNMA GNMI SF 197829 X	0.024560	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217NQ70	GNMA GNMI SF 198578 X	0.114394	11,401	13.04	13.04	13.04
Collateral			USD	USD	1.000	36217NRE4	GNMA GNMI SF 198585 X	0.005342	1,136	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217NRK0	GNMA GNMI SF 198590 X	0.059060	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217NVH2	GNMA GNMI SF 198716 X	0.032450	45	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217NXY3	GNMA GNMI SF 198795 X	0.054400	329	0.18	0.18	0.18
Collateral			USD	USD	1.000	36217NXZ0	GNMA GNMI SF 198796 X	0.054338	74	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217PDZ7	GNMA GNMI SF 199120 X	0.086022	51	0.04	0.04	0.04



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Collateral			USD	USD	1.000	36217PR33	GNMA GNMI SF 199506 X	0.084733	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217PUX3	GNMA GNMI SF 199598 X	0.023920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217Q3H6	GNMA GNMI SF 200700 X	0.021680	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217Q3J2	GNMA GNMI SF 200701 X	0.005775	4,412	0.25	0.25	0.25
Collateral			USD	USD	1.000	36217Q4A0	GNMA GNMI SF 200717 X	0.000610	886	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217Q4M4	GNMA GNMI SF 200728 X	0.000600	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217QA39	GNMA GNMI SF 199926 X	0.016200	91	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217QDG7	GNMA GNMI SF 200003 X	0.180197	2,321	4.18	4.18	4.18
Collateral			USD	USD	1.000	36217QE84	GNMA GNMI SF 200059 X	0.014577	2,271	0.33	0.33	0.33
Collateral			USD	USD	1.000	36217QEE1	GNMA GNMI SF 200033 X	0.072540	284	0.21	0.21	0.21
Collateral			USD	USD	1.000	36217QEK7	GNMA GNMI SF 200038 X	0.008717	6,700	0.58	0.58	0.58
Collateral			USD	USD	1.000	36217QEL5	GNMA GNMI SF 200039 X	0.009271	176	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217QFE0	GNMA GNMI SF 200065 X	0.006450	182	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217QGQ2	GNMA GNMI SF 200107 X	0.068167	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217QJ71	GNMA GNMI SF 200186 X	0.003360	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217QJ97	GNMA GNMI SF 200188 X	0.001600	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217QQK4	GNMA GNMI SF 200358 X	0.050907	256	0.13	0.13	0.13
Collateral			USD	USD	1.000	36217QTJ4	GNMA GNMI SF 200453 X	1.135000	51	0.58	0.58	0.58
Collateral			USD	USD	1.000	36217QUX1	GNMA GNMI SF 200498 X	0.006900	45	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217RDH3	GNMA GNMI SF 200904 X	0.026993	560	0.15	0.15	0.15
Collateral			USD	USD	1.000	36217RN90	GNMA GNMI SF 201216 X	0.008198	4,178	0.34	0.34	0.34
Collateral			USD	USD	1.000	36217RNS8	GNMA GNMI SF 201201 X	0.007040	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217RPA5	GNMA GNMI SF 201217 X	0.021105	7,597	1.60	1.60	1.60
Collateral			USD	USD	1.000	36217RPB3	GNMA GNMI SF 201218 X	0.032496	7,160	2.33	2.33	2.33
Collateral			USD	USD	1.000	36217RRM7	GNMA GNMI SF 201292 X	0.060215	153	0.09	0.09	0.09
Collateral			USD	USD	1.000	36217RRY1	GNMA GNMI SF 201303 X	0.008430	534	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217RRZ8	GNMA GNMI SF 201304 X	0.030080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217S2M2	GNMA GNMI SF 202480 X	0.040120	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217SB59	GNMA GNMI SF 201760 X	0.008240	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217SDM0	GNMA GNMI SF 201808 X	0.005740	227	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217SFS5	GNMA GNMI SF 201877 X	0.090260	114	0.10	0.10	0.10
Collateral			USD	USD	1.000	36217SK67	GNMA GNMI SF 202017 X	0.006449	361	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217SMP3	GNMA GNMI SF 202066 X	0.015297	494	0.08	0.08	0.08
Collateral			USD	USD	1.000	36217SPP0	GNMA GNMI SF 202130 X	0.021893	85	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217STQ4	GNMA GNMI SF 202259 X	0.058672	1,306	0.77	0.77	0.77
Collateral			USD	USD	1.000	36217SY62	GNMA GNMI SF 202433 X	0.341880	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36217T4A4	GNMA GNMI SF 203417 X	0.048049	256	0.12	0.12	0.12



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Collateral			USD	USD	1.000	36217T4F3	GNMA GNMI SF 203422 X	0.033839	795	0.27	0.27	0.27
Collateral			USD	USD	1.000	36217TBA6	GNMA GNMI SF 202633 X	0.081125	1,128	0.92	0.92	0.92
Collateral			USD	USD	1.000	36217TC56	GNMA GNMI SF 202692 X	0.347583	534	1.86	1.86	1.86
Collateral			USD	USD	1.000	36217TCA5	GNMA GNMI SF 202665 X	0.293978	502	1.48	1.48	1.48
Collateral			USD	USD	1.000	36217TCV9	GNMA GNMI SF 202684 X	0.864913	383	3.31	3.31	3.31
Collateral			USD	USD	1.000	36217TH51	GNMA GNMI SF 202852 X	0.072899	1,139	0.83	0.83	0.83
Collateral			USD	USD	1.000	36217TJH3	GNMA GNMI SF 202864 X	0.063480	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217TM71	GNMA GNMI SF 202982 X	0.116000	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217TME6	GNMA GNMI SF 202957 X	0.126743	437	0.55	0.55	0.55
Collateral			USD	USD	1.000	36217TNW5	GNMA GNMI SF 203005 X	0.011515	937	0.11	0.11	0.11
Collateral			USD	USD	1.000	36217TP78	GNMA GNMI SF 203046 X	0.031918	97	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217TRR2	GNMA GNMI SF 203096 X	0.039036	125	0.05	0.05	0.05
Collateral			USD	USD	1.000	36217TTM1	GNMA GNMI SF 203156 X	0.001771	545	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217TUS6	GNMA GNMI SF 203193 X	0.041150	114	0.05	0.05	0.05
Collateral			USD	USD	1.000	36217TVE6	GNMA GNMI SF 203213 X	0.029667	68	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217U2F2	GNMA GNMI SF 204274 X	0.013480	57	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217U2G0	GNMA GNMI SF 204275 X	0.054701	1,136	0.62	0.62	0.62
Collateral			USD	USD	1.000	36217U2U9	GNMA GNMI SF 204287 X	0.003126	522	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217U2Y1	GNMA GNMI SF 204291 X	0.066063	324	0.21	0.21	0.21
Collateral			USD	USD	1.000	36217U3R5	GNMA GNMI SF 204308 X	0.026073	62	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217U6R2	GNMA GNMI SF 204380 X	1.282017	943	12.08	12.08	12.08
Collateral			USD	USD	1.000	36217U7D2	GNMA GNMI SF 204392 X	0.141948	40	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217UBC9	GNMA GNMI SF 203535 X	0.181520	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36217UBM7	GNMA GNMI SF 203544 X	0.184495	108	0.20	0.20	0.20
Collateral			USD	USD	1.000	36217UD52	GNMA GNMI SF 203624 X	0.011237	67	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217UPY6	GNMA GNMI SF 203939 X	0.015317	68	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217UPZ3	GNMA GNMI SF 203940 X	0.030920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217URL2	GNMA GNMI SF 203991 X	0.013442	2,043	0.27	0.27	0.27
Collateral			USD	USD	1.000	36217USC1	GNMA GNMI SF 204015 X	0.040346	613	0.25	0.25	0.25
Collateral			USD	USD	1.000	36217UY26	GNMA GNMI SF 204229 X	0.005840	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217V3R3	GNMA GNMI SF 205208 X	0.027162	5,848	1.59	1.59	1.59
Collateral			USD	USD	1.000	36217V5G5	GNMA GNMI SF 205247 X	0.056857	40	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217VB78	GNMA GNMI SF 204462 X	0.101663	225	0.23	0.23	0.23
Collateral			USD	USD	1.000	36217VBT0	GNMA GNMI SF 204450 X	0.031673	511	0.16	0.16	0.16
Collateral			USD	USD	1.000	36217VCF9	GNMA GNMI SF 204470 X	0.090520	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36217VCJ1	GNMA GNMI SF 204473 X	0.013440	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217VCM4	GNMA GNMI SF 204476 X	0.051646	2,236	1.15	1.15	1.15



Time Warner Inc Master Pension Trust

Global Securities Lending
Client - NonCash Collateral Report

As of 12/31/2016

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Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36217VHY3	GNMA GNMI SF 204647 X	0.026840	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217VLF9	GNMA GNMI SF 204726 X	0.016480	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217VNP5	GNMA GNMI SF 204798 X	0.355067	794	2.82	2.82	2.82
Collateral			USD	USD	1.000	36217VV43	GNMA GNII SF 205035 C	0.204360	57	0.12	0.12	0.12
Collateral			USD	USD	1.000	36217VWB6	GNMA GNMI SF 205042 X	0.018480	721	0.13	0.13	0.13
Collateral			USD	USD	1.000	36217VX33	GNMA GNMI SF 205098 X	0.046840	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217VXW9	GNMA GNMI SF 205093 X	0.076954	126	0.10	0.10	0.10
Collateral			USD	USD	1.000	36217W2U5	GNMA GNMI SF 206087 X	0.085257	3,316	2.83	2.83	2.83
Collateral			USD	USD	1.000	36217W3H3	GNMA GNMI SF 206100 X	0.017267	51	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217W3U4	GNMA GNMI SF 206111 X	0.009624	97	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217W6T4	GNMA GNMI SF 206182 X	0.152422	522	0.80	0.80	0.80
Collateral			USD	USD	1.000	36217W7J5	GNMA GNMI SF 206197 X	0.154260	114	0.18	0.18	0.18
Collateral			USD	USD	1.000	36217WDH2	GNMA GNMI SF 205404 X	0.005695	772	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217WEE8	GNMA GNMI SF 205433 X	0.036026	43	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217WKD3	GNMA GNMI SF 205592 X	0.028231	74	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217WUA8	GNMA GNMI SF 205877 X	0.444729	79	0.35	0.35	0.35
Collateral			USD	USD	1.000	36217WUV2	GNMA GNMI SF 205896 X	0.010552	119	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217X4M9	GNMA GNMI SF 207028 X	0.006727	125	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217XB33	GNMA GNMI SF 206258 X	0.020440	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217XB41	GNMA GNMI SF 206259 X	0.005363	2,612	0.14	0.14	0.14
Collateral			USD	USD	1.000	36217XBC3	GNMA GNMI SF 206235 X	0.018110	227	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217XBU3	GNMA GNMI SF 206251 X	0.012796	2,490	0.32	0.32	0.32
Collateral			USD	USD	1.000	36217XJN1	GNMA GNMI SF 206469 X	0.014227	2,997	0.43	0.43	0.43
Collateral			USD	USD	1.000	36217XK58	GNMA GNMI SF 206516 X	0.018622	2,021	0.38	0.38	0.38
Collateral			USD	USD	1.000	36217XK74	GNMA GNMI SF 206518 X	0.025305	2,174	0.55	0.55	0.55
Collateral			USD	USD	1.000	36217XKB5	GNMA GNMI SF 206490 X	0.039811	3,687	1.47	1.47	1.47
Collateral			USD	USD	1.000	36217XL40	GNMA GNMI SF 206547 X	0.009611	18,878	1.81	1.81	1.81
Collateral			USD	USD	1.000	36217XNS5	GNMA GNMI SF 206601 X	0.082280	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36217XPC8	GNMA GNMI SF 206619 X	2.728733	34	0.93	0.93	0.93
Collateral			USD	USD	1.000	36217XVQ0	GNMA GNMI SF 206823 X	0.134540	488	0.66	0.66	0.66
Collateral			USD	USD	1.000	36217XY38	GNMA GNMI SF 206930 X	0.027830	699	0.19	0.19	0.19
Collateral			USD	USD	1.000	36217XYN4	GNMA GNMI SF 206917 X	0.048467	119	0.06	0.06	0.06
Collateral			USD	USD	1.000	36217Y2A5	GNMA GNMI SF 207869 X	0.009600	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217Y2G2	GNMA GNMI SF 207875 X	0.049800	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217Y3B2	GNMA GNMI SF 207894 X	0.035546	1,170	0.42	0.42	0.42
Collateral			USD	USD	1.000	36217Y3C0	GNMA GNMI SF 207895 X	0.054089	9,899	5.35	5.35	5.35
Collateral			USD	USD	1.000	36217Y5P9	GNMA GNMI SF 207954 X	0.166875	45	0.08	0.08	0.08



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Collateral			USD	USD	1.000	36217YA57	GNMA GNMI SF 207128 X	0.186840	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36217YB64	GNMA GNMI SF 207161 X	0.002560	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36217YBG2	GNMA GNMI SF 207139 X	0.097429	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217YF52	GNMA GNMI SF 207288 X	0.122653	1,300	1.59	1.59	1.59
Collateral			USD	USD	1.000	36217YGS1	GNMA GNMI SF 207309 X	0.031040	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36217YJC3	GNMA GNMI SF 207359 X	0.081510	52	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217YKW7	GNMA GNII SF 207409 C	1.264691	62	0.79	0.79	0.79
Collateral			USD	USD	1.000	36217YPM4	GNMA GNMI SF 207528 X	0.282274	1,157	3.26	3.26	3.26
Collateral			USD	USD	1.000	36217YUB2	GNMA GNMI SF 207678 X	0.044535	98	0.04	0.04	0.04
Collateral			USD	USD	1.000	36217YYC6	GNMA GNMI SF 207807 X	0.196360	57	0.11	0.11	0.11
Collateral			USD	USD	1.000	3621806W6	GNMA GNMI SF 237685 X	0.177353	97	0.17	0.17	0.17
Collateral			USD	USD	1.000	362180AT8	GNMA GNMI SF 236818 X	0.116180	1,720	2.00	2.00	2.00
Collateral			USD	USD	1.000	362180EP2	GNMA GNMI SF 236942 X	0.000543	1,675	0.01	0.01	0.01
Collateral			USD	USD	1.000	362180JZ5	GNMA GNMI SF 237080 X	0.023251	539	0.13	0.13	0.13
Collateral			USD	USD	1.000	362180MT5	GNMA GNMI SF 237170 X	0.013580	3,133	0.43	0.43	0.43
Collateral			USD	USD	1.000	362180MX6	GNMA GNMI SF 237174 X	0.056992	136	0.08	0.08	0.08
Collateral			USD	USD	1.000	362180RN3	GNMA GNMI SF 237293 X	0.102035	2,549	2.60	2.60	2.60
Collateral			USD	USD	1.000	362180UD1	GNMA GNMI SF 237380 X	0.259944	424	1.10	1.10	1.10
Collateral			USD	USD	1.000	362180UP4	GNMA GNMI SF 237390 X	0.165896	676	1.12	1.12	1.12
Collateral			USD	USD	1.000	3621816X2	GNMA GNMI SF 238586 X	0.117085	1,115	1.31	1.31	1.31
Collateral			USD	USD	1.000	362181DX4	GNMA GNMI SF 237818 X	0.071275	2,271	1.62	1.62	1.62
Collateral			USD	USD	1.000	362181F87	GNMA GNMI SF 237891 X	1.046600	28	0.30	0.30	0.30
Collateral			USD	USD	1.000	362181FM6	GNMA GNMI SF 237872 X	0.074467	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	362181GV5	GNMA GNMI SF 237912 X	0.429100	79	0.34	0.34	0.34
Collateral			USD	USD	1.000	362181H44	GNMA GNMI SF 237951 X	0.622620	57	0.35	0.35	0.35
Collateral			USD	USD	1.000	362181HZ5	GNMA GNMI SF 237948 X	0.147305	608	0.89	0.89	0.89
Collateral			USD	USD	1.000	362181J75	GNMA GNMI SF 237986 X	0.067100	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	362181J83	GNMA GNMI SF 237987 X	0.118596	1,618	1.92	1.92	1.92
Collateral			USD	USD	1.000	362181QG7	GNMA GNMI SF 238155 X	0.551725	34	0.19	0.19	0.19
Collateral			USD	USD	1.000	362181T41	GNMA GNMI SF 238271 X	0.134266	118	0.16	0.16	0.16
Collateral			USD	USD	1.000	362181TF6	GNMA GNMI SF 238250 X	0.078232	749	0.59	0.59	0.59
Collateral			USD	USD	1.000	362181UU1	GNMA GNMI SF 238295 X	1.200082	403	4.84	4.84	4.84
Collateral			USD	USD	1.000	362184B36	GNMA GNMI SF 238658 X	0.040459	2,884	1.17	1.17	1.17
Collateral			USD	USD	1.000	362184B93	GNMA GNMI SF 238664 X	0.395164	62	0.25	0.25	0.25
Collateral			USD	USD	1.000	362184CB7	GNMA GNMI SF 238666 X	0.096370	1,221	1.18	1.18	1.18
Collateral			USD	USD	1.000	362184CJ0	GNMA GNMI SF 238673 X	0.067400	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362184CY7	GNMA GNMI SF 238687 X	0.024958	1,113	0.28	0.28	0.28



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Collateral			USD	USD	1.000	36218A5G0	GNMA GNMI SF 216947 X	0.132236	62	0.08	0.08	0.08
Collateral			USD	USD	1.000	36218AAV1	GNMA GNMI SF 216120 X	0.040520	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218ABL2	GNMA GNMI SF 216143 X	0.134023	1,113	1.49	1.49	1.49
Collateral			USD	USD	1.000	36218AHM4	GNMA GNMI SF 216336 X	0.324240	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36218AMD8	GNMA GNMI SF 216456 X	0.051533	68	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218AS26	GNMA GNMI SF 216637 X	0.147644	102	0.15	0.15	0.15
Collateral			USD	USD	1.000	36218AT58	GNMA GNMI SF 216672 X	0.094158	1,340	1.26	1.26	1.26
Collateral			USD	USD	1.000	36218AUF4	GNMA GNMI SF 216682 X	0.013619	13,769	1.88	1.88	1.88
Collateral			USD	USD	1.000	36218B2E6	GNMA GNMI SF 217773 X	0.150582	1,162	1.75	1.75	1.75
Collateral			USD	USD	1.000	36218B4K0	GNMA GNMI SF 217826 X	0.025265	1,158	0.29	0.29	0.29
Collateral			USD	USD	1.000	36218B5K9	GNMA GNMI SF 217850 X	0.015011	1,737	0.26	0.26	0.26
Collateral			USD	USD	1.000	36218B5L7	GNMA GNMI SF 217851 X	0.021837	3,708	0.81	0.81	0.81
Collateral			USD	USD	1.000	36218B5P8	GNMA GNMI SF 217854 X	0.055229	40	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218BCX3	GNMA GNII SF 217086 C	0.301860	57	0.17	0.17	0.17
Collateral			USD	USD	1.000	36218BMU8	GNMA GNMI SF 217371 X	0.089484	579	0.52	0.52	0.52
Collateral			USD	USD	1.000	36218BRT6	GNMA GNMI SF 217498 X	0.103259	210	0.22	0.22	0.22
Collateral			USD	USD	1.000	36218BUR6	GNMA GNMI SF 217592 X	0.219017	1,107	2.43	2.43	2.43
Collateral			USD	USD	1.000	36218C4T9	GNMA GNMI SF 218734 X	0.270835	1,876	5.08	5.08	5.08
Collateral			USD	USD	1.000	36218C7K5	GNMA GNMI SF 218798 X	0.316522	7,694	24.35	24.35	24.35
Collateral			USD	USD	1.000	36218C7M1	GNMA GNMI SF 218800 X	0.153167	34	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218CBM6	GNMA GNMI SF 217944 X	0.020417	68	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218CCW3	GNMA GNMI SF 217985 X	0.264056	1,149	3.03	3.03	3.03
Collateral			USD	USD	1.000	36218CEK7	GNMA GNMI SF 218038 X	0.019162	602	0.12	0.12	0.12
Collateral			USD	USD	1.000	36218CFY6	GNMA GNMI SF 218083 X	0.019446	2,317	0.45	0.45	0.45
Collateral			USD	USD	1.000	36218CG66	GNMA GNMI SF 218121 X	0.055877	74	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218CHY4	GNMA GNMI SF 218147 X	0.265173	58	0.15	0.15	0.15
Collateral			USD	USD	1.000	36218CJA4	GNMA GNMI SF 218157 X	0.081254	505	0.41	0.41	0.41
Collateral			USD	USD	1.000	36218CJD8	GNMA GNMI SF 218160 X	0.079506	727	0.58	0.58	0.58
Collateral			USD	USD	1.000	36218CJT3	GNMA GNMI SF 218174 X	0.332209	65	0.22	0.22	0.22
Collateral			USD	USD	1.000	36218CKU8	GNMA GNMI SF 218207 X	0.114242	6,157	7.03	7.03	7.03
Collateral			USD	USD	1.000	36218CLV5	GNMA GNMI SF 218240 X	0.003657	40	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218CNF8	GNMA GNMI SF 218290 X	0.065006	1,113	0.72	0.72	0.72
Collateral			USD	USD	1.000	36218CNP6	GNMA GNMI SF 218298 X	0.373510	114	0.42	0.42	0.42
Collateral			USD	USD	1.000	36218CSP1	GNMA GNMI SF 218426 X	0.179811	1,150	2.07	2.07	2.07
Collateral			USD	USD	1.000	36218CST3	GNMA GNMI SF 218430 X	0.333094	1,062	3.54	3.54	3.54
Collateral			USD	USD	1.000	36218DAA1	GNMA GNMI SF 218801 X	0.137003	375	0.51	0.51	0.51
Collateral			USD	USD	1.000	36218DB44	GNMA GNMI SF 218859 X	0.514160	28	0.15	0.15	0.15



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Collateral			USD	USD	1.000	36218DED1	GNMA GNMI SF 218932 X	0.060436	62	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218DEH2	GNMA GNMI SF 218936 X	0.205078	1,374	2.82	2.82	2.82
Collateral			USD	USD	1.000	36218DEJ8	GNMA GNMI SF 218937 X	0.017160	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218DF24	GNMA GNMI SF 218985 X	0.049422	2,487	1.23	1.23	1.23
Collateral			USD	USD	1.000	36218DJN4	GNMA GNMI SF 219069 X	0.072492	74	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218DLV3	GNMA GNMI SF 219140 X	0.046000	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218DP80	GNMA GNMI SF 219247 X	0.021670	244	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218DSR5	GNMA GNMI SF 219328 X	0.021826	1,136	0.25	0.25	0.25
Collateral			USD	USD	1.000	36218DSV6	GNMA GNMI SF 219332 X	0.040268	568	0.23	0.23	0.23
Collateral			USD	USD	1.000	36218DSY0	GNMA GNMI SF 219335 X	0.019967	34	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218DUM3	GNMA GNMI SF 219388 X	0.083959	613	0.51	0.51	0.51
Collateral			USD	USD	1.000	36218DUV3	GNMA GNMI SF 219396 X	0.051613	2,285	1.18	1.18	1.18
Collateral			USD	USD	1.000	36218DWN9	GNMA GNMI SF 219453 X	0.230920	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218DYN7	GNMA GNMI SF 219517 X	0.095308	74	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218DYT4	GNMA GNMI SF 219522 X	0.030764	2,647	0.81	0.81	0.81
Collateral			USD	USD	1.000	36218DYW7	GNMA GNMI SF 219525 X	0.243989	2,220	5.42	5.42	5.42
Collateral			USD	USD	1.000	36218DZT3	GNMA GNMI SF 219554 X	0.187824	1,136	2.13	2.13	2.13
Collateral			USD	USD	1.000	36218E2H3	GNMA GNMI SF 220476 X	0.196880	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36218E4S7	GNMA GNMI SF 220533 X	0.280345	62	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218E6T3	GNMA GNMI SF 220582 X	0.032884	1,198	0.39	0.39	0.39
Collateral			USD	USD	1.000	36218EBB6	GNMA GNMI SF 219734 X	0.067944	1,136	0.77	0.77	0.77
Collateral			USD	USD	1.000	36218EEP2	GNMA GNMI SF 219842 X	0.078060	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218EFT3	GNMA GNMI SF 219878 X	0.002360	114	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218EJB8	GNMA GNMI SF 219958 X	0.078960	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218EJD4	GNMA GNMI SF 219960 X	0.132096	1,136	1.50	1.50	1.50
Collateral			USD	USD	1.000	36218EKC4	GNMA GNMI SF 219991 X	0.086133	51	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218EKE0	GNMA GNMI SF 219993 X	0.180510	114	0.20	0.20	0.20
Collateral			USD	USD	1.000	36218EMH1	GNMA GNMI SF 220060 X	0.083660	2,839	2.38	2.38	2.38
Collateral			USD	USD	1.000	36218EW72	GNMA GNMI SF 220370 X	0.054329	2,285	1.24	1.24	1.24
Collateral			USD	USD	1.000	36218EWU1	GNMA GNMI SF 220359 X	0.130100	57	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218F3P1	GNMA GNMI SF 221406 X	0.464558	568	2.64	2.64	2.64
Collateral			USD	USD	1.000	36218F6Q6	GNMA GNMI SF 221479 X	0.038444	1,136	0.44	0.44	0.44
Collateral			USD	USD	1.000	36218F7A0	GNMA GNMI SF 221489 X	0.083682	193	0.16	0.16	0.16
Collateral			USD	USD	1.000	36218FA99	GNMA GNMI SF 220632 X	0.076370	341	0.26	0.26	0.26
Collateral			USD	USD	1.000	36218FBM9	GNMA GNMI SF 220644 X	0.001878	732	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218FL63	GNMA GNMI SF 220949 X	0.032760	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218FMD7	GNMA GNMI SF 220956 X	0.078515	187	0.15	0.15	0.15



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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36218FQN1	GNMA GNMI SF 221061 X	0.027424	11,402	3.13	3.13	3.13
Collateral			USD	USD	1.000	36218FQQ4	GNMA GNMI SF 221063 X	0.024750	2,396	0.59	0.59	0.59
Collateral			USD	USD	1.000	36218FSD1	GNMA GNMI SF 221116 X	0.038117	165	0.06	0.06	0.06
Collateral			USD	USD	1.000	36218FSX7	GNMA GNMI SF 221134 X	0.286240	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36218FTH1	GNMA GNMI SF 221152 X	0.391509	1,079	4.22	4.22	4.22
Collateral			USD	USD	1.000	36218FTS7	GNMA GNMI SF 221161 X	0.269961	146	0.40	0.40	0.40
Collateral			USD	USD	1.000	36218FUN6	GNMA GNMI SF 221189 X	0.757239	1,113	8.43	8.43	8.43
Collateral			USD	USD	1.000	36218FXV5	GNMA GNMI SF 221292 X	0.291953	574	1.67	1.67	1.67
Collateral			USD	USD	1.000	36218G5C6	GNMA GNMI SF 222343 X	0.078680	85	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218G5D4	GNMA GNMI SF 222344 X	0.073160	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218GEK8	GNMA GNMI SF 221638 X	0.055624	556	0.31	0.31	0.31
Collateral			USD	USD	1.000	36218GF43	GNMA GNMI SF 221687 X	0.156360	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218GHU3	GNMA GNMI SF 221743 X	0.430943	574	2.47	2.47	2.47
Collateral			USD	USD	1.000	36218GJ56	GNMA GNMI SF 221784 X	0.026788	454	0.12	0.12	0.12
Collateral			USD	USD	1.000	36218GK47	GNMA GNMI SF 221815 X	0.048520	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218GKE5	GNMA GNMI SF 221793 X	0.050160	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218GLJ3	GNMA GNMI SF 221829 X	0.116339	187	0.22	0.22	0.22
Collateral			USD	USD	1.000	36218GLT1	GNMA GNMI SF 221838 X	0.028016	1,589	0.45	0.45	0.45
Collateral			USD	USD	1.000	36218GM94	GNMA GNMI SF 221884 X	0.033080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218GRH1	GNMA GNMI SF 221988 X	0.020169	1,347	0.27	0.27	0.27
Collateral			USD	USD	1.000	36218GRU2	GNMA GNMI SF 221999 X	0.036711	1,231	0.45	0.45	0.45
Collateral			USD	USD	1.000	36218GSC1	GNMA GNMI SF 222015 X	0.036978	102	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218H5F7	GNMA GNMI SF 223246 X	0.021540	57	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218H6B5	GNMA GNMI SF 223266 X	0.257672	284	0.73	0.73	0.73
Collateral			USD	USD	1.000	36218H6G4	GNMA GNMI SF 223271 X	0.172576	142	0.24	0.24	0.24
Collateral			USD	USD	1.000	36218HN91	GNMA GNMI SF 222816 X	0.018597	443	0.08	0.08	0.08
Collateral			USD	USD	1.000	36218HNM6	GNMA GNMI SF 222794 X	0.033306	1,948	0.65	0.65	0.65
Collateral			USD	USD	1.000	36218HQ80	GNMA GNMI SF 222879 X	0.072926	1,042	0.76	0.76	0.76
Collateral			USD	USD	1.000	36218HQY3	GNMA GNMI SF 222871 X	0.055098	1,136	0.63	0.63	0.63
Collateral			USD	USD	1.000	36218HUS1	GNMA GNMI SF 222993 X	0.211240	57	0.12	0.12	0.12
Collateral			USD	USD	1.000	36218HVB7	GNMA GNMI SF 223010 X	0.041160	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218HZP2	GNMA GNMI SF 223150 X	0.038812	51	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218HZX5	GNMA GNMI SF 223158 X	0.076370	488	0.37	0.37	0.37
Collateral			USD	USD	1.000	36218J2V1	GNMA GNMI SF 224088 X	0.734067	51	0.38	0.38	0.38
Collateral			USD	USD	1.000	36218J3G3	GNMA GNMI SF 224099 X	0.279500	34	0.10	0.10	0.10
Collateral			USD	USD	1.000	36218J6D7	GNMA GNMI SF 224168 X	0.017033	68	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218J7F1	GNMA GNMI SF 224194 X	0.115238	6,063	6.99	6.99	6.99



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Collateral			USD	USD	1.000	36218J7K0	GNMA GNMI SF 224198 X	0.561575	45	0.26	0.26	0.26
Collateral			USD	USD	1.000	36218J7L8	GNMA GNMI SF 224199 X	0.062992	142	0.09	0.09	0.09
Collateral			USD	USD	1.000	36218JA75	GNMA GNMI SF 223330 X	0.061620	170	0.10	0.10	0.10
Collateral			USD	USD	1.000	36218JBM1	GNMA GNMI SF 223344 X	0.233552	1,158	2.71	2.71	2.71
Collateral			USD	USD	1.000	36218JE71	GNMA GNMI SF 223458 X	0.126000	34	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218JEX4	GNMA GNMI SF 223450 X	0.190840	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218JG87	GNMA GNMI SF 223523 X	0.124840	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218JH52	GNMA GNMI SF 223552 X	0.493680	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36218JHR4	GNMA GNMI SF 223540 X	0.084100	170	0.14	0.14	0.14
Collateral			USD	USD	1.000	36218JJ43	GNMA GNMI SF 223583 X	0.323620	57	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218JJ68	GNMA GNMI SF 223585 X	0.051920	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218JK74	GNMA GNMI SF 223618 X	0.115720	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218JK82	GNMA GNMI SF 223619 X	0.253279	230	0.58	0.58	0.58
Collateral			USD	USD	1.000	36218JME7	GNMA GNMI SF 223657 X	0.066747	7,404	4.94	4.94	4.94
Collateral			USD	USD	1.000	36218JMH0	GNMA GNMI SF 223660 X	0.053294	2,177	1.16	1.16	1.16
Collateral			USD	USD	1.000	36218JN55	GNMA GNMI SF 223712 X	0.159147	85	0.14	0.14	0.14
Collateral			USD	USD	1.000	36218JVS6	GNMA GNMI SF 223925 X	0.224100	284	0.64	0.64	0.64
Collateral			USD	USD	1.000	36218JXU9	GNMA GNMI SF 223991 X	0.027191	131	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218JY38	GNMA GNMI SF 224030 X	0.363850	114	0.41	0.41	0.41
Collateral			USD	USD	1.000	36218JYM6	GNMA GNMI SF 224016 X	0.066700	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218K7F8	GNMA GNMI SF 225094 X	0.039213	3,285	1.29	1.29	1.29
Collateral			USD	USD	1.000	36218KAZ0	GNMA GNMI SF 224224 X	0.019614	2,681	0.53	0.53	0.53
Collateral			USD	USD	1.000	36218KC96	GNMA GNMI SF 224296 X	0.040048	8,660	3.47	3.47	3.47
Collateral			USD	USD	1.000	36218KCD7	GNMA GNMI SF 224268 X	0.106148	464	0.49	0.49	0.49
Collateral			USD	USD	1.000	36218KCF2	GNMA GNMI SF 224270 X	0.101959	613	0.63	0.63	0.63
Collateral			USD	USD	1.000	36218KN86	GNMA GNMI SF 224615 X	0.062640	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218KT56	GNMA GNMI SF 224772 X	0.775459	931	7.22	7.22	7.22
Collateral			USD	USD	1.000	36218KY92	GNMA GNMI SF 224936 X	0.008040	85	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218KYR2	GNMA GNMI SF 224920 X	0.041071	579	0.24	0.24	0.24
Collateral			USD	USD	1.000	36218KZA8	GNMA GNMI SF 224937 X	0.023067	5,877	1.36	1.36	1.36
Collateral			USD	USD	1.000	36218L5X9	GNMA GNMI SF 225962 X	0.034780	11,355	3.95	3.95	3.95
Collateral			USD	USD	1.000	36218L6C4	GNMA GNMI SF 225967 X	0.031567	6,388	2.02	2.02	2.02
Collateral			USD	USD	1.000	36218L6H3	GNMA GNMI SF 225972 X	0.066241	3,226	2.14	2.14	2.14
Collateral			USD	USD	1.000	36218L6J9	GNMA GNMI SF 225973 X	0.005240	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218L6K6	GNMA GNMI SF 225974 X	0.007063	341	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218LA96	GNMA GNMI SF 225132 X	0.199310	556	1.11	1.11	1.11
Collateral			USD	USD	1.000	36218LAK1	GNMA GNMI SF 225110 X	0.005958	1,300	0.08	0.08	0.08



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Collateral			USD	USD	1.000	36218LHW8	GNMA GNMI SF 225345 X	0.477880	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36218LJN6	GNMA GNMI SF 225369 X	0.246371	951	2.34	2.34	2.34
Collateral			USD	USD	1.000	36218LL78	GNMA GNMI SF 225450 X	0.048785	74	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218LLJ2	GNMA GNMI SF 225429 X	0.046524	210	0.10	0.10	0.10
Collateral			USD	USD	1.000	36218LNB7	GNMA GNMI SF 225486 X	0.310577	301	0.93	0.93	0.93
Collateral			USD	USD	1.000	36218LNE1	GNMA GNMI SF 225489 X	0.146353	829	1.21	1.21	1.21
Collateral			USD	USD	1.000	36218LQG3	GNMA GNMI SF 225555 X	0.044314	40	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218LQM0	GNMA GNMI SF 225560 X	0.113460	57	0.06	0.06	0.06
Collateral			USD	USD	1.000	36218LW76	GNMA GNMI SF 225770 X	0.039128	1,209	0.47	0.47	0.47
Collateral			USD	USD	1.000	36218LXJ9	GNMA GNMI SF 225781 X	0.154258	312	0.48	0.48	0.48
Collateral			USD	USD	1.000	36218M3L5	GNMA GNMI SF 226803 X	0.018827	85	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218M5T6	GNMA GNMI SF 226858 X	0.017009	4,406	0.75	0.75	0.75
Collateral			USD	USD	1.000	36218MA52	GNMA GNMI SF 226028 X	0.033588	97	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218MAA1	GNMA GNMI SF 226001 X	0.031983	68	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218MBB8	GNMA GNMI SF 226034 X	0.333902	470	1.57	1.57	1.57
Collateral			USD	USD	1.000	36218MCK7	GNMA GNMI SF 226074 X	0.154297	165	0.25	0.25	0.25
Collateral			USD	USD	1.000	36218MDT7	GNMA GNMI SF 226114 X	0.300278	2,329	6.99	6.99	6.99
Collateral			USD	USD	1.000	36218ME25	GNMA GNMI SF 226153 X	0.080234	2,524	2.02	2.02	2.02
Collateral			USD	USD	1.000	36218MEE9	GNMA GNMI SF 226133 X	0.363900	45	0.17	0.17	0.17
Collateral			USD	USD	1.000	36218MTW3	GNMA GNMI SF 226565 X	0.055321	937	0.52	0.52	0.52
Collateral			USD	USD	1.000	36218MXA6	GNMA GNMI SF 226673 X	0.032684	256	0.08	0.08	0.08
Collateral			USD	USD	1.000	36218N3A7	GNMA GNMI SF 227693 X	0.104140	568	0.59	0.59	0.59
Collateral			USD	USD	1.000	36218N4F5	GNMA GNMI SF 227722 X	0.005170	53	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218N6G1	GNMA GNMI SF 227771 X	0.038240	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218N6Z9	GNMA GNMI SF 227788 X	0.025364	159	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218NJ77	GNMA GNMI SF 227186 X	0.044357	715	0.32	0.32	0.32
Collateral			USD	USD	1.000	36218NLR0	GNMA GNMI SF 227236 X	0.019329	1,300	0.25	0.25	0.25
Collateral			USD	USD	1.000	36218NN56	GNMA GNMI SF 227312 X	0.052552	27,356	14.38	14.38	14.38
Collateral			USD	USD	1.000	36218NS36	GNMA GNMI SF 227438 X	0.509472	221	1.13	1.13	1.13
Collateral			USD	USD	1.000	36218P2S4	GNMA GNMI SF 228585 X	0.259141	250	0.65	0.65	0.65
Collateral			USD	USD	1.000	36218P2T2	GNMA GNMI SF 228586 X	0.464486	40	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218PGA8	GNMA GNMI SF 227993 X	0.075160	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218PGH3	GNMA GNMI SF 228000 X	0.071067	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218PGP5	GNMA GNMI SF 228006 X	0.096560	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218PGR1	GNMA GNMI SF 228008 X	0.214667	85	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218PQE9	GNMA GNMI SF 228253 X	0.129233	76	0.10	0.10	0.10
Collateral			USD	USD	1.000	36218PR40	GNMA GNMI SF 228307 X	0.056520	28	0.02	0.02	0.02



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Collateral			USD	USD	1.000	36218PS64	GNMA GNMI SF 228341 X	0.201418	62	0.13	0.13	0.13
Collateral			USD	USD	1.000	36218PSK3	GNMA GNMI SF 228322 X	0.228935	3,282	7.51	7.51	7.51
Collateral			USD	USD	1.000	36218PSW7	GNMA GNMI SF 228333 X	0.167086	40	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218PTE6	GNMA GNMI SF 228349 X	0.187600	57	0.11	0.11	0.11
Collateral			USD	USD	1.000	36218PWN2	GNMA GNMI SF 228453 X	0.157700	57	0.09	0.09	0.09
Collateral			USD	USD	1.000	36218PX35	GNMA GNMI SF 228498 X	0.356547	85	0.30	0.30	0.30
Collateral			USD	USD	1.000	36218PXC5	GNMA GNMI SF 228475 X	0.114218	193	0.22	0.22	0.22
Collateral			USD	USD	1.000	36218PXR2	GNMA GNMI SF 228488 X	0.137868	9,208	12.69	12.69	12.69
Collateral			USD	USD	1.000	36218PY42	GNMA GNMI SF 228531 X	1.586154	221	3.51	3.51	3.51
Collateral			USD	USD	1.000	36218PYR1	GNMA GNMI SF 228520 X	0.404840	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36218PYV2	GNMA GNMI SF 228524 X	0.051160	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218PZT6	GNMA GNMI SF 228554 X	0.404620	57	0.23	0.23	0.23
Collateral			USD	USD	1.000	36218PZX7	GNMA GNMI SF 228558 X	0.283631	556	1.58	1.58	1.58
Collateral			USD	USD	1.000	36218Q3U6	GNMA GNMI SF 229511 X	0.028637	3,783	1.08	1.08	1.08
Collateral			USD	USD	1.000	36218QJK1	GNMA GNMI SF 228966 X	0.350660	57	0.20	0.20	0.20
Collateral			USD	USD	1.000	36218QKG8	GNMA GNMI SF 228995 X	0.212517	731	1.55	1.55	1.55
Collateral			USD	USD	1.000	36218QNR1	GNMA GNMI SF 229100 X	0.113267	6,451	7.31	7.31	7.31
Collateral			USD	USD	1.000	36218QQP2	GNMA GNMI SF 229162 X	0.334750	114	0.38	0.38	0.38
Collateral			USD	USD	1.000	36218QVA9	GNMA GNMI SF 229309 X	0.190080	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218R6T4	GNMA GNMI SF 230482 X	0.090772	1,113	1.01	1.01	1.01
Collateral			USD	USD	1.000	36218RD74	GNMA GNMI SF 229726 X	0.080530	1,143	0.92	0.92	0.92
Collateral			USD	USD	1.000	36218RE32	GNMA GNMI SF 229754 X	0.040404	2,118	0.86	0.86	0.86
Collateral			USD	USD	1.000	36218REF5	GNMA GNMI SF 229734 X	0.048996	886	0.43	0.43	0.43
Collateral			USD	USD	1.000	36218REW8	GNMA GNMI SF 229749 X	0.049101	1,238	0.61	0.61	0.61
Collateral			USD	USD	1.000	36218REY4	GNMA GNMI SF 229751 X	0.063535	11,124	7.07	7.07	7.07
Collateral			USD	USD	1.000	36218RH88	GNMA GNMI SF 229855 X	0.000640	105	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218RMN9	GNMA GNMI SF 229965 X	0.052080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218S2N9	GNMA GNMI SF 231281 X	0.062569	3,246	2.03	2.03	2.03
Collateral			USD	USD	1.000	36218S6U9	GNMA GNMI SF 231383 X	0.019257	738	0.14	0.14	0.14
Collateral			USD	USD	1.000	36218SCF5	GNMA GNMI SF 230570 X	0.181094	301	0.54	0.54	0.54
Collateral			USD	USD	1.000	36218SDH0	GNMA GNMI SF 230604 X	0.143296	1,158	1.66	1.66	1.66
Collateral			USD	USD	1.000	36218SEE6	GNMA GNMI SF 230633 X	0.181969	511	0.93	0.93	0.93
Collateral			USD	USD	1.000	36218SF62	GNMA GNMI SF 230689 X	0.013853	1,295	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218SGK0	GNMA GNMI SF 230702 X	0.062112	5,289	3.28	3.28	3.28
Collateral			USD	USD	1.000	36218SJ35	GNMA GNMI SF 230782 X	0.015612	12,478	1.95	1.95	1.95
Collateral			USD	USD	1.000	36218SLM0	GNMA GNMI SF 230832 X	0.021949	2,442	0.54	0.54	0.54
Collateral			USD	USD	1.000	36218SP87	GNMA GNII SF 230947 C	0.436852	153	0.67	0.67	0.67



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Collateral			USD	USD	1.000	36218SV80	GNMA GNMI SF 231139 X	0.121978	454	0.55	0.55	0.55
Collateral			USD	USD	1.000	36218SWA4	GNMA GNMI SF 231141 X	0.222776	142	0.32	0.32	0.32
Collateral			USD	USD	1.000	36218SWM8	GNMA GNMI SF 231152 X	0.068966	2,248	1.55	1.55	1.55
Collateral			USD	USD	1.000	36218T2L1	GNMA GNMI SF 232179 X	1.045120	1,160	12.13	12.13	12.13
Collateral			USD	USD	1.000	36218TAZ1	GNMA GNMI SF 231424 X	0.044210	119	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218TBR8	GNMA GNMI SF 231448 X	0.097731	511	0.50	0.50	0.50
Collateral			USD	USD	1.000	36218TBU1	GNMA GNMI SF 231451 X	0.039920	85	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218TBY3	GNMA GNMI SF 231455 X	0.360542	216	0.78	0.78	0.78
Collateral			USD	USD	1.000	36218TEG9	GNMA GNMI SF 231535 X	0.042360	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36218TJF6	GNMA GNMI SF 231662 X	0.112340	57	0.06	0.06	0.06
Collateral			USD	USD	1.000	36218TKQ0	GNMA GNMI SF 231703 X	0.084560	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	36218TLS5	GNMA GNMI SF 231737 X	1.589179	44	0.71	0.71	0.71
Collateral			USD	USD	1.000	36218U6S9	GNMA GNMI SF 233181 X	0.180306	1,136	2.05	2.05	2.05
Collateral			USD	USD	1.000	36218UC52	GNMA GNMI SF 232392 X	0.132778	51	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218UH40	GNMA GNMI SF 232551 X	0.120444	1,346	1.62	1.62	1.62
Collateral			USD	USD	1.000	36218UH57	GNMA GNMI SF 232552 X	0.035098	6,668	2.34	2.34	2.34
Collateral			USD	USD	1.000	36218UJJ5	GNMA GNMI SF 232565 X	0.023735	312	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218UKG9	GNMA GNMI SF 232595 X	0.139667	68	0.10	0.10	0.10
Collateral			USD	USD	1.000	36218UT54	GNMA GNMI SF 232872 X	0.035693	5,320	1.90	1.90	1.90
Collateral			USD	USD	1.000	36218UUT0	GNMA GNMI SF 232894 X	0.217650	159	0.35	0.35	0.35
Collateral			USD	USD	1.000	36218VGW7	GNMA GNMI SF 233413 X	0.309840	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36218VJC8	GNMA GNMI SF 233459 X	0.025628	11,371	2.91	2.91	2.91
Collateral			USD	USD	1.000	36218VJF1	GNMA GNMI SF 233462 X	0.785802	1,136	8.92	8.92	8.92
Collateral			USD	USD	1.000	36218VLE1	GNMA GNMI SF 233525 X	0.551487	1,129	6.23	6.23	6.23
Collateral			USD	USD	1.000	36218VRB1	GNMA GNMI SF 233682 X	0.127840	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36218VV83	GNMA GNMI SF 233839 X	0.047880	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218VW66	GNMA GNMI SF 233869 X	0.106827	1,800	1.92	1.92	1.92
Collateral			USD	USD	1.000	36218VX40	GNMA GNMI SF 233899 X	0.090888	2,271	2.06	2.06	2.06
Collateral			USD	USD	1.000	36218VYU1	GNMA GNMI SF 233923 X	0.230673	640	1.48	1.48	1.48
Collateral			USD	USD	1.000	36218W3J8	GNMA GNMI SF 234901 X	0.055008	5,483	3.02	3.02	3.02
Collateral			USD	USD	1.000	36218WBM2	GNMA GNMI SF 234144 X	0.127327	545	0.69	0.69	0.69
Collateral			USD	USD	1.000	36218WBT7	GNMA GNMI SF 234150 X	0.111520	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218WHZ7	GNMA GNMI SF 234348 X	0.629971	397	2.50	2.50	2.50
Collateral			USD	USD	1.000	36218WLB5	GNMA GNMI SF 234422 X	0.029867	34	0.01	0.01	0.01
Collateral			USD	USD	1.000	36218WLU3	GNMA GNMI SF 234439 X	0.053378	3,918	2.09	2.09	2.09
Collateral			USD	USD	1.000	36218WQB0	GNMA GNMI SF 234550 X	0.033073	649	0.21	0.21	0.21
Collateral			USD	USD	1.000	36218WQK0	GNMA GNMI SF 234558 X	0.547640	28	0.16	0.16	0.16



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Collateral			USD	USD	1.000	36218WS69	GNMA GNMI SF 234641 X	0.059648	2,728	1.63	1.63	1.63
Collateral			USD	USD	1.000	36218WT27	GNMA GNMI SF 234669 X	0.082286	13,645	11.23	11.23	11.23
Collateral			USD	USD	1.000	36218WVD0	GNMA GNMI SF 234712 X	0.044642	11,588	5.17	5.17	5.17
Collateral			USD	USD	1.000	36218WYX3	GNMA GNMI SF 234826 X	0.059246	2,260	1.34	1.34	1.34
Collateral			USD	USD	1.000	36218WZ61	GNMA GNMI SF 234865 X	0.152240	85	0.13	0.13	0.13
Collateral			USD	USD	1.000	36218X7K9	GNMA GNMI SF 235898 X	0.659597	171	1.13	1.13	1.13
Collateral			USD	USD	1.000	36218XB57	GNMA GNMI SF 235060 X	0.134421	1,113	1.50	1.50	1.50
Collateral			USD	USD	1.000	36218XB81	GNMA GNMI SF 235063 X	0.335778	505	1.70	1.70	1.70
Collateral			USD	USD	1.000	36218XD22	GNMA GNMI SF 235121 X	0.023706	568	0.13	0.13	0.13
Collateral			USD	USD	1.000	36218XDW6	GNMA GNMI SF 235117 X	0.033258	2,214	0.74	0.74	0.74
Collateral			USD	USD	1.000	36218XKW8	GNMA GNMI SF 235309 X	0.004709	585	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218XMQ9	GNMA GNMI SF 235367 X	0.040407	1,669	0.67	0.67	0.67
Collateral			USD	USD	1.000	36218XR50	GNMA GNMI SF 235508 X	0.170500	852	1.45	1.45	1.45
Collateral			USD	USD	1.000	36218XWR6	GNMA GNMI SF 235656 X	0.078454	1,263	0.99	0.99	0.99
Collateral			USD	USD	1.000	36218Y5Z6	GNMA GNMI SF 236764 X	0.017214	914	0.16	0.16	0.16
Collateral			USD	USD	1.000	36218Y6R3	GNMA GNMI SF 236780 X	0.163700	45	0.07	0.07	0.07
Collateral			USD	USD	1.000	36218YFJ1	GNMA GNMI SF 236069 X	0.499285	148	0.74	0.74	0.74
Collateral			USD	USD	1.000	36218YNL7	GNMA GNMI SF 236295 X	0.405880	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36218YPP6	GNMA GNMI SF 236330 X	0.406217	68	0.28	0.28	0.28
Collateral			USD	USD	1.000	36218YRX7	GNMA GNMI SF 236402 X	0.023968	5,967	1.43	1.43	1.43
Collateral			USD	USD	1.000	36218YYT8	GNMA GNMI SF 236622 X	0.636160	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36218YZE0	GNMA GNMI SF 236641 X	0.153331	3,568	5.47	5.47	5.47
Collateral			USD	USD	1.000	3621916X1	GNMA GNMI SF 264686 X	0.133860	1,192	1.60	1.60	1.60
Collateral			USD	USD	1.000	362191FQ6	GNMA GNMI SF 263975 X	0.071391	15,929	11.37	11.37	11.37
Collateral			USD	USD	1.000	362191FW3	GNMA GNMI SF 263981 X	0.236240	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	362191G69	GNMA GNMI SF 264021 X	0.240168	1,136	2.73	2.73	2.73
Collateral			USD	USD	1.000	362191GR3	GNMA GNMI SF 264008 X	0.056577	2,186	1.24	1.24	1.24
Collateral			USD	USD	1.000	362191J58	GNMA GNMI SF 264084 X	0.104680	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362191JP4	GNMA GNMI SF 264070 X	0.377465	556	2.10	2.10	2.10
Collateral			USD	USD	1.000	362191M21	GNMA GNMI SF 264177 X	0.344240	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	362191NQ7	GNMA GNMI SF 264199 X	0.168782	493	0.83	0.83	0.83
Collateral			USD	USD	1.000	362191PA0	GNMA GNMI SF 264217 X	1.113185	2,271	25.28	25.28	25.28
Collateral			USD	USD	1.000	362191PC6	GNMA GNMI SF 264219 X	0.711165	66	0.47	0.47	0.47
Collateral			USD	USD	1.000	362191R42	GNMA GNMI SF 264307 X	0.116385	227	0.26	0.26	0.26
Collateral			USD	USD	1.000	362191SA7	GNMA GNMI SF 264313 X	0.127200	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	362191UC0	GNMA GNMI SF 264379 X	0.338558	108	0.37	0.37	0.37
Collateral			USD	USD	1.000	362191WV6	GNMA GNMI SF 264460 X	0.231109	920	2.13	2.13	2.13



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Collateral			USD	USD	1.000	362191X78	GNMA GNMI SF 264502 X	0.055731	12,237	6.82	6.82	6.82
Collateral			USD	USD	1.000	3621923Z7	GNMA GNMI SF 265516 X	0.031588	1,857	0.59	0.59	0.59
Collateral			USD	USD	1.000	3621924B9	GNMA GNMI SF 265518 X	0.079204	3,675	2.91	2.91	2.91
Collateral			USD	USD	1.000	3621925S1	GNMA GNMI SF 265557 X	0.048553	1,607	0.78	0.78	0.78
Collateral			USD	USD	1.000	3621925T9	GNMA GNMI SF 265558 X	0.091607	920	0.84	0.84	0.84
Collateral			USD	USD	1.000	3621926E1	GNMA GNMI SF 265569 X	0.061515	307	0.19	0.19	0.19
Collateral			USD	USD	1.000	3621927M2	GNMA GNMI SF 265600 X	0.184323	4,667	8.60	8.60	8.60
Collateral			USD	USD	1.000	362192AT3	GNMA GNMI SF 264718 X	0.310033	34	0.11	0.11	0.11
Collateral			USD	USD	1.000	362192AX4	GNMA GNMI SF 264722 X	0.219982	125	0.27	0.27	0.27
Collateral			USD	USD	1.000	362192DW3	GNMA GNMI SF 264817 X	0.397926	1,130	4.50	4.50	4.50
Collateral			USD	USD	1.000	362192FA9	GNMA GNMI SF 264861 X	0.331463	1,425	4.72	4.72	4.72
Collateral			USD	USD	1.000	362192JT4	GNMA GNMI SF 264974 X	0.098360	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362192LL8	GNMA GNMI SF 265031 X	0.137675	500	0.69	0.69	0.69
Collateral			USD	USD	1.000	362192LQ7	GNMA GNMI SF 265035 X	0.319000	159	0.51	0.51	0.51
Collateral			USD	USD	1.000	362192NB8	GNMA GNMI SF 265086 X	0.411333	51	0.21	0.21	0.21
Collateral			USD	USD	1.000	362192QT6	GNMA GNMI SF 265166 X	1.818807	3,554	64.65	64.65	64.65
Collateral			USD	USD	1.000	362192RG3	GNMA GNMI SF 265187 X	0.083958	1,787	1.50	1.50	1.50
Collateral			USD	USD	1.000	362192RN8	GNMA GNMI SF 265193 X	0.148090	2,298	3.40	3.40	3.40
Collateral			USD	USD	1.000	362192RT5	GNMA GNMI SF 265198 X	0.171023	199	0.34	0.34	0.34
Collateral			USD	USD	1.000	362192TR7	GNMA GNMI SF 265260 X	0.046160	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362192XG6	GNMA GNMI SF 265379 X	0.088400	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362193AT1	GNMA GNMI SF 265618 X	0.094080	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	362193CQ5	GNMA GNMI SF 265679 X	0.294864	1,636	4.82	4.82	4.82
Collateral			USD	USD	1.000	362193CX0	GNMA GNMI SF 265686 X	0.332416	71	0.24	0.24	0.24
Collateral			USD	USD	1.000	362193DG6	GNMA GNMI SF 265703 X	0.160232	108	0.17	0.17	0.17
Collateral			USD	USD	1.000	362193GV0	GNMA GNII SF 265812 C	0.566154	74	0.42	0.42	0.42
Collateral			USD	USD	1.000	362193KA1	GNMA GNMI SF 265889 X	1.301460	57	0.74	0.74	0.74
Collateral			USD	USD	1.000	362193QR8	GNMA GNMI SF 266064 X	0.190220	579	1.10	1.10	1.10
Collateral			USD	USD	1.000	362193QY3	GNMA GNMI SF 266071 X	0.599254	1,760	10.55	10.55	10.55
Collateral			USD	USD	1.000	3621944B5	GNMA GNMI SF 267318 X	0.222602	460	1.02	1.02	1.02
Collateral			USD	USD	1.000	362194H39	GNMA GNMI SF 266750 X	0.219389	602	1.32	1.32	1.32
Collateral			USD	USD	1.000	362194LJ9	GNMA GNMI SF 266829 X	0.166867	102	0.17	0.17	0.17
Collateral			USD	USD	1.000	362194M25	GNMA GNMI SF 266877 X	0.585647	1,163	6.81	6.81	6.81
Collateral			USD	USD	1.000	362194PA4	GNMA GNMI SF 266917 X	0.149956	51	0.08	0.08	0.08
Collateral			USD	USD	1.000	362194PC0	GNMA GNMI SF 266919 X	0.321426	1,934	6.22	6.22	6.22
Collateral			USD	USD	1.000	362194WG3	GNMA GNMI SF 267147 X	0.127572	1,133	1.45	1.45	1.45
Collateral			USD	USD	1.000	362194YV8	GNMA GNII SF 267224 C	0.616686	40	0.25	0.25	0.25



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Collateral			USD	USD	1.000	362194ZG0	GNMA GNMI SF 267243 X	0.118520	85	0.10	0.10	0.10
Collateral			USD	USD	1.000	3621953W7	GNMA GNMI SF 268213 X	0.093600	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	3621953Y3	GNMA GNMI SF 268215 X	0.080730	114	0.09	0.09	0.09
Collateral			USD	USD	1.000	3621954N6	GNMA GNMI SF 268229 X	0.287488	31	0.09	0.09	0.09
Collateral			USD	USD	1.000	3621955Q8	GNMA GNMI SF 268255 X	0.593310	672	3.99	3.99	3.99
Collateral			USD	USD	1.000	3621956R5	GNMA GNMI SF 268280 X	0.988061	1,148	11.34	11.34	11.34
Collateral			USD	USD	1.000	362195D89	GNMA GNMI SF 267527 X	0.635740	57	0.36	0.36	0.36
Collateral			USD	USD	1.000	362195DM8	GNMA GNMI SF 267508 X	1.020500	111	1.13	1.13	1.13
Collateral			USD	USD	1.000	362195G78	GNMA GNMI SF 267622 X	0.663557	79	0.53	0.53	0.53
Collateral			USD	USD	1.000	362195MN6	GNMA GNMI SF 267765 X	0.278480	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	362195NQ8	GNMA GNMI SF 267799 X	0.117956	1,073	1.27	1.27	1.27
Collateral			USD	USD	1.000	362195NZ8	GNMA GNMI SF 267808 X	0.018320	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	362195PF0	GNMA GNMI SF 267822 X	0.037483	2,099	0.79	0.79	0.79
Collateral			USD	USD	1.000	362195PH6	GNMA GNMI SF 267824 X	0.019253	287	0.06	0.06	0.06
Collateral			USD	USD	1.000	362195PR4	GNMA GNMI SF 267832 X	0.017121	23,279	3.99	3.99	3.99
Collateral			USD	USD	1.000	362195PS2	GNMA GNMI SF 267833 X	0.046300	17,610	8.15	8.15	8.15
Collateral			USD	USD	1.000	362195Q36	GNMA GNMI SF 267874 X	0.032130	149	0.05	0.05	0.05
Collateral			USD	USD	1.000	362195RE1	GNMA GNMI SF 267885 X	0.155520	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	362195RF8	GNMA GNMI SF 267886 X	0.455100	45	0.21	0.21	0.21
Collateral			USD	USD	1.000	362195XZ7	GNMA GNMI SF 268096 X	0.138588	91	0.13	0.13	0.13
Collateral			USD	USD	1.000	3621962L0	GNMA GNMI SF 269079 X	0.240398	1,493	3.59	3.59	3.59
Collateral			USD	USD	1.000	3621963T2	GNMA GNMI SF 269110 X	0.168226	103	0.17	0.17	0.17
Collateral			USD	USD	1.000	362196B55	GNMA GNMI SF 268360 X	0.025856	628	0.16	0.16	0.16
Collateral			USD	USD	1.000	362196BN6	GNMA GNMI SF 268345 X	0.038532	318	0.12	0.12	0.12
Collateral			USD	USD	1.000	362196E37	GNMA GNMI SF 268454 X	1.971327	1,150	22.67	22.67	22.67
Collateral			USD	USD	1.000	362196GF8	GNMA GNMI SF 268498 X	0.206400	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	362196GW1	GNMA GNMI SF 268513 X	0.224615	1,106	2.48	2.48	2.48
Collateral			USD	USD	1.000	362196WJ2	GNMA GNMI SF 268949 X	0.236504	392	0.93	0.93	0.93
Collateral			USD	USD	1.000	362196Y84	GNMA GNMI SF 269035 X	0.096016	2,501	2.40	2.40	2.40
Collateral			USD	USD	1.000	362196Z67	GNMA GNMI SF 269065 X	0.080308	528	0.42	0.42	0.42
Collateral			USD	USD	1.000	362196ZP5	GNMA GNMI SF 269050 X	0.106599	6,723	7.17	7.17	7.17
Collateral			USD	USD	1.000	362196ZR1	GNMA GNMI SF 269052 X	0.241450	227	0.55	0.55	0.55
Collateral			USD	USD	1.000	3621972E4	GNMA GNMI SF 269973 X	0.078003	1,079	0.84	0.84	0.84
Collateral			USD	USD	1.000	3621977D1	GNMA GNMI SF 270092 X	0.201955	556	1.12	1.12	1.12
Collateral			USD	USD	1.000	362197DE2	GNMA GNMI SF 269301 X	0.231533	68	0.16	0.16	0.16
Collateral			USD	USD	1.000	362197DK8	GNMA GNMI SF 269306 X	0.097640	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362197FK6	GNMA GNMI SF 269370 X	0.932745	62	0.58	0.58	0.58



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Collateral			USD	USD	1.000	362197KU8	GNMA GNMI SF 269507 X	0.273933	51	0.14	0.14	0.14
Collateral			USD	USD	1.000	362197PB5	GNMA GNMI SF 269618 X	1.174786	49	0.58	0.58	0.58
Collateral			USD	USD	1.000	362197WA9	GNMA GNMI SF 269841 X	0.548100	57	0.31	0.31	0.31
Collateral			USD	USD	1.000	362198DC4	GNMA GNMI SF 270199 X	0.093659	6,342	5.94	5.94	5.94
Collateral			USD	USD	1.000	362198GQ0	GNMA GNMI SF 270307 X	0.140200	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	362198GT4	GNMA GNMI SF 270310 X	0.090652	153	0.14	0.14	0.14
Collateral			USD	USD	1.000	362198GZ0	GNMA GNMI SF 270316 X	0.234933	1,876	4.41	4.41	4.41
Collateral			USD	USD	1.000	362198J38	GNMA GNMI SF 270382 X	0.853560	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	362198JJ3	GNMA GNMI SF 270365 X	1.490493	159	2.37	2.37	2.37
Collateral			USD	USD	1.000	362198M42	GNMA GNMI SF 270479 X	0.046207	2,802	1.29	1.29	1.29
Collateral			USD	USD	1.000	362198VJ9	GNMA GNMI SF 270717 X	1.562658	277	4.34	4.34	4.34
Collateral			USD	USD	1.000	3621996L0	GNMA GNMI SF 271875 X	0.385800	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	3621996P1	GNMA GNMI SF 271878 X	0.061071	579	0.35	0.35	0.35
Collateral			USD	USD	1.000	3621997B1	GNMA GNMI SF 271890 X	0.127179	886	1.13	1.13	1.13
Collateral			USD	USD	1.000	362199CK5	GNMA GNMI SF 271074 X	0.105123	4,917	5.17	5.17	5.17
Collateral			USD	USD	1.000	362199MG3	GNMA GNMI SF 271359 X	0.307378	51	0.16	0.16	0.16
Collateral			USD	USD	1.000	362199TA9	GNMA GNMI SF 271545 X	1.098720	57	0.62	0.62	0.62
Collateral			USD	USD	1.000	362199XN6	GNMA GNMI SF 271685 X	0.084531	6,766	5.72	5.72	5.72
Collateral			USD	USD	1.000	362199Y39	GNMA GNMI SF 271730 X	0.144780	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	362199YL9	GNMA GNMI SF 271715 X	0.076170	456	0.35	0.35	0.35
Collateral			USD	USD	1.000	362199YU9	GNMA GNMI SF 271723 X	0.084074	3,567	3.00	3.00	3.00
Collateral			USD	USD	1.000	36219CTN4	GNMA GNMI SF 245457 X	1.006671	2,171	21.86	21.86	21.86
Collateral			USD	USD	1.000	36219CWK6	GNMA GNMI SF 245550 X	0.103101	517	0.53	0.53	0.53
Collateral			USD	USD	1.000	36219CXQ2	GNMA GNMI SF 245587 X	0.331317	103	0.34	0.34	0.34
Collateral			USD	USD	1.000	36219CYE8	GNMA GNMI SF 245609 X	0.289283	136	0.39	0.39	0.39
Collateral			USD	USD	1.000	36219D4X7	GNMA GNMI SF 246638 X	0.138635	10,255	14.22	14.22	14.22
Collateral			USD	USD	1.000	36219D5F5	GNMA GNMI SF 246646 X	0.035546	148	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219DLC4	GNMA GNMI SF 246123 X	0.135686	199	0.27	0.27	0.27
Collateral			USD	USD	1.000	36219DMF6	GNMA GNMI SF 246158 X	0.285900	114	0.32	0.32	0.32
Collateral			USD	USD	1.000	36219DQW5	GNMA GNMI SF 246269 X	0.266000	267	0.71	0.71	0.71
Collateral			USD	USD	1.000	36219DVM1	GNMA GNMI SF 246420 X	0.043739	1,155	0.51	0.51	0.51
Collateral			USD	USD	1.000	36219E2V1	GNMA GNMI SF 247488 X	0.310000	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219E3J7	GNMA GNMI SF 247501 X	0.222423	437	0.97	0.97	0.97
Collateral			USD	USD	1.000	36219E7H7	GNMA GNMI SF 247596 X	0.030611	578	0.18	0.18	0.18
Collateral			USD	USD	1.000	36219E7J3	GNMA GNMI SF 247597 X	2.284178	2,674	61.08	61.08	61.08
Collateral			USD	USD	1.000	36219EAX8	GNMA GNMI SF 246722 X	0.104686	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219ECE8	GNMA GNMI SF 246769 X	0.117354	1,562	1.83	1.83	1.83



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Collateral			USD	USD	1.000	36219ECX6	GNMA GNMI SF 246786 X	0.274120	85	0.23	0.23	0.23
Collateral			USD	USD	1.000	36219EFF2	GNMA GNMI SF 246866 X	0.694886	40	0.28	0.28	0.28
Collateral			USD	USD	1.000	36219EMN7	GNMA GNMI SF 247065 X	0.062393	1,142	0.71	0.71	0.71
Collateral			USD	USD	1.000	36219EMT4	GNMA GNMI SF 247070 X	0.106085	7,376	7.82	7.82	7.82
Collateral			USD	USD	1.000	36219EP87	GNMA GNMI SF 247147 X	0.449560	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36219EQJ2	GNMA GNMI SF 247157 X	0.167074	3,566	5.96	5.96	5.96
Collateral			USD	USD	1.000	36219ERC6	GNMA GNMI SF 247183 X	0.481566	801	3.86	3.86	3.86
Collateral			USD	USD	1.000	36219ESF8	GNMA GNMI SF 247218 X	0.137278	1,136	1.56	1.56	1.56
Collateral			USD	USD	1.000	36219ETX8	GNMA GNMI SF 247266 X	0.164083	1,249	2.05	2.05	2.05
Collateral			USD	USD	1.000	36219EWE6	GNMA GNMI SF 247345 X	0.388340	57	0.22	0.22	0.22
Collateral			USD	USD	1.000	36219EXW5	GNMA GNMI SF 247393 X	0.154288	182	0.28	0.28	0.28
Collateral			USD	USD	1.000	36219F2A4	GNMA GNMI SF 248369 X	0.056126	1,870	1.05	1.05	1.05
Collateral			USD	USD	1.000	36219F2C0	GNMA GNMI SF 248371 X	0.073533	3,969	2.92	2.92	2.92
Collateral			USD	USD	1.000	36219F2D8	GNMA GNMI SF 248372 X	0.020400	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219F2X4	GNMA GNMI SF 248390 X	0.044646	5,689	2.54	2.54	2.54
Collateral			USD	USD	1.000	36219F4F1	GNMA GNMI SF 248422 X	0.040080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219F4N4	GNMA GNMI SF 248429 X	0.030440	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219F4T1	GNMA GNMI SF 248434 X	0.020520	57	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219FA49	GNMA GNMI SF 247627 X	0.225893	233	0.53	0.53	0.53
Collateral			USD	USD	1.000	36219FA56	GNMA GNMI SF 247628 X	0.299775	227	0.68	0.68	0.68
Collateral			USD	USD	1.000	36219FCY1	GNMA GNMI SF 247687 X	0.136713	91	0.12	0.12	0.12
Collateral			USD	USD	1.000	36219FET0	GNMA GNMI SF 247746 X	2.259467	34	0.77	0.77	0.77
Collateral			USD	USD	1.000	36219FEU7	GNMA GNMI SF 247747 X	0.068954	124	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219FF51	GNMA GNMI SF 247788 X	4.547821	34	1.54	1.54	1.54
Collateral			USD	USD	1.000	36219FFK8	GNMA GNMI SF 247770 X	2.348216	192	4.50	4.50	4.50
Collateral			USD	USD	1.000	36219FNT0	GNMA GNMI SF 248002 X	0.033647	170	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219FQB6	GNMA GNMI SF 248050 X	0.051680	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219FQD2	GNMA GNMI SF 248052 X	0.148285	227	0.34	0.34	0.34
Collateral			USD	USD	1.000	36219FRQ2	GNMA GNMI SF 248095 X	0.037147	34,894	12.96	12.96	12.96
Collateral			USD	USD	1.000	36219FUF2	GNMA GNMI SF 248182 X	0.363880	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36219FUJ4	GNMA GNMI SF 248185 X	0.134180	619	0.83	0.83	0.83
Collateral			USD	USD	1.000	36219FVG9	GNMA GNMI SF 248215 X	0.136605	1,187	1.62	1.62	1.62
Collateral			USD	USD	1.000	36219FY43	GNMA GNMI SF 248331 X	0.049078	15,750	7.73	7.73	7.73
Collateral			USD	USD	1.000	36219FZG5	GNMA GNMI SF 248343 X	0.038140	2,066	0.79	0.79	0.79
Collateral			USD	USD	1.000	36219G4E2	GNMA GNMI SF 249321 X	0.209150	68	0.14	0.14	0.14
Collateral			USD	USD	1.000	36219G4X0	GNMA GNMI SF 249338 X	0.155345	62	0.10	0.10	0.10
Collateral			USD	USD	1.000	36219G5D3	GNMA GNMI SF 249344 X	0.193062	903	1.74	1.74	1.74



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Collateral			USD	USD	1.000	36219GEW1	GNMA GNMI SF 248649 X	0.198280	57	0.11	0.11	0.11
Collateral			USD	USD	1.000	36219GKR5	GNMA GNMI SF 248804 X	1.038641	44	0.46	0.46	0.46
Collateral			USD	USD	1.000	36219GMS1	GNMA GNMI SF 248869 X	0.064415	3,537	2.28	2.28	2.28
Collateral			USD	USD	1.000	36219GQ32	GNMA GNMI SF 248974 X	0.053168	11,588	6.16	6.16	6.16
Collateral			USD	USD	1.000	36219GQH1	GNMA GNMI SF 248956 X	0.148404	825	1.22	1.22	1.22
Collateral			USD	USD	1.000	36219GR80	GNMA GNMI SF 249011 X	0.131713	1,607	2.12	2.12	2.12
Collateral			USD	USD	1.000	36219GSK2	GNMA GNMI SF 249022 X	0.013709	637	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219GTK1	GNMA GNMI SF 249054 X	0.634614	570	3.62	3.62	3.62
Collateral			USD	USD	1.000	36219HED1	GNMA GNMI SF 249532 X	0.345750	45	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219HHA4	GNMA GNMI SF 249625 X	0.202988	1,158	2.35	2.35	2.35
Collateral			USD	USD	1.000	36219HJ53	GNMA GNMI SF 249684 X	0.075628	10,368	7.84	7.84	7.84
Collateral			USD	USD	1.000	36219HJF1	GNMA GNMI SF 249662 X	0.013052	9,684	1.26	1.26	1.26
Collateral			USD	USD	1.000	36219HJZ7	GNMA GNMI SF 249680 X	0.009865	227	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219HKW2	GNMA GNMI SF 249709 X	0.043551	244	0.11	0.11	0.11
Collateral			USD	USD	1.000	36219HPA5	GNMA GNMI SF 249817 X	0.154583	1,113	1.72	1.72	1.72
Collateral			USD	USD	1.000	36219HPN7	GNMA GNMI SF 249829 X	0.139178	1,136	1.58	1.58	1.58
Collateral			USD	USD	1.000	36219HU43	GNMA GNMI SF 250003 X	0.084320	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219HU68	GNMA GNMI SF 250005 X	0.095120	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219HU84	GNMA GNMI SF 250007 X	0.098871	176	0.17	0.17	0.17
Collateral			USD	USD	1.000	36219HU92	GNMA GNMI SF 250008 X	0.055633	1,665	0.93	0.93	0.93
Collateral			USD	USD	1.000	36219HUL5	GNMA GNMI SF 249987 X	1.259224	1,020	12.84	12.84	12.84
Collateral			USD	USD	1.000	36219HV83	GNMA GNMI SF 250039 X	0.143955	5,564	8.01	8.01	8.01
Collateral			USD	USD	1.000	36219HVE0	GNMA GNMI SF 250013 X	0.026278	7,018	1.84	1.84	1.84
Collateral			USD	USD	1.000	36219HVS9	GNMA GNMI SF 250025 X	0.170800	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219JD30	GNMA GNMI SF 250422 X	0.779571	79	0.62	0.62	0.62
Collateral			USD	USD	1.000	36219JEE5	GNMA GNMI SF 250433 X	0.587440	568	3.34	3.34	3.34
Collateral			USD	USD	1.000	36219JLV9	GNMA GNMI SF 250640 X	0.111000	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219JUP2	GNMA GNMI SF 250890 X	0.245387	767	1.88	1.88	1.88
Collateral			USD	USD	1.000	36219JYK9	GNMA GNMI SF 251014 X	0.305760	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219JZ51	GNMA GNMI SF 251064 X	0.077257	429	0.33	0.33	0.33
Collateral			USD	USD	1.000	36219K7M2	GNMA GNMI SF 252100 X	0.073371	1,469	1.08	1.08	1.08
Collateral			USD	USD	1.000	36219KBG0	GNMA GNMI SF 251239 X	0.065099	5,981	3.89	3.89	3.89
Collateral			USD	USD	1.000	36219KDH6	GNMA GNMI SF 251304 X	0.307124	566	1.74	1.74	1.74
Collateral			USD	USD	1.000	36219KJW7	GNMA GNMI SF 251477 X	0.026053	3,825	1.00	1.00	1.00
Collateral			USD	USD	1.000	36219KN51	GNMA GNMI SF 251612 X	0.439050	45	0.20	0.20	0.20
Collateral			USD	USD	1.000	36219KPK6	GNMA GNMI SF 251626 X	0.143960	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219KS64	GNMA GNMI SF 251741 X	0.066786	483	0.32	0.32	0.32



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Collateral			USD	USD	1.000	36219KTE6	GNMA GNMI SF 251749 X	0.578360	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219KTP1	GNMA GNMI SF 251758 X	0.515150	159	0.82	0.82	0.82
Collateral			USD	USD	1.000	36219KWP7	GNMA GNMI SF 251854 X	0.114987	2,782	3.20	3.20	3.20
Collateral			USD	USD	1.000	36219L2C7	GNMA GNMI SF 252871 X	0.175840	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219L4L5	GNMA GNMI SF 252927 X	0.103253	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219L4M3	GNMA GNMI SF 252928 X	0.259480	114	0.29	0.29	0.29
Collateral			USD	USD	1.000	36219L5A8	GNMA GNMI SF 252941 X	0.028393	4,695	1.33	1.33	1.33
Collateral			USD	USD	1.000	36219L5B6	GNMA GNMI SF 252942 X	0.228760	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219L7F5	GNMA GNMI SF 252994 X	0.337640	625	2.11	2.11	2.11
Collateral			USD	USD	1.000	36219L7G3	GNMA GNMI SF 252995 X	0.053276	119	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219LBG8	GNMA GNMI SF 252139 X	0.030884	300	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219LFD1	GNMA GNMI SF 252264 X	0.023400	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219LFE9	GNMA GNMI SF 252265 X	0.215461	818	1.76	1.76	1.76
Collateral			USD	USD	1.000	36219LFX7	GNMA GNMI SF 252282 X	0.312104	1,158	3.62	3.62	3.62
Collateral			USD	USD	1.000	36219LHB3	GNMA GNMI SF 252326 X	0.032640	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219LHQ0	GNMA GNMI SF 252339 X	0.216467	85	0.18	0.18	0.18
Collateral			USD	USD	1.000	36219LKZ6	GNMA GNMI SF 252412 X	0.104444	102	0.11	0.11	0.11
Collateral			USD	USD	1.000	36219LQ80	GNMA GNMI SF 252579 X	0.076408	13,339	10.19	10.19	10.19
Collateral			USD	USD	1.000	36219LR22	GNMA GNMI SF 252605 X	0.045486	11,356	5.17	5.17	5.17
Collateral			USD	USD	1.000	36219LRP1	GNMA GNMI SF 252594 X	0.032091	2,872	0.92	0.92	0.92
Collateral			USD	USD	1.000	36219LWG5	GNMA GNMI SF 252747 X	0.156342	1,130	1.77	1.77	1.77
Collateral			USD	USD	1.000	36219LZB3	GNMA GNMI SF 252838 X	0.313678	1,138	3.57	3.57	3.57
Collateral			USD	USD	1.000	36219M3N0	GNMA GNMI SF 253805 X	0.146660	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219M5A6	GNMA GNMI SF 253841 X	0.036111	9,922	3.58	3.58	3.58
Collateral			USD	USD	1.000	36219M5S7	GNMA GNMI SF 253857 X	0.101627	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219M6J6	GNMA GNMI SF 253873 X	0.814260	57	0.46	0.46	0.46
Collateral			USD	USD	1.000	36219MAD4	GNMA GNMI SF 253004 X	0.422095	1,113	4.70	4.70	4.70
Collateral			USD	USD	1.000	36219MJ60	GNMA GNMI SF 253285 X	0.173496	1,158	2.01	2.01	2.01
Collateral			USD	USD	1.000	36219MJF0	GNMA GNMI SF 253262 X	0.162271	79	0.13	0.13	0.13
Collateral			USD	USD	1.000	36219MMX7	GNMA GNMI SF 253374 X	0.132230	114	0.15	0.15	0.15
Collateral			USD	USD	1.000	36219MN32	GNMA GNMI SF 253410 X	0.039813	85	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219MPD8	GNMA GNMI SF 253420 X	0.038734	17,147	6.64	6.64	6.64
Collateral			USD	USD	1.000	36219MPJ5	GNMA GNMI SF 253425 X	0.179589	4,546	8.16	8.16	8.16
Collateral			USD	USD	1.000	36219MPU0	GNMA GNMI SF 253435 X	0.020444	8,594	1.76	1.76	1.76
Collateral			USD	USD	1.000	36219MPZ9	GNMA GNMI SF 253440 X	0.093327	341	0.32	0.32	0.32
Collateral			USD	USD	1.000	36219MQU9	GNMA GNMI SF 253467 X	0.536922	568	3.05	3.05	3.05
Collateral			USD	USD	1.000	36219MRP9	GNMA GNMI SF 253494 X	0.234933	34	0.08	0.08	0.08



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Collateral			USD	USD	1.000	36219MS86	GNMA GNMI SF 253543 X	0.178889	650	1.16	1.16	1.16
Collateral			USD	USD	1.000	36219MXN7	GNMA GNMI SF 253685 X	0.558360	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219MXY3	GNMA GNMI SF 253695 X	0.597950	1,140	6.82	6.82	6.82
Collateral			USD	USD	1.000	36219MZ21	GNMA GNMI SF 253761 X	0.149952	936	1.40	1.40	1.40
Collateral			USD	USD	1.000	36219NCN8	GNMA GNMI SF 253977 X	0.120643	1,170	1.41	1.41	1.41
Collateral			USD	USD	1.000	36219NFH8	GNMA GNMI SF 254068 X	0.857560	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36219NHU7	GNMA GNMI SF 254143 X	0.727128	221	1.61	1.61	1.61
Collateral			USD	USD	1.000	36219NLV0	GNMA GNMI SF 254240 X	0.567880	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219NQL7	GNMA GNMI SF 254359 X	0.309210	114	0.35	0.35	0.35
Collateral			USD	USD	1.000	36219NQS2	GNMA GNMI SF 254365 X	0.562708	568	3.20	3.20	3.20
Collateral			USD	USD	1.000	36219NRJ1	GNMA GNMI SF 254389 X	0.175840	114	0.20	0.20	0.20
Collateral			USD	USD	1.000	36219NXY1	GNMA GNMI SF 254595 X	0.115389	199	0.23	0.23	0.23
Collateral			USD	USD	1.000	36219NY53	GNMA GNMI SF 254632 X	0.164061	279	0.46	0.46	0.46
Collateral			USD	USD	1.000	36219P4U6	GNMA GNMI SF 255635 X	0.002480	28	0.00	0.00	0.00
Collateral			USD	USD	1.000	36219PET8	GNMA GNMI SF 254946 X	0.104000	45	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219PK61	GNMA GNMI SF 255117 X	0.053532	2,764	1.48	1.48	1.48
Collateral			USD	USD	1.000	36219PKW4	GNMA GNMI SF 255109 X	0.129084	1,158	1.50	1.50	1.50
Collateral			USD	USD	1.000	36219PQ73	GNMA GNMI SF 255278 X	0.072658	1,647	1.20	1.20	1.20
Collateral			USD	USD	1.000	36219PQT5	GNMA GNMI SF 255266 X	0.445912	142	0.63	0.63	0.63
Collateral			USD	USD	1.000	36219PUZ6	GNMA GNMI SF 255400 X	0.815070	659	5.37	5.37	5.37
Collateral			USD	USD	1.000	36219QH63	GNMA GNMI SF 255953 X	0.238120	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36219QHP1	GNMA GNMI SF 255938 X	0.152180	57	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219QHW6	GNMA GNMI SF 255945 X	0.570409	630	3.59	3.59	3.59
Collateral			USD	USD	1.000	36219QJQ7	GNMA GNMI SF 255971 X	0.379554	392	1.49	1.49	1.49
Collateral			USD	USD	1.000	36219QL43	GNMA GNMI SF 256047 X	0.251920	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36219QLS0	GNMA GNMI SF 256037 X	0.122800	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219QNS8	GNMA GNMI SF 256101 X	0.346640	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36219QPC1	GNMA GNMI SF 256119 X	0.095638	1,504	1.44	1.44	1.44
Collateral			USD	USD	1.000	36219QPD9	GNMA GNMI SF 256120 X	0.152800	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219QPE7	GNMA GNMI SF 256121 X	0.235483	1,826	4.30	4.30	4.30
Collateral			USD	USD	1.000	36219QPH0	GNMA GNMI SF 256124 X	0.520068	568	2.95	2.95	2.95
Collateral			USD	USD	1.000	36219QR47	GNMA GNMI SF 256207 X	0.171520	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219QRY1	GNMA GNMI SF 256203 X	0.056266	1,136	0.64	0.64	0.64
Collateral			USD	USD	1.000	36219QSQ7	GNMA GNMI SF 256227 X	0.160711	102	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219QT86	GNMA GNMI SF 256275 X	0.412285	582	2.40	2.40	2.40
Collateral			USD	USD	1.000	36219QVQ3	GNMA GNMI SF 256323 X	0.146800	40	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219QXT5	GNMA GNMI SF 256390 X	0.877695	198	1.74	1.74	1.74



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Collateral			USD	USD	1.000	36219R3J8	GNMA GNMI SF 257401 X	0.640779	1,272	8.15	8.15	8.15
Collateral			USD	USD	1.000	36219R5L1	GNMA GNMI SF 257451 X	0.535198	568	3.04	3.04	3.04
Collateral			USD	USD	1.000	36219RAQ4	GNMA GNMI SF 256615 X	0.229984	142	0.33	0.33	0.33
Collateral			USD	USD	1.000	36219RAY7	GNMA GNMI SF 256623 X	0.247860	114	0.28	0.28	0.28
Collateral			USD	USD	1.000	36219RBB6	GNMA GNMI SF 256634 X	0.429311	102	0.44	0.44	0.44
Collateral			USD	USD	1.000	36219RJ51	GNMA GNMI SF 256884 X	0.030025	686	0.21	0.21	0.21
Collateral			USD	USD	1.000	36219RKN0	GNMA GNMI SF 256901 X	0.244924	165	0.40	0.40	0.40
Collateral			USD	USD	1.000	36219RML2	GNMA GNMI SF 256963 X	0.312960	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219RRN3	GNMA GNMI SF 257093 X	0.151803	4,062	6.17	6.17	6.17
Collateral			USD	USD	1.000	36219RSM4	GNMA GNMI SF 257124 X	0.047959	1,669	0.80	0.80	0.80
Collateral			USD	USD	1.000	36219RST9	GNMA GNMI SF 257130 X	0.128265	5,774	7.41	7.41	7.41
Collateral			USD	USD	1.000	36219RSV4	GNMA GNMI SF 257132 X	0.113697	187	0.21	0.21	0.21
Collateral			USD	USD	1.000	36219S2T5	GNMA GNMI SF 258286 X	0.191229	829	1.59	1.59	1.59
Collateral			USD	USD	1.000	36219S2U2	GNMA GNMI SF 258287 X	0.041668	5,002	2.08	2.08	2.08
Collateral			USD	USD	1.000	36219S3K3	GNMA GNMI SF 258302 X	0.032315	370	0.12	0.12	0.12
Collateral			USD	USD	1.000	36219S4B2	GNMA GNMI SF 258318 X	0.342487	3,960	13.56	13.56	13.56
Collateral			USD	USD	1.000	36219S7K9	GNMA GNMI SF 258398 X	0.150480	579	0.87	0.87	0.87
Collateral			USD	USD	1.000	36219SHW2	GNMA GNMI SF 257745 X	2.947888	120	3.54	3.54	3.54
Collateral			USD	USD	1.000	36219SKG3	GNMA GNMI SF 257795 X	0.091650	91	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219SKK4	GNMA GNMI SF 257798 X	0.064577	5,678	3.67	3.67	3.67
Collateral			USD	USD	1.000	36219SKW8	GNMA GNMI SF 257809 X	0.030218	62	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219SM22	GNMA GNMI SF 257877 X	0.110326	13,225	14.59	14.59	14.59
Collateral			USD	USD	1.000	36219SMJ5	GNMA GNMI SF 257861 X	0.082955	227	0.19	0.19	0.19
Collateral			USD	USD	1.000	36219SN47	GNMA GNMI SF 257911 X	0.588727	466	2.74	2.74	2.74
Collateral			USD	USD	1.000	36219SNV7	GNMA GNMI SF 257904 X	0.277570	642	1.78	1.78	1.78
Collateral			USD	USD	1.000	36219SP86	GNMA GNMI SF 257947 X	0.258600	556	1.44	1.44	1.44
Collateral			USD	USD	1.000	36219SR76	GNMA GNMI SF 258010 X	0.406100	34	0.14	0.14	0.14
Collateral			USD	USD	1.000	36219SRL5	GNMA GNMI SF 257991 X	0.209787	2,703	5.67	5.67	5.67
Collateral			USD	USD	1.000	36219SSE0	GNMA GNMI SF 258017 X	1.114762	48	0.53	0.53	0.53
Collateral			USD	USD	1.000	36219SSP5	GNMA GNMI SF 258026 X	0.069110	114	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219SSQ3	GNMA GNMI SF 258027 X	0.173780	1,113	1.93	1.93	1.93
Collateral			USD	USD	1.000	36219SUH0	GNMA GNMI SF 258084 X	0.105653	1,669	1.76	1.76	1.76
Collateral			USD	USD	1.000	36219SVA4	GNMA GNMI SF 258109 X	0.216930	1,136	2.46	2.46	2.46
Collateral			USD	USD	1.000	36219SZ51	GNMA GNMI SF 258264 X	0.046117	68	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219T5M5	GNMA GNMI SF 259252 X	0.047834	2,645	1.27	1.27	1.27
Collateral			USD	USD	1.000	36219TAU1	GNMA GNMI SF 258419 X	0.380652	1,158	4.41	4.41	4.41
Collateral			USD	USD	1.000	36219TD38	GNMA GNMI SF 258522 X	0.102680	28	0.03	0.03	0.03



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Collateral			USD	USD	1.000	36219THC4	GNMA GNMI SF 258627 X	0.059938	8,148	4.88	4.88	4.88
Collateral			USD	USD	1.000	36219TKG1	GNMA GNMI SF 258695 X	0.043823	9,526	4.17	4.17	4.17
Collateral			USD	USD	1.000	36219TN29	GNMA GNMI SF 258809 X	0.183147	1,158	2.12	2.12	2.12
Collateral			USD	USD	1.000	36219TNL7	GNMA GNMI SF 258795 X	0.110300	3,429	3.78	3.78	3.78
Collateral			USD	USD	1.000	36219TNU7	GNMA GNMI SF 258803 X	0.155129	79	0.12	0.12	0.12
Collateral			USD	USD	1.000	36219TPL5	GNMA GNMI SF 258827 X	0.142960	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219TSR9	GNMA GNMI SF 258928 X	0.044683	880	0.39	0.39	0.39
Collateral			USD	USD	1.000	36219TWS2	GNMA GNMI SF 259057 X	0.205113	91	0.19	0.19	0.19
Collateral			USD	USD	1.000	36219U2M5	GNMA GNMI SF 260080 X	0.186669	857	1.60	1.60	1.60
Collateral			USD	USD	1.000	36219U4V3	GNMA GNMI SF 260136 X	0.119651	189	0.23	0.23	0.23
Collateral			USD	USD	1.000	36219U7G3	GNMA GNMI SF 260195 X	0.230432	1,154	2.66	2.66	2.66
Collateral			USD	USD	1.000	36219UA61	GNMA GNMI SF 259329 X	0.534920	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36219UBR4	GNMA GNMI SF 259348 X	0.333411	960	3.20	3.20	3.20
Collateral			USD	USD	1.000	36219UBT0	GNMA GNMI SF 259350 X	0.101600	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219UDE1	GNMA GNMI SF 259401 X	0.077500	9,148	7.09	7.09	7.09
Collateral			USD	USD	1.000	36219UF41	GNMA GNMI SF 259487 X	0.048965	593	0.29	0.29	0.29
Collateral			USD	USD	1.000	36219UG57	GNMA GNMI SF 259520 X	0.210488	91	0.19	0.19	0.19
Collateral			USD	USD	1.000	36219UG65	GNMA GNMI SF 259521 X	0.350500	91	0.32	0.32	0.32
Collateral			USD	USD	1.000	36219UGG3	GNMA GNMI SF 259499 X	0.201211	102	0.21	0.21	0.21
Collateral			USD	USD	1.000	36219UGK4	GNMA GNMI SF 259502 X	0.053980	2,879	1.55	1.55	1.55
Collateral			USD	USD	1.000	36219UGT5	GNMA GNMI SF 259510 X	0.288600	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219UGY4	GNMA GNMI SF 259515 X	0.084380	57	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219UHD9	GNMA GNMI SF 259528 X	0.017620	41	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219UHF4	GNMA GNMI SF 259530 X	0.076760	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36219UHW7	GNMA GNMI SF 259545 X	0.339570	114	0.39	0.39	0.39
Collateral			USD	USD	1.000	36219ULQ5	GNMA GNMI SF 259635 X	0.623278	670	4.18	4.18	4.18
Collateral			USD	USD	1.000	36219UP24	GNMA GNMI SF 259741 X	0.330912	172	0.57	0.57	0.57
Collateral			USD	USD	1.000	36219UUT9	GNMA GNMI SF 259894 X	0.111571	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219V3G5	GNMA GNMI SF 260999 X	0.140315	346	0.49	0.49	0.49
Collateral			USD	USD	1.000	36219VBT8	GNMA GNMI SF 260250 X	0.354150	1,163	4.12	4.12	4.12
Collateral			USD	USD	1.000	36219VCP5	GNMA GNMI SF 260278 X	0.315297	1,845	5.82	5.82	5.82
Collateral			USD	USD	1.000	36219VCZ3	GNMA GNMI SF 260288 X	1.548024	1,161	17.98	17.98	17.98
Collateral			USD	USD	1.000	36219VG30	GNMA GNMI SF 260418 X	0.089045	1,306	1.16	1.16	1.16
Collateral			USD	USD	1.000	36219VL75	GNMA GNMI SF 260550 X	0.098495	227	0.22	0.22	0.22
Collateral			USD	USD	1.000	36219VNC2	GNMA GNMI SF 260587 X	0.078500	57	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219VT93	GNMA GNMI SF 260776 X	0.339240	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36219VTD4	GNMA GNMI SF 260748 X	0.085861	1,107	0.95	0.95	0.95



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Collateral			USD	USD	1.000	36219VTF9	GNMA GNMI SF 260750 X	0.117700	102	0.12	0.12	0.12
Collateral			USD	USD	1.000	36219VUM2	GNMA GNMI SF 260788 X	0.404723	1,136	4.60	4.60	4.60
Collateral			USD	USD	1.000	36219VZ62	GNMA GNMI SF 260965 X	0.300105	477	1.43	1.43	1.43
Collateral			USD	USD	1.000	36219W2A7	GNMA GNMI SF 261869 X	0.174742	2,129	3.72	3.72	3.72
Collateral			USD	USD	1.000	36219W2X7	GNMA GNMI SF 261890 X	0.018561	1,113	0.21	0.21	0.21
Collateral			USD	USD	1.000	36219W4N7	GNMA GNMI SF 261929 X	0.061123	74	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219W4P2	GNMA GNII SF 261930 C	0.797769	74	0.59	0.59	0.59
Collateral			USD	USD	1.000	36219W4X5	GNMA GNMI SF 261938 X	0.342894	97	0.33	0.33	0.33
Collateral			USD	USD	1.000	36219WC57	GNMA GNMI SF 261192 X	0.107600	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36219WG53	GNMA GNMI SF 261320 X	0.180700	34	0.06	0.06	0.06
Collateral			USD	USD	1.000	36219WGP9	GNMA GNMI SF 261306 X	0.179563	91	0.16	0.16	0.16
Collateral			USD	USD	1.000	36219WGV6	GNMA GNMI SF 261312 X	0.151680	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219WHA1	GNMA GNMI SF 261325 X	0.204996	238	0.49	0.49	0.49
Collateral			USD	USD	1.000	36219WMX5	GNMA GNMI SF 261474 X	0.480949	267	1.28	1.28	1.28
Collateral			USD	USD	1.000	36219WW55	GNMA GNMI SF 261768 X	0.521882	568	2.96	2.96	2.96
Collateral			USD	USD	1.000	36219WWC0	GNMA GNMI SF 261743 X	0.119784	142	0.17	0.17	0.17
Collateral			USD	USD	1.000	36219XBL1	GNMA GNMI SF 262043 X	0.557921	1,113	6.21	6.21	6.21
Collateral			USD	USD	1.000	36219XBS6	GNMA GNMI SF 262049 X	0.324960	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219XEH7	GNMA GNMI SF 262136 X	0.542105	227	1.23	1.23	1.23
Collateral			USD	USD	1.000	36219XGU6	GNMA GNMI SF 262211 X	0.204745	1,162	2.38	2.38	2.38
Collateral			USD	USD	1.000	36219XGY8	GNMA GNMI SF 262215 X	0.215932	156	0.34	0.34	0.34
Collateral			USD	USD	1.000	36219XMC9	GNMA GNMI SF 262355 X	0.710800	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	36219XR42	GNMA GNMI SF 262507 X	0.347979	602	2.09	2.09	2.09
Collateral			USD	USD	1.000	36219XRJ9	GNMA GNMI SF 262489 X	0.164971	1,170	1.93	1.93	1.93
Collateral			USD	USD	1.000	36219XSE9	GNMA GNMI SF 262517 X	0.695050	68	0.47	0.47	0.47
Collateral			USD	USD	1.000	36219XTJ7	GNMA GNMI SF 262553 X	0.152680	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36219XTQ1	GNMA GNMI SF 262559 X	0.309157	79	0.25	0.25	0.25
Collateral			USD	USD	1.000	36219XXB9	GNMA GNMI SF 262674 X	0.102867	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219XZ68	GNMA GNMI SF 262765 X	0.004043	131	0.01	0.01	0.01
Collateral			USD	USD	1.000	36219Y2E5	GNMA GNMI SF 263673 X	0.269800	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219Y2R6	GNMA GNMI SF 263684 X	0.098406	539	0.53	0.53	0.53
Collateral			USD	USD	1.000	36219YBA3	GNMA GNMI SF 262933 X	0.147149	17,647	25.97	25.97	25.97
Collateral			USD	USD	1.000	36219YGY6	GNMA GNMI SF 263115 X	0.149960	57	0.09	0.09	0.09
Collateral			USD	USD	1.000	36219YJV9	GNMA GNMI SF 263176 X	0.107408	1,873	2.01	2.01	2.01
Collateral			USD	USD	1.000	36219YM78	GNMA GNMI SF 263282 X	0.069670	114	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219YMN3	GNMA GNMI SF 263265 X	0.415400	114	0.47	0.47	0.47
Collateral			USD	USD	1.000	36219YMQ6	GNMA GNMI SF 263267 X	0.385495	977	3.76	3.76	3.76



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Collateral			USD	USD	1.000	36219YR81	GNMA GNMI SF 263411 X	0.143680	57	0.08	0.08	0.08
Collateral			USD	USD	1.000	36219YSJ6	GNMA GNMI SF 263421 X	0.111208	1,187	1.32	1.32	1.32
Collateral			USD	USD	1.000	36219YTC0	GNMA GNMI SF 263447 X	0.325278	1,136	3.69	3.69	3.69
Collateral			USD	USD	1.000	36219YW44	GNMA GNII SF 263567 C	0.789200	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36219YZE9	GNMA GNMI SF 263641 X	0.179420	114	0.20	0.20	0.20
Collateral			USD	USD	1.000	3622002T3	GNMA GNMI SF 293386 X	0.061179	273	0.17	0.17	0.17
Collateral			USD	USD	1.000	3622003E5	GNMA GNMI SF 293397 X	0.044697	630	0.28	0.28	0.28
Collateral			USD	USD	1.000	362200BM8	GNMA GNMI SF 292644 X	0.250933	34	0.09	0.09	0.09
Collateral			USD	USD	1.000	362200CE5	GNMA GNMI SF 292669 X	1.566814	159	2.49	2.49	2.49
Collateral			USD	USD	1.000	362200EW3	GNMA GNMI SF 292749 X	0.775500	57	0.44	0.44	0.44
Collateral			USD	USD	1.000	362200J32	GNMA GNMI SF 292882 X	0.013767	34	0.00	0.00	0.00
Collateral			USD	USD	1.000	362200KB2	GNMA GNMI SF 292890 X	0.002410	329	0.01	0.01	0.01
Collateral			USD	USD	1.000	362200L21	GNMA GNMI SF 292945 X	0.377061	584	2.20	2.20	2.20
Collateral			USD	USD	1.000	362200MR5	GNMA GNMI SF 292968 X	0.250240	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	362200RJ8	GNMA GNMI SF 293089 X	0.658911	102	0.67	0.67	0.67
Collateral			USD	USD	1.000	362200SN8	GNMA GNMI SF 293125 X	0.298600	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	362200SP3	GNMA GNMI SF 293126 X	0.104597	341	0.36	0.36	0.36
Collateral			USD	USD	1.000	362200WN3	GNMA GNII SF 293253 C	0.845560	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	362200YH4	GNMA GNMI SF 293312 X	0.391500	45	0.18	0.18	0.18
Collateral			USD	USD	1.000	3622014Q5	GNMA GNMI SF 294331 X	0.441380	57	0.25	0.25	0.25
Collateral			USD	USD	1.000	3622015V3	GNMA GNMI SF 294360 X	0.222776	4,885	10.88	10.88	10.88
Collateral			USD	USD	1.000	362201EX9	GNMA GNMI SF 293650 X	0.110722	102	0.11	0.11	0.11
Collateral			USD	USD	1.000	362201L37	GNMA GNMI SF 293846 X	0.090440	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	362201PV1	GNMA GNMI SF 293936 X	0.244880	57	0.14	0.14	0.14
Collateral			USD	USD	1.000	362201S89	GNMA GNMI SF 294043 X	0.188120	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	362201SQ9	GNMA GNMI SF 294027 X	0.560160	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	3622025S8	GNMA GNMI SF 295257 X	1.006015	74	0.74	0.74	0.74
Collateral			USD	USD	1.000	362202B36	GNMA GNMI SF 294458 X	0.708920	28	0.20	0.20	0.20
Collateral			USD	USD	1.000	362202B69	GNMA GNMI SF 294461 X	0.861891	62	0.54	0.54	0.54
Collateral			USD	USD	1.000	362202G80	GNMA GNMI SF 294623 X	0.490680	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	362202GX5	GNMA GNMI SF 294614 X	0.421100	114	0.48	0.48	0.48
Collateral			USD	USD	1.000	362202GZ0	GNMA GNMI SF 294616 X	0.492200	57	0.28	0.28	0.28
Collateral			USD	USD	1.000	362202RR6	GNMA GNMI SF 294896 X	0.338720	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	362202RX3	GNMA GNMI SF 294902 X	0.372782	494	1.84	1.84	1.84
Collateral			USD	USD	1.000	362202V83	GNMA GNMI SF 295039 X	0.058707	329	0.19	0.19	0.19
Collateral			USD	USD	1.000	362202VR1	GNMA GNMI SF 295024 X	0.053200	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	362202WD1	GNMA GNMI SF 295044 X	0.060098	602	0.36	0.36	0.36



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Collateral			USD	USD	1.000	3622033W9	GNMA GNMI SF 296113 X	0.709086	199	1.41	1.41	1.41
Collateral			USD	USD	1.000	3622037C9	GNMA GNMI SF 296191 X	1.236920	28	0.35	0.35	0.35
Collateral			USD	USD	1.000	362203D81	GNMA GNMI SF 295427 X	0.246886	79	0.20	0.20	0.20
Collateral			USD	USD	1.000	362203NP2	GNMA GNMI SF 295698 X	0.438327	62	0.27	0.27	0.27
Collateral			USD	USD	1.000	3622043B3	GNMA GNMI SF 296994 X	0.648566	940	6.10	6.10	6.10
Collateral			USD	USD	1.000	3622043C1	GNMA GNMI SF 296995 X	0.048587	98	0.05	0.05	0.05
Collateral			USD	USD	1.000	362204D22	GNMA GNMI SF 296321 X	1.226840	28	0.35	0.35	0.35
Collateral			USD	USD	1.000	362204FS3	GNMA GNMI SF 296377 X	1.850493	85	1.58	1.58	1.58
Collateral			USD	USD	1.000	362204K24	GNMA GNMI SF 296513 X	0.112679	5,398	6.08	6.08	6.08
Collateral			USD	USD	1.000	362204MH9	GNMA GNMI SF 296560 X	0.081723	74	0.06	0.06	0.06
Collateral			USD	USD	1.000	362204Z69	GNMA GNMI SF 296965 X	0.843415	53	0.44	0.44	0.44
Collateral			USD	USD	1.000	362205F27	GNMA GNMI SF 297285 X	0.209529	8,564	17.95	17.95	17.95
Collateral			USD	USD	1.000	362205FY7	GNMA GNMI SF 297283 X	0.401098	636	2.55	2.55	2.55
Collateral			USD	USD	1.000	362205KU9	GNMA GNMI SF 297407 X	0.180792	437	0.79	0.79	0.79
Collateral			USD	USD	1.000	362205MV5	GNMA GNMI SF 297472 X	0.158280	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	362205NL6	GNMA GNMI SF 297495 X	0.090680	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	3622063M4	GNMA GNMI SF 298804 X	0.172580	619	1.07	1.07	1.07
Collateral			USD	USD	1.000	3622066A7	GNMA GNMI SF 298865 X	0.074490	16,818	12.53	12.53	12.53
Collateral			USD	USD	1.000	362206HC1	GNMA GNMI SF 298227 X	0.695192	539	3.75	3.75	3.75
Collateral			USD	USD	1.000	362206K52	GNMA GNMI SF 298316 X	0.552867	102	0.57	0.57	0.57
Collateral			USD	USD	1.000	362206LX0	GNMA GNMI SF 298342 X	0.917040	573	5.26	5.26	5.26
Collateral			USD	USD	1.000	362206SL9	GNMA GNMI SF 298523 X	0.064191	77	0.05	0.05	0.05
Collateral			USD	USD	1.000	362206T38	GNMA GNMI SF 298570 X	0.088245	34,499	30.44	30.44	30.44
Collateral			USD	USD	1.000	362206TS3	GNMA GNMI SF 298561 X	0.015337	10,444	1.60	1.60	1.60
Collateral			USD	USD	1.000	362206UG7	GNMA GNMI SF 298583 X	0.091412	109,473	100.07	100.07	100.07
Collateral			USD	USD	1.000	362206VW1	GNMA GNMI SF 298629 X	1.031462	74	0.76	0.76	0.76
Collateral			USD	USD	1.000	362207EH1	GNMA GNMI SF 299036 X	0.859898	301	2.59	2.59	2.59
Collateral			USD	USD	1.000	362207J94	GNMA GNMI SF 299188 X	0.345229	294	1.01	1.01	1.01
Collateral			USD	USD	1.000	362207JH6	GNMA GNMI SF 299164 X	0.042245	2,036	0.86	0.86	0.86
Collateral			USD	USD	1.000	362207JJ2	GNMA GNMI SF 299165 X	0.023660	1,113	0.26	0.26	0.26
Collateral			USD	USD	1.000	362207MT6	GNMA GNMI SF 299270 X	0.204765	579	1.19	1.19	1.19
Collateral			USD	USD	1.000	362207XZ0	GNMA GNMI SF 299596 X	1.568761	579	9.09	9.09	9.09
Collateral			USD	USD	1.000	3622086W5	GNMA GNMI SF 300685 X	0.278348	5,563	15.48	15.48	15.48
Collateral			USD	USD	1.000	362208FG0	GNMA GNMI SF 299967 X	0.256726	723	1.86	1.86	1.86
Collateral			USD	USD	1.000	362208UH1	GNMA GNMI SF 300384 X	2.011797	1,317	26.50	26.50	26.50
Collateral			USD	USD	1.000	362208ZW3	GNMA GNMI SF 300557 X	0.827319	79	0.66	0.66	0.66
Collateral			USD	USD	1.000	3622094Y1	GNMA GNMI SF 301539 X	0.094158	187	0.18	0.18	0.18



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Collateral			USD	USD	1.000	362209N95	GNMA GNMI SF 301116 X	0.042977	307	0.13	0.13	0.13
Collateral			USD	USD	1.000	362209W38	GNMA GNMI SF 301366 X	0.044583	4,249	1.89	1.89	1.89
Collateral			USD	USD	1.000	362209XA1	GNMA GNMI SF 301373 X	0.066571	22,370	14.89	14.89	14.89
Collateral			USD	USD	1.000	36220AAK1	GNMA GNMI SF 271910 X	0.896801	931	8.35	8.35	8.35
Collateral			USD	USD	1.000	36220AFF7	GNMA GNMI SF 272066 X	0.265221	1,117	2.96	2.96	2.96
Collateral			USD	USD	1.000	36220APW9	GNMA GNMI SF 272337 X	0.138400	108	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220AS97	GNMA GNMI SF 272444 X	0.095704	142	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220B2L6	GNMA GNMI SF 273579 X	0.410863	182	0.75	0.75	0.75
Collateral			USD	USD	1.000	36220B3M3	GNMA GNMI SF 273604 X	0.354185	418	1.48	1.48	1.48
Collateral			USD	USD	1.000	36220B6A6	GNMA GNMI SF 273665 X	0.215725	45	0.10	0.10	0.10
Collateral			USD	USD	1.000	36220BB44	GNMA GNMI SF 272859 X	0.156713	1,402	2.20	2.20	2.20
Collateral			USD	USD	1.000	36220BDH3	GNMA GNMI SF 272904 X	0.746986	851	6.36	6.36	6.36
Collateral			USD	USD	1.000	36220BK51	GNMA GNMI SF 273116 X	0.406649	2,317	9.42	9.42	9.42
Collateral			USD	USD	1.000	36220BK69	GNMA GNMI SF 273117 X	0.228640	114	0.26	0.26	0.26
Collateral			USD	USD	1.000	36220BME0	GNMA GNMI SF 273157 X	0.607860	114	0.69	0.69	0.69
Collateral			USD	USD	1.000	36220BNR0	GNMA GNMI SF 273200 X	0.405000	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220BPW7	GNMA GNMI SF 273237 X	0.415920	57	0.24	0.24	0.24
Collateral			USD	USD	1.000	36220BQC0	GNMA GNMI SF 273251 X	0.166103	2,271	3.77	3.77	3.77
Collateral			USD	USD	1.000	36220BX24	GNMA GNMI SF 273497 X	0.106894	568	0.61	0.61	0.61
Collateral			USD	USD	1.000	36220B XK4	GNMA GNMI SF 273482 X	0.051000	136	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220BZ30	GNMA GNMI SF 273562 X	0.371679	1,079	4.01	4.01	4.01
Collateral			USD	USD	1.000	36220BZU0	GNMA GNMI SF 273555 X	0.199120	85	0.17	0.17	0.17
Collateral			USD	USD	1.000	36220BZX4	GNMA GNMI SF 273558 X	0.077923	500	0.39	0.39	0.39
Collateral			USD	USD	1.000	36220C6H9	GNMA GNMI SF 274572 X	0.214763	1,162	2.49	2.49	2.49
Collateral			USD	USD	1.000	36220CCX7	GNMA GNMI SF 273786 X	0.461541	1,136	5.24	5.24	5.24
Collateral			USD	USD	1.000	36220CE64	GNMA GNMI SF 273857 X	0.689675	579	3.99	3.99	3.99
Collateral			USD	USD	1.000	36220CJ77	GNMA GNMI SF 273986 X	0.229301	1,090	2.50	2.50	2.50
Collateral			USD	USD	1.000	36220CMC2	GNMA GNMI SF 274055 X	0.236317	2,248	5.31	5.31	5.31
Collateral			USD	USD	1.000	36220CMD0	GNMA GNMI SF 274056 X	0.202000	34	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220CME8	GNMA GNMI SF 274057 X	0.086920	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220CPB1	GNMA GNMI SF 274118 X	0.214248	1,073	2.30	2.30	2.30
Collateral			USD	USD	1.000	36220CSE2	GNMA GNMI SF 274217 X	0.139947	659	0.92	0.92	0.92
Collateral			USD	USD	1.000	36220CW98	GNMA GNMI SF 274372 X	0.031576	142	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220CXK2	GNMA GNMI SF 274382 X	0.117322	6,470	7.59	7.59	7.59
Collateral			USD	USD	1.000	36220DFE4	GNMA GNMI SF 274765 X	0.280633	1,181	3.31	3.31	3.31
Collateral			USD	USD	1.000	36220DGH6	GNMA GNMI SF 274800 X	0.354650	45	0.16	0.16	0.16
Collateral			USD	USD	1.000	36220DHT9	GNMA GNMI SF 274842 X	0.224680	28	0.06	0.06	0.06



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Collateral			USD	USD	1.000	36220DQL6	GNMA GNMI SF 275059 X	0.118290	596	0.71	0.71	0.71
Collateral			USD	USD	1.000	36220DQV4	GNMA GNMI SF 275068 X	0.421778	256	1.08	1.08	1.08
Collateral			USD	USD	1.000	36220DR35	GNMA GNMI SF 275106 X	0.355143	40	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220DSJ9	GNMA GNMI SF 275121 X	0.698864	1	0.00	0.00	0.00
Collateral			USD	USD	1.000	36220DYS2	GNMA GNMI SF 275321 X	0.343552	142	0.49	0.49	0.49
Collateral			USD	USD	1.000	36220E3H8	GNMA GNMI SF 276300 X	0.034211	2,691	0.92	0.92	0.92
Collateral			USD	USD	1.000	36220E4C8	GNMA GNMI SF 276319 X	0.115787	2,816	3.26	3.26	3.26
Collateral			USD	USD	1.000	36220E5E3	GNMA GNMI SF 276345 X	0.066883	7,616	5.09	5.09	5.09
Collateral			USD	USD	1.000	36220E5J2	GNMA GNMI SF 276349 X	0.061450	45	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220E5P8	GNMA GNMI SF 276354 X	0.243987	5,984	14.60	14.60	14.60
Collateral			USD	USD	1.000	36220E5R4	GNMA GNMI SF 276356 X	0.093640	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220E5S2	GNMA GNMI SF 276357 X	0.051729	5,809	3.00	3.00	3.00
Collateral			USD	USD	1.000	36220E5V5	GNMA GNMI SF 276360 X	0.026800	68	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220E5Y9	GNMA GNMI SF 276363 X	0.146640	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220E7D3	GNMA GNMI SF 276392 X	0.076468	1,515	1.16	1.16	1.16
Collateral			USD	USD	1.000	36220EBG1	GNMA GNMI SF 275539 X	0.082440	85	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220ED79	GNMA GNMI SF 275626 X	0.083103	22,289	18.52	18.52	18.52
Collateral			USD	USD	1.000	36220EEZ6	GNMA GNMI SF 275652 X	0.077877	6,984	5.44	5.44	5.44
Collateral			USD	USD	1.000	36220EGG6	GNMA GNMI SF 275699 X	0.120931	559	0.68	0.68	0.68
Collateral			USD	USD	1.000	36220EQG5	GNMA GNMI SF 275955 X	0.678840	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36220EUE5	GNMA GNMI SF 276081 X	0.448691	1,142	5.12	5.12	5.12
Collateral			USD	USD	1.000	36220EUR6	GNMA GNMI SF 276092 X	0.266329	642	1.71	1.71	1.71
Collateral			USD	USD	1.000	36220EUS4	GNMA GNMI SF 276093 X	0.026612	1,016	0.27	0.27	0.27
Collateral			USD	USD	1.000	36220EVF1	GNMA GNMI SF 276114 X	0.162730	1,136	1.85	1.85	1.85
Collateral			USD	USD	1.000	36220EWC7	GNMA GNMI SF 276143 X	0.257933	34	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220EWF0	GNMA GNMI SF 276146 X	0.558310	651	3.64	3.64	3.64
Collateral			USD	USD	1.000	36220EXN2	GNMA GNMI SF 276185 X	0.264849	943	2.50	2.50	2.50
Collateral			USD	USD	1.000	36220F7F5	GNMA GNMI SF 277294 X	1.076898	1,383	14.89	14.89	14.89
Collateral			USD	USD	1.000	36220FAA2	GNMA GNMI SF 276401 X	0.110704	380	0.42	0.42	0.42
Collateral			USD	USD	1.000	36220FAB0	GNMA GNMI SF 276402 X	0.520212	1,130	5.88	5.88	5.88
Collateral			USD	USD	1.000	36220FAC8	GNMA GNMI SF 276403 X	0.500467	991	4.96	4.96	4.96
Collateral			USD	USD	1.000	36220FBT0	GNMA GNMI SF 276450 X	0.399900	784	3.13	3.13	3.13
Collateral			USD	USD	1.000	36220FJ70	GNMA GNMI SF 276686 X	0.488509	62	0.31	0.31	0.31
Collateral			USD	USD	1.000	36220FNF7	GNMA GNMI SF 276790 X	0.140775	2,069	2.91	2.91	2.91
Collateral			USD	USD	1.000	36220FNK6	GNMA GNMI SF 276794 X	0.192838	3,535	6.82	6.82	6.82
Collateral			USD	USD	1.000	36220FNN0	GNMA GNMI SF 276797 X	0.387740	57	0.22	0.22	0.22
Collateral			USD	USD	1.000	36220FTM6	GNMA GNMI SF 276956 X	0.267309	62	0.17	0.17	0.17



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Collateral			USD	USD	1.000	36220FTX2	GNMA GNMI SF 276966 X	0.267985	148	0.40	0.40	0.40
Collateral			USD	USD	1.000	36220FWT7	GNMA GNMI SF 277058 X	0.170228	3,611	6.15	6.15	6.15
Collateral			USD	USD	1.000	36220FWZ3	GNMA GNMI SF 277064 X	0.121995	6,173	7.53	7.53	7.53
Collateral			USD	USD	1.000	36220FXE9	GNMA GNMI SF 277077 X	0.661465	749	4.96	4.96	4.96
Collateral			USD	USD	1.000	36220G4H2	GNMA GNMI SF 278124 X	0.047378	51	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220G5C2	GNMA GNMI SF 278143 X	0.169775	2,226	3.78	3.78	3.78
Collateral			USD	USD	1.000	36220GDH2	GNMA GNMI SF 277404 X	0.238044	3,477	8.28	8.28	8.28
Collateral			USD	USD	1.000	36220GFV9	GNMA GNMI SF 277480 X	0.459710	176	0.81	0.81	0.81
Collateral			USD	USD	1.000	36220GHS4	GNMA GNMI SF 277541 X	0.414610	1,136	4.71	4.71	4.71
Collateral			USD	USD	1.000	36220GQD7	GNMA GNMI SF 277752 X	1.088320	1,142	12.42	12.42	12.42
Collateral			USD	USD	1.000	36220GU26	GNMA GNMI SF 277901 X	0.721864	761	5.49	5.49	5.49
Collateral			USD	USD	1.000	36220GUT7	GNMA GNMI SF 277894 X	0.079784	1,330	1.06	1.06	1.06
Collateral			USD	USD	1.000	36220GVL3	GNMA GNMI SF 277919 X	1.553211	1,516	23.55	23.55	23.55
Collateral			USD	USD	1.000	36220GVT6	GNMA GNMI SF 277926 X	1.338567	1,636	21.90	21.90	21.90
Collateral			USD	USD	1.000	36220GWN8	GNMA GNMI SF 277953 X	1.022700	1,899	19.42	19.42	19.42
Collateral			USD	USD	1.000	36220GZD7	GNMA GNMI SF 278040 X	0.236720	85	0.20	0.20	0.20
Collateral			USD	USD	1.000	36220H5F3	GNMA GNMI SF 279046 X	0.105000	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220HB66	GNMA GNMI SF 278261 X	0.507920	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220HG38	GNMA GNMI SF 278418 X	0.548507	85	0.47	0.47	0.47
Collateral			USD	USD	1.000	36220HGH7	GNMA GNMI SF 278400 X	1.099794	409	4.50	4.50	4.50
Collateral			USD	USD	1.000	36220HH52	GNMA GNMI SF 278452 X	0.265177	933	2.47	2.47	2.47
Collateral			USD	USD	1.000	36220HKC3	GNMA GNMI SF 278491 X	0.329060	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36220HKP4	GNMA GNMI SF 278502 X	0.156067	51	0.08	0.08	0.08
Collateral			USD	USD	1.000	36220HL81	GNMA GNMI SF 278551 X	0.331081	317	1.05	1.05	1.05
Collateral			USD	USD	1.000	36220HMR8	GNMA GNMI SF 278568 X	0.149280	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220HRZ5	GNMA GNMI SF 278704 X	0.218050	114	0.25	0.25	0.25
Collateral			USD	USD	1.000	36220HT34	GNMA GNMI SF 278770 X	0.492545	227	1.12	1.12	1.12
Collateral			USD	USD	1.000	36220HTG5	GNMA GNMI SF 278751 X	0.037701	5,791	2.18	2.18	2.18
Collateral			USD	USD	1.000	36220HTW0	GNMA GNMI SF 278765 X	0.047384	5,583	2.65	2.65	2.65
Collateral			USD	USD	1.000	36220HVS6	GNMA GNMI SF 278825 X	0.122320	114	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220HVT4	GNMA GNMI SF 278826 X	0.040969	2,464	1.01	1.01	1.01
Collateral			USD	USD	1.000	36220HZF0	GNMA GNMI SF 278942 X	0.560217	267	1.50	1.50	1.50
Collateral			USD	USD	1.000	36220HZK9	GNMA GNMI SF 278946 X	0.623436	636	3.96	3.96	3.96
Collateral			USD	USD	1.000	36220J5B8	GNMA GNMI SF 279942 X	0.019615	2,030	0.40	0.40	0.40
Collateral			USD	USD	1.000	36220JC61	GNMA GNMI SF 279193 X	0.121905	575	0.70	0.70	0.70
Collateral			USD	USD	1.000	36220JJ72	GNMA GNMI SF 279386 X	0.077877	5,126	3.99	3.99	3.99
Collateral			USD	USD	1.000	36220JK62	GNMA GNMI SF 279417 X	0.159852	5,150	8.23	8.23	8.23



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Global Securities Lending
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Report ID: GSL113

Reporting Currency: USD

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Collateral			USD	USD	1.000	36220JLN4	GNMA GNMI SF 279433 X	0.064226	9,124	5.86	5.86	5.86
Collateral			USD	USD	1.000	36220JM37	GNMA GNMI SF 279478 X	0.200233	34	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220JMT0	GNMA GNMI SF 279470 X	0.082211	5,317	4.37	4.37	4.37
Collateral			USD	USD	1.000	36220JMX1	GNMA GNMI SF 279474 X	0.141091	5,272	7.44	7.44	7.44
Collateral			USD	USD	1.000	36220JN44	GNMA GNMI SF 279511 X	0.203381	119	0.24	0.24	0.24
Collateral			USD	USD	1.000	36220JN51	GNMA GNMI SF 279512 X	0.044464	6,829	3.04	3.04	3.04
Collateral			USD	USD	1.000	36220JN69	GNMA GNMI SF 279513 X	0.060541	97	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220JPH3	GNMA GNMI SF 279524 X	0.003855	2,745	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220JPK6	GNMA GNMI SF 279526 X	0.094162	2,504	2.36	2.36	2.36
Collateral			USD	USD	1.000	36220JPR1	GNMA GNMI SF 279532 X	0.094494	2,493	2.36	2.36	2.36
Collateral			USD	USD	1.000	36220JQ41	GNMA GNMI SF 279575 X	0.110908	4,759	5.28	5.28	5.28
Collateral			USD	USD	1.000	36220JQA7	GNMA GNMI SF 279549 X	0.055200	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220JSM9	GNMA GNMI SF 279624 X	0.148961	1,722	2.57	2.57	2.57
Collateral			USD	USD	1.000	36220JXA9	GNMA GNMI SF 279773 X	0.108171	27,867	30.14	30.14	30.14
Collateral			USD	USD	1.000	36220JYP5	GNMA GNMI SF 279818 X	0.317979	1,399	4.45	4.45	4.45
Collateral			USD	USD	1.000	36220K5T6	GNMA GNMI SF 280858 X	0.366624	97	0.35	0.35	0.35
Collateral			USD	USD	1.000	36220K6K4	GNMA GNMI SF 280874 X	0.380228	3,908	14.86	14.86	14.86
Collateral			USD	USD	1.000	36220KDE0	GNMA GNMI SF 280101 X	0.090603	9,012	8.16	8.16	8.16
Collateral			USD	USD	1.000	36220KGH0	GNMA GNMI SF 280200 X	0.510808	967	4.94	4.94	4.94
Collateral			USD	USD	1.000	36220KGL1	GNMA GNMI SF 280203 X	0.160940	1,642	2.64	2.64	2.64
Collateral			USD	USD	1.000	36220KKS1	GNMA GNMI SF 280305 X	0.889720	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36220KLU5	GNMA GNMI SF 280339 X	0.189219	176	0.33	0.33	0.33
Collateral			USD	USD	1.000	36220KP23	GNMA GNMI SF 280441 X	0.700961	38	0.27	0.27	0.27
Collateral			USD	USD	1.000	36220KQF3	GNMA GNMI SF 280454 X	0.519504	1,158	6.02	6.02	6.02
Collateral			USD	USD	1.000	36220L4Z1	GNMA GNMI SF 281740 X	0.069158	108	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220L5A5	GNMA GNMI SF 281741 X	0.134009	183	0.25	0.25	0.25
Collateral			USD	USD	1.000	36220L6J5	GNMA GNMI SF 281773 X	0.236755	176	0.42	0.42	0.42
Collateral			USD	USD	1.000	36220L6M8	GNMA GNMI SF 281776 X	0.083843	1,177	0.99	0.99	0.99
Collateral			USD	USD	1.000	36220L6X4	GNMA GNMI SF 281786 X	0.298533	51	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220LGB1	GNMA GNMI SF 281094 X	0.163750	45	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220LJF9	GNMA GNMI SF 281162 X	0.184059	1,084	2.00	2.00	2.00
Collateral			USD	USD	1.000	36220LM32	GNMA GNMI SF 281278 X	0.783342	369	2.89	2.89	2.89
Collateral			USD	USD	1.000	36220LMC2	GNMA GNMI SF 281255 X	0.214915	3,566	7.66	7.66	7.66
Collateral			USD	USD	1.000	36220LRH6	GNMA GNMI SF 281388 X	0.079992	142	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220LRY9	GNMA GNMI SF 281403 X	0.783560	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36220LUG4	GNMA GNMI SF 281483 X	0.046046	15,262	7.03	7.03	7.03
Collateral			USD	USD	1.000	36220LW31	GNMA GNMI SF 281566 X	0.280240	28	0.08	0.08	0.08



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Collateral			USD	USD	1.000	36220LZG9	GNMA GNMI SF 281643 X	0.058746	20,849	12.25	12.25	12.25
Collateral			USD	USD	1.000	36220M3M9	GNMA GNMI SF 282604 X	0.521655	1,118	5.83	5.83	5.83
Collateral			USD	USD	1.000	36220M7B9	GNMA GNMI SF 282690 X	0.167760	57	0.10	0.10	0.10
Collateral			USD	USD	1.000	36220M7K9	GNMA GNMI SF 282698 X	0.332867	51	0.17	0.17	0.17
Collateral			USD	USD	1.000	36220MAS8	GNMA GNMI SF 281817 X	0.456733	51	0.23	0.23	0.23
Collateral			USD	USD	1.000	36220MAW9	GNMA GNMI SF 281821 X	0.058101	556	0.32	0.32	0.32
Collateral			USD	USD	1.000	36220MHG7	GNMA GNMI SF 282031 X	0.139205	3,418	4.76	4.76	4.76
Collateral			USD	USD	1.000	36220MHW2	GNMA GNMI SF 282045 X	0.745131	581	4.33	4.33	4.33
Collateral			USD	USD	1.000	36220MNV5	GNMA GNMI SF 282205 X	0.404056	585	2.36	2.36	2.36
Collateral			USD	USD	1.000	36220MPV5	GNMA GNMI SF 282236 X	0.080279	5,685	4.56	4.56	4.56
Collateral			USD	USD	1.000	36220MQR3	GNMA GNMI SF 282264 X	0.952233	34	0.32	0.32	0.32
Collateral			USD	USD	1.000	36220N6W2	GNMA GNMI SF 283585 X	0.159200	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220N6Z5	GNMA GNMI SF 283588 X	0.596075	45	0.27	0.27	0.27
Collateral			USD	USD	1.000	36220N7D3	GNMA GNMI SF 283592 X	1.022920	568	5.81	5.81	5.81
Collateral			USD	USD	1.000	36220NAR8	GNMA GNMI SF 282716 X	0.329635	1,587	5.23	5.23	5.23
Collateral			USD	USD	1.000	36220NAS6	GNMA GNMI SF 282717 X	0.074413	85	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220NAT4	GNMA GNMI SF 282718 X	0.108966	2,261	2.46	2.46	2.46
Collateral			USD	USD	1.000	36220NBB2	GNMA GNMI SF 282734 X	0.095328	114	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220NF77	GNMA GNMI SF 282890 X	0.217900	57	0.12	0.12	0.12
Collateral			USD	USD	1.000	36220NFP7	GNMA GNMI SF 282874 X	0.579064	125	0.72	0.72	0.72
Collateral			USD	USD	1.000	36220NJN8	GNMA GNMI SF 282969 X	0.018314	568	0.10	0.10	0.10
Collateral			USD	USD	1.000	36220NL62	GNMA GNMI SF 283049 X	0.108602	1,518	1.65	1.65	1.65
Collateral			USD	USD	1.000	36220NL96	GNMA GNMI SF 283052 X	0.593667	85	0.51	0.51	0.51
Collateral			USD	USD	1.000	36220NMA2	GNMA GNMI SF 283053 X	0.142464	568	0.81	0.81	0.81
Collateral			USD	USD	1.000	36220NML8	GNMA GNMI SF 283063 X	0.356420	57	0.20	0.20	0.20
Collateral			USD	USD	1.000	36220NPQ4	GNMA GNMI SF 283131 X	0.307200	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220NQ34	GNMA GNMI SF 283174 X	0.176867	34	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220NUQ8	GNMA GNMI SF 283291 X	0.219727	159	0.35	0.35	0.35
Collateral			USD	USD	1.000	36220NVV6	GNMA GNMI SF 283328 X	0.130479	1,703	2.22	2.22	2.22
Collateral			USD	USD	1.000	36220PA69	GNMA GNMI SF 283629 X	0.360191	1,113	4.01	4.01	4.01
Collateral			USD	USD	1.000	36220PFE7	GNMA GNMI SF 283765 X	0.511750	114	0.58	0.58	0.58
Collateral			USD	USD	1.000	36220PHT2	GNMA GNMI SF 283842 X	0.249353	244	0.61	0.61	0.61
Collateral			USD	USD	1.000	36220PHV7	GNMA GNMI SF 283844 X	0.113033	154	0.17	0.17	0.17
Collateral			USD	USD	1.000	36220PJQ6	GNMA GNMI SF 283871 X	0.417028	1,240	5.17	5.17	5.17
Collateral			USD	USD	1.000	36220PJV5	GNMA GNMI SF 283876 X	0.022430	114	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220PKB7	GNMA GNMI SF 283890 X	0.099863	182	0.18	0.18	0.18
Collateral			USD	USD	1.000	36220PKF8	GNMA GNMI SF 283894 X	0.763089	846	6.46	6.46	6.46



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Collateral			USD	USD	1.000	36220PKS0	GNMA GNMI SF 283905 X	0.027960	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220PNU2	GNMA GNMI SF 284003 X	0.051679	4,931	2.55	2.55	2.55
Collateral			USD	USD	1.000	36220PQD7	GNMA GNMI SF 284052 X	0.294471	1,749	5.15	5.15	5.15
Collateral			USD	USD	1.000	36220PQF2	GNMA GNMI SF 284054 X	0.336349	145	0.49	0.49	0.49
Collateral			USD	USD	1.000	36220PQL9	GNMA GNMI SF 284059 X	0.521590	832	4.34	4.34	4.34
Collateral			USD	USD	1.000	36220PRX2	GNMA GNMI SF 284102 X	0.304240	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220PUH3	GNMA GNMI SF 284184 X	0.396757	578	2.29	2.29	2.29
Collateral			USD	USD	1.000	36220PVF6	GNMA GNMI SF 284214 X	0.173717	136	0.24	0.24	0.24
Collateral			USD	USD	1.000	36220PVR0	GNMA GNMI SF 284224 X	0.474333	68	0.32	0.32	0.32
Collateral			USD	USD	1.000	36220PVX7	GNMA GNMI SF 284230 X	0.068581	2,301	1.58	1.58	1.58
Collateral			USD	USD	1.000	36220PYU0	GNMA GNMI SF 284323 X	0.226187	85	0.19	0.19	0.19
Collateral			USD	USD	1.000	36220Q2N9	GNMA GNMI SF 285281 X	1.134760	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36220Q5C0	GNMA GNMI SF 285343 X	0.216053	85	0.18	0.18	0.18
Collateral			USD	USD	1.000	36220Q5J5	GNMA GNMI SF 285349 X	0.831680	57	0.47	0.47	0.47
Collateral			USD	USD	1.000	36220QBM1	GNMA GNMI SF 284544 X	0.127923	30	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220QD23	GNMA GNMI SF 284621 X	0.163006	94	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220QDE7	GNMA GNMI SF 284601 X	0.165055	227	0.37	0.37	0.37
Collateral			USD	USD	1.000	36220QDM9	GNMA GNMI SF 284608 X	0.093108	74	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220QFP0	GNMA GNMI SF 284674 X	0.718740	57	0.41	0.41	0.41
Collateral			USD	USD	1.000	36220QFX3	GNMA GNMI SF 284682 X	0.270039	176	0.48	0.48	0.48
Collateral			USD	USD	1.000	36220QHE3	GNMA GNMI SF 284729 X	0.126000	57	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220QL24	GNMA GNMI SF 284845 X	0.018585	1,056	0.20	0.20	0.20
Collateral			USD	USD	1.000	36220QLA6	GNMA GNMI SF 284821 X	1.388760	57	0.79	0.79	0.79
Collateral			USD	USD	1.000	36220QNP1	GNMA GNMI SF 284898 X	0.052100	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220QNU0	GNMA GNMI SF 284903 X	0.140531	1,145	1.61	1.61	1.61
Collateral			USD	USD	1.000	36220QQR4	GNMA GNMI SF 284964 X	0.045824	187	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220QTM2	GNMA GNMI SF 285056 X	0.439120	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36220QU32	GNMA GNMI SF 285102 X	0.148138	477	0.71	0.71	0.71
Collateral			USD	USD	1.000	36220QXD7	GNMA GNMI SF 285176 X	0.180246	74	0.13	0.13	0.13
Collateral			USD	USD	1.000	36220R5U8	GNMA GNMI SF 286259 X	0.103633	34	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220R5V6	GNMA GNMI SF 286260 X	0.232528	301	0.70	0.70	0.70
Collateral			USD	USD	1.000	36220RF45	GNMA GNMI SF 285587 X	0.040740	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220RGD4	GNMA GNMI SF 285596 X	0.203493	92	0.19	0.19	0.19
Collateral			USD	USD	1.000	36220RHB7	GNMA GNMI SF 285626 X	0.270200	40	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220RHP6	GNMA GNMI SF 285638 X	0.367695	3,580	13.16	13.16	13.16
Collateral			USD	USD	1.000	36220RHW1	GNMA GNMI SF 285645 X	0.486507	784	3.81	3.81	3.81
Collateral			USD	USD	1.000	36220RKW7	GNMA GNMI SF 285709 X	0.901100	34	0.31	0.31	0.31



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Collateral			USD	USD	1.000	36220RP69	GNMA GNMI SF 285845 X	0.089400	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220RPP7	GNMA GNMI SF 285830 X	0.215050	114	0.24	0.24	0.24
Collateral			USD	USD	1.000	36220RQD3	GNMA GNMI SF 285852 X	0.042358	21,585	9.14	9.14	9.14
Collateral			USD	USD	1.000	36220RS90	GNMA GNMI SF 285944 X	0.889756	517	4.60	4.60	4.60
Collateral			USD	USD	1.000	36220RW20	GNMA GNMI SF 286065 X	0.540960	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220S4Q6	GNMA GNMI SF 287131 X	0.374920	142	0.53	0.53	0.53
Collateral			USD	USD	1.000	36220SA63	GNMA GNMI SF 286329 X	0.117064	125	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220SBA3	GNMA GNMI SF 286333 X	0.051356	102	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220SDF0	GNMA GNMI SF 286402 X	0.233296	10,050	23.45	23.45	23.45
Collateral			USD	USD	1.000	36220SEB8	GNMA GNMI SF 286430 X	0.391047	58	0.23	0.23	0.23
Collateral			USD	USD	1.000	36220SEF9	GNMA GNMI SF 286434 X	0.050080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36220SGC4	GNMA GNMI SF 286495 X	0.143147	573	0.82	0.82	0.82
Collateral			USD	USD	1.000	36220SJ23	GNMA GNMI SF 286581 X	0.066321	664	0.44	0.44	0.44
Collateral			USD	USD	1.000	36220SLF1	GNMA GNMI SF 286626 X	0.120027	170	0.20	0.20	0.20
Collateral			USD	USD	1.000	36220SW85	GNMA GNMI SF 286971 X	0.134800	45	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220SXQ4	GNMA GNMI SF 286987 X	0.271720	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36220SYX8	GNMA GNMI SF 287026 X	0.519240	28	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220T6M1	GNMA GNMI SF 288076 X	1.382766	214	2.96	2.96	2.96
Collateral			USD	USD	1.000	36220TAQ7	GNMA GNMI SF 287215 X	0.011470	1,067	0.12	0.12	0.12
Collateral			USD	USD	1.000	36220TCD4	GNMA GNMI SF 287268 X	0.093715	5,693	5.34	5.34	5.34
Collateral			USD	USD	1.000	36220TPE8	GNMA GNMI SF 287621 X	0.454040	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36220TPF5	GNMA GNMI SF 287622 X	0.148833	102	0.15	0.15	0.15
Collateral			USD	USD	1.000	36220TPR9	GNMA GNMI SF 287632 X	0.468444	51	0.24	0.24	0.24
Collateral			USD	USD	1.000	36220TPY4	GNMA GNMI SF 287639 X	0.476040	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220TRE6	GNMA GNMI SF 287685 X	0.676609	1,033	6.99	6.99	6.99
Collateral			USD	USD	1.000	36220TTB0	GNMA GNMI SF 287746 X	0.246489	2,226	5.49	5.49	5.49
Collateral			USD	USD	1.000	36220TXG4	GNMA GNMI SF 287879 X	0.194246	318	0.62	0.62	0.62
Collateral			USD	USD	1.000	36220UA68	GNMA GNMI SF 288129 X	0.378955	1,106	4.19	4.19	4.19
Collateral			USD	USD	1.000	36220UA92	GNMA GNMI SF 288132 X	0.111800	51	0.06	0.06	0.06
Collateral			USD	USD	1.000	36220UCA7	GNMA GNMI SF 288165 X	0.558148	375	2.09	2.09	2.09
Collateral			USD	USD	1.000	36220UHF1	GNMA GNMI SF 288330 X	0.196493	85	0.17	0.17	0.17
Collateral			USD	USD	1.000	36220UJ93	GNMA GNMI SF 288388 X	0.030512	568	0.17	0.17	0.17
Collateral			USD	USD	1.000	36220UJH5	GNMA GNMI SF 288364 X	0.108160	28	0.03	0.03	0.03
Collateral			USD	USD	1.000	36220UKL4	GNMA GNMI SF 288399 X	0.078360	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220UKU4	GNMA GNMI SF 288407 X	0.148466	382	0.57	0.57	0.57
Collateral			USD	USD	1.000	36220UKV2	GNMA GNMI SF 288408 X	0.275114	40	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220UVL2	GNMA GNMI SF 288719 X	0.065298	2,458	1.61	1.61	1.61



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Collateral			USD	USD	1.000	36220UVV0	GNMA GNMI SF 288728 X	0.094488	142	0.13	0.13	0.13
Collateral			USD	USD	1.000	36220UXN6	GNMA GNMI SF 288785 X	0.097268	284	0.28	0.28	0.28
Collateral			USD	USD	1.000	36220UZM6	GNMA GNMI SF 288848 X	0.268943	40	0.11	0.11	0.11
Collateral			USD	USD	1.000	36220V2G3	GNMA GNMI SF 289775 X	0.234363	216	0.51	0.51	0.51
Collateral			USD	USD	1.000	36220V2M0	GNMA GNMI SF 289780 X	0.875120	57	0.50	0.50	0.50
Collateral			USD	USD	1.000	36220VAU3	GNMA GNMI SF 289019 X	0.266538	738	1.97	1.97	1.97
Collateral			USD	USD	1.000	36220VC23	GNMA GNMI SF 289089 X	0.614689	51	0.31	0.31	0.31
Collateral			USD	USD	1.000	36220VE39	GNMA GNMI SF 289154 X	0.857333	34	0.29	0.29	0.29
Collateral			USD	USD	1.000	36220VEM7	GNMA GNMI SF 289140 X	0.254240	170	0.43	0.43	0.43
Collateral			USD	USD	1.000	36220VK57	GNMA GNMI SF 289316 X	0.048342	156	0.08	0.08	0.08
Collateral			USD	USD	1.000	36220VME6	GNMA GNMI SF 289357 X	0.025492	2,118	0.54	0.54	0.54
Collateral			USD	USD	1.000	36220VMG1	GNMA GNMI SF 289359 X	0.026740	57	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220WDT1	GNMA GNMI SF 290014 X	1.201000	28	0.34	0.34	0.34
Collateral			USD	USD	1.000	36220WFT9	GNMA GNMI SF 290078 X	0.226297	221	0.50	0.50	0.50
Collateral			USD	USD	1.000	36220WHT7	GNMA GNMI SF 290142 X	0.303673	125	0.38	0.38	0.38
Collateral			USD	USD	1.000	36220WHZ3	GNMA GNMI SF 290148 X	0.726020	57	0.41	0.41	0.41
Collateral			USD	USD	1.000	36220WLG0	GNMA GNMI SF 290227 X	0.151050	91	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220WN78	GNMA GNMI SF 290314 X	0.215007	6,132	13.18	13.18	13.18
Collateral			USD	USD	1.000	36220WR25	GNMA GNMI SF 290405 X	0.177831	579	1.03	1.03	1.03
Collateral			USD	USD	1.000	36220WRE9	GNMA GNMI SF 290385 X	0.043807	767	0.34	0.34	0.34
Collateral			USD	USD	1.000	36220WST5	GNMA GNMI SF 290430 X	0.046947	85	0.04	0.04	0.04
Collateral			USD	USD	1.000	36220WV87	GNMA GNMI SF 290539 X	0.845866	1,529	12.93	12.93	12.93
Collateral			USD	USD	1.000	36220WWL7	GNMA GNMI SF 290551 X	4.288459	1,174	50.33	50.33	50.33
Collateral			USD	USD	1.000	36220X6P5	GNMA GNMI SF 291678 X	0.057529	1,215	0.70	0.70	0.70
Collateral			USD	USD	1.000	36220XKV6	GNMA GNMI SF 291108 X	0.035309	187	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220XM69	GNMA GNMI SF 291181 X	0.063870	114	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220XTV7	GNMA GNMI SF 291364 X	0.258595	863	2.23	2.23	2.23
Collateral			USD	USD	1.000	36220Y3K7	GNMA GNMI SF 292502 X	0.094084	216	0.20	0.20	0.20
Collateral			USD	USD	1.000	36220Y6L2	GNMA GNMI SF 292575 X	0.175680	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36220Y6N8	GNMA GNMI SF 292577 X	0.031259	1,471	0.46	0.46	0.46
Collateral			USD	USD	1.000	36220Y6P3	GNMA GNMI SF 292578 X	0.057546	3,918	2.25	2.25	2.25
Collateral			USD	USD	1.000	36220YA37	GNMA GNMI SF 291726 X	0.233515	414	0.97	0.97	0.97
Collateral			USD	USD	1.000	36220YEP4	GNMA GNMI SF 291842 X	0.120130	114	0.14	0.14	0.14
Collateral			USD	USD	1.000	36220YFB4	GNMA GNMI SF 291862 X	1.243300	34	0.42	0.42	0.42
Collateral			USD	USD	1.000	36220YFX6	GNMA GNMI SF 291882 X	0.161521	534	0.86	0.86	0.86
Collateral			USD	USD	1.000	36220YGC1	GNMA GNMI SF 291895 X	0.057867	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36220YGK3	GNMA GNMI SF 291902 X	0.443414	79	0.35	0.35	0.35



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Collateral			USD	USD	1.000	36220YGM9	GNMA GNMI SF 291904 X	0.101320	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36220YHD8	GNMA GNMI SF 291928 X	0.228225	45	0.10	0.10	0.10
Collateral			USD	USD	1.000	36220YHX4	GNMA GNMI SF 291946 X	0.131740	57	0.07	0.07	0.07
Collateral			USD	USD	1.000	36220YMC4	GNMA GNMI SF 292055 X	0.870880	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36220YMG5	GNMA GNMI SF 292059 X	2.193640	28	0.62	0.62	0.62
Collateral			USD	USD	1.000	36220YSP9	GNMA GNMI SF 292226 X	0.687225	45	0.31	0.31	0.31
Collateral			USD	USD	1.000	36220YTR4	GNMA GNMI SF 292260 X	0.174939	1,124	1.97	1.97	1.97
Collateral			USD	USD	1.000	36221PG62	GNMA GPMI GP 911921 X	1.723677	1,141	19.67	19.67	19.67
Collateral			USD	USD	1.000	36223AN73	GNMA GNMI SF 302014 X	0.547815	233	1.28	1.28	1.28
Collateral			USD	USD	1.000	36223ASA1	GNMA GNMI SF 302113 X	0.572233	34	0.19	0.19	0.19
Collateral			USD	USD	1.000	36223B6E5	GNMA GNMI SF 303369 X	0.291369	698	2.03	2.03	2.03
Collateral			USD	USD	1.000	36223BN55	GNMA GNMI SF 302912 X	0.232425	1,798	4.18	4.18	4.18
Collateral			USD	USD	1.000	36223BPS3	GNMA GNMI SF 302933 X	0.130344	1,669	2.18	2.18	2.18
Collateral			USD	USD	1.000	36223BQ29	GNMA GNII SF 302973 C	2.345882	1,036	24.30	24.30	24.30
Collateral			USD	USD	1.000	36223BQZ6	GNMA GNII SF 302972 C	6.441238	575	37.04	37.04	37.04
Collateral			USD	USD	1.000	36223CBV9	GNMA GNMI SF 303452 X	0.883144	1,030	9.10	9.10	9.10
Collateral			USD	USD	1.000	36223CKF4	GNMA GNMI SF 303694 X	0.594329	1,063	6.32	6.32	6.32
Collateral			USD	USD	1.000	36223CLV8	GNMA GNMI SF 303740 X	0.190786	403	0.77	0.77	0.77
Collateral			USD	USD	1.000	36223CMV7	GNMA GNMI SF 303772 X	0.031318	5,258	1.65	1.65	1.65
Collateral			USD	USD	1.000	36223D6X9	GNMA GNMI SF 305186 X	0.218977	668	1.46	1.46	1.46
Collateral			USD	USD	1.000	36223DBU9	GNMA GNMI SF 304351 X	0.249113	1,595	3.97	3.97	3.97
Collateral			USD	USD	1.000	36223DNQ5	GNMA GNMI SF 304699 X	0.383360	328	1.26	1.26	1.26
Collateral			USD	USD	1.000	36223DQN9	GNMA GNMI SF 304761 X	0.531350	204	1.09	1.09	1.09
Collateral			USD	USD	1.000	36223E4G6	GNMA GNMI SF 306023 X	5.879233	34	2.00	2.00	2.00
Collateral			USD	USD	1.000	36223E4Y7	GNMA GNMI SF 306039 X	0.044927	43,169	19.39	19.39	19.39
Collateral			USD	USD	1.000	36223E6R0	GNMA GNMI SF 306080 X	0.039527	69,604	27.51	27.51	27.51
Collateral			USD	USD	1.000	36223E7C2	GNMA GNMI SF 306091 X	0.067859	55,668	37.78	37.78	37.78
Collateral			USD	USD	1.000	36223EDF8	GNMA GNMI SF 305302 X	0.299312	659	1.97	1.97	1.97
Collateral			USD	USD	1.000	36223ENH3	GNMA GNMI SF 305592 X	0.366454	729	2.67	2.67	2.67
Collateral			USD	USD	1.000	36223ENX8	GNMA GNMI SF 305606 X	0.291357	714	2.08	2.08	2.08
Collateral			USD	USD	1.000	36223EQP2	GNMA GNMI SF 305662 X	0.275771	6,518	17.98	17.98	17.98
Collateral			USD	USD	1.000	36223ESW5	GNMA GNMI SF 305733 X	2.102909	267	5.61	5.61	5.61
Collateral			USD	USD	1.000	36223EXU3	GNMA GNMI SF 305891 X	0.572957	477	2.73	2.73	2.73
Collateral			USD	USD	1.000	36223FC33	GNMA GNMI SF 306190 X	0.397628	284	1.13	1.13	1.13
Collateral			USD	USD	1.000	36223FFX4	GNMA GNMI SF 306282 X	0.638146	1,113	7.10	7.10	7.10
Collateral			USD	USD	1.000	36223FL41	GNMA GNMI SF 306447 X	0.389739	39	0.15	0.15	0.15
Collateral			USD	USD	1.000	36223FN56	GNMA GNMI SF 306512 X	0.051366	22,511	11.56	11.56	11.56



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Collateral			USD	USD	1.000	36223FNL1	GNMA GNMI SF 306495 X	0.141829	1,806	2.56	2.56	2.56
Collateral			USD	USD	1.000	36223FP70	GNMA GNMI SF 306546 X	0.160687	170	0.27	0.27	0.27
Collateral			USD	USD	1.000	36223FQB0	GNMA GNMI SF 306550 X	0.205482	2,460	5.06	5.06	5.06
Collateral			USD	USD	1.000	36223FVD0	GNMA GNMI SF 306712 X	0.455725	4,650	21.19	21.19	21.19
Collateral			USD	USD	1.000	36223FY62	GNMA GNMI SF 306833 X	1.401809	33	0.46	0.46	0.46
Collateral			USD	USD	1.000	36223G6Y0	GNMA GNMI SF 307887 X	0.359911	5,564	20.03	20.03	20.03
Collateral			USD	USD	1.000	36223GF38	GNMA GNMI SF 307186 X	0.656103	4,633	30.40	30.40	30.40
Collateral			USD	USD	1.000	36223GNK1	GNMA GNMI SF 307394 X	0.977287	840	8.21	8.21	8.21
Collateral			USD	USD	1.000	36223GP45	GNMA GNMI SF 307443 X	0.064563	13,228	8.54	8.54	8.54
Collateral			USD	USD	1.000	36223GP60	GNMA GNMI SF 307445 X	2.850216	142	4.05	4.05	4.05
Collateral			USD	USD	1.000	36223GRR2	GNMA GNMI SF 307496 X	0.164170	6,094	10.00	10.00	10.00
Collateral			USD	USD	1.000	36223GSG5	GNMA GNMI SF 307519 X	0.097295	44,565	43.36	43.36	43.36
Collateral			USD	USD	1.000	36223GSV2	GNMA GNMI SF 307532 X	0.114021	3,839	4.38	4.38	4.38
Collateral			USD	USD	1.000	36223GTF6	GNMA GNMI SF 307550 X	0.092171	40	0.04	0.04	0.04
Collateral			USD	USD	1.000	36223GU98	GNMA GNMI SF 307608 X	0.008553	25,675	2.20	2.20	2.20
Collateral			USD	USD	1.000	36223HEH6	GNMA GNMI SF 308036 X	0.104424	1,425	1.49	1.49	1.49
Collateral			USD	USD	1.000	36223HGQ4	GNMA GNMI SF 308107 X	0.290600	34	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223HGT8	GNMA GNMI SF 308110 X	0.079033	34	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223HK48	GNMA GNMI SF 308215 X	0.150100	34	0.05	0.05	0.05
Collateral			USD	USD	1.000	36223HKJ5	GNMA GNMI SF 308197 X	0.825232	1,124	9.28	9.28	9.28
Collateral			USD	USD	1.000	36223HMW4	GNMA GNMI SF 308273 X	3.114713	352	10.96	10.96	10.96
Collateral			USD	USD	1.000	36223HR66	GNMA GNMI SF 308409 X	0.897850	45	0.41	0.41	0.41
Collateral			USD	USD	1.000	36223HVP9	GNMA GNMI SF 308522 X	0.319281	363	1.16	1.16	1.16
Collateral			USD	USD	1.000	36223J3D3	GNMA GNMI SF 309596 X	4.903191	131	6.41	6.41	6.41
Collateral			USD	USD	1.000	36223J7C1	GNMA GNMI SF 309691 X	3.457260	387	13.39	13.39	13.39
Collateral			USD	USD	1.000	36223JAH6	GNMA GNMI SF 308808 X	0.189158	136	0.26	0.26	0.26
Collateral			USD	USD	1.000	36223JVH3	GNMA GNMI SF 309416 X	0.246003	100	0.25	0.25	0.25
Collateral			USD	USD	1.000	36223K4L1	GNMA GNMI SF 310527 X	0.201405	29	0.06	0.06	0.06
Collateral			USD	USD	1.000	36223K4N7	GNMA GNMI SF 310529 X	0.120905	47	0.06	0.06	0.06
Collateral			USD	USD	1.000	36223K5S5	GNMA GNMI SF 310557 X	0.141022	738	1.04	1.04	1.04
Collateral			USD	USD	1.000	36223KAU4	GNMA GNMI SF 309719 X	0.154395	2,422	3.74	3.74	3.74
Collateral			USD	USD	1.000	36223KCJ7	GNMA GNMI SF 309773 X	0.143129	5,678	8.13	8.13	8.13
Collateral			USD	USD	1.000	36223KHM5	GNMA GNMI SF 309936 X	0.677663	466	3.16	3.16	3.16
Collateral			USD	USD	1.000	36223KPE4	GNMA GNMI SF 310121 X	0.397147	553	2.20	2.20	2.20
Collateral			USD	USD	1.000	36223KQ52	GNMA GNMI SF 310176 X	1.972911	153	3.02	3.02	3.02
Collateral			USD	USD	1.000	36223KWN6	GNMA GNMI SF 310353 X	3.203325	577	18.47	18.47	18.47
Collateral			USD	USD	1.000	36223L3C0	GNMA GNMI SF 311395 X	0.199167	494	0.98	0.98	0.98



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Collateral			USD	USD	1.000	36223LAR9	GNMA GNMI SF 310616 X	0.182243	53,662	97.80	97.80	97.80
Collateral			USD	USD	1.000	36223LB98	GNMA GNMI SF 310664 X	0.406157	32	0.13	0.13	0.13
Collateral			USD	USD	1.000	36223LHQ4	GNMA GNII SF 310839 C	1.654600	28	0.47	0.47	0.47
Collateral			USD	USD	1.000	36223LY85	GNMA GNMI SF 311335 X	1.292412	295	3.82	3.82	3.82
Collateral			USD	USD	1.000	36223LYP7	GNMA GNMI SF 311318 X	0.204983	5,802	11.89	11.89	11.89
Collateral			USD	USD	1.000	36223LZW1	GNMA GNMI SF 311357 X	0.712012	1,777	12.65	12.65	12.65
Collateral			USD	USD	1.000	36223M2J4	GNMA GNMI SF 312277 X	0.369739	187	0.69	0.69	0.69
Collateral			USD	USD	1.000	36223M7F7	GNMA GNMI SF 312394 X	1.263405	467	5.91	5.91	5.91
Collateral			USD	USD	1.000	36223MA89	GNMA GNMI SF 311531 X	0.538723	341	1.84	1.84	1.84
Collateral			USD	USD	1.000	36223MAN6	GNMA GNMI SF 311513 X	0.476217	51	0.24	0.24	0.24
Collateral			USD	USD	1.000	36223MD86	GNMA GNMI SF 311627 X	0.454902	1,230	5.60	5.60	5.60
Collateral			USD	USD	1.000	36223MFE1	GNMA GNMI SF 311665 X	1.766394	36	0.64	0.64	0.64
Collateral			USD	USD	1.000	36223MFV3	GNMA GNMI SF 311680 X	1.805949	199	3.59	3.59	3.59
Collateral			USD	USD	1.000	36223MGW0	GNMA GNMI SF 311713 X	2.432091	965	23.48	23.48	23.48
Collateral			USD	USD	1.000	36223MNH5	GNMA GNMI SF 311892 X	0.984531	1,020	10.04	10.04	10.04
Collateral			USD	USD	1.000	36223MR99	GNMA GNMI SF 312012 X	0.073286	1,306	0.96	0.96	0.96
Collateral			USD	USD	1.000	36223MRP3	GNMA GNMI SF 311994 X	0.088737	203	0.18	0.18	0.18
Collateral			USD	USD	1.000	36223MS98	GNMA GNMI SF 312044 X	0.389090	7,779	30.27	30.27	30.27
Collateral			USD	USD	1.000	36223MTE6	GNMA GNMI SF 312049 X	0.135016	17,417	23.52	23.52	23.52
Collateral			USD	USD	1.000	36223MWG7	GNMA GNMI SF 312147 X	0.265982	2,115	5.62	5.62	5.62
Collateral			USD	USD	1.000	36223MYQ3	GNMA GNMI SF 312219 X	0.044354	1,103	0.49	0.49	0.49
Collateral			USD	USD	1.000	36223MZ41	GNMA GNMI SF 312263 X	0.635632	318	2.02	2.02	2.02
Collateral			USD	USD	1.000	36223N2W3	GNMA GNMI SF 313189 X	0.244929	407	1.00	1.00	1.00
Collateral			USD	USD	1.000	36223N3H5	GNMA GNMI SF 313200 X	0.397117	4,633	18.40	18.40	18.40
Collateral			USD	USD	1.000	36223N3J1	GNMA GNMI SF 313201 X	0.383316	3,845	14.74	14.74	14.74
Collateral			USD	USD	1.000	36223NGD0	GNMA GNMI SF 312596 X	0.492816	264	1.30	1.30	1.30
Collateral			USD	USD	1.000	36223NPH1	GNMA GNMI SF 312824 X	0.542328	1,054	5.72	5.72	5.72
Collateral			USD	USD	1.000	36223NRR7	GNMA GNMI SF 312896 X	0.380841	29	0.11	0.11	0.11
Collateral			USD	USD	1.000	36223NSG0	GNMA GNMI SF 312919 X	0.052812	1,260	0.67	0.67	0.67
Collateral			USD	USD	1.000	36223NT20	GNMA GNMI SF 312969 X	0.114731	3,866	4.44	4.44	4.44
Collateral			USD	USD	1.000	36223NT38	GNMA GNMI SF 312970 X	0.187929	36,758	69.08	69.08	69.08
Collateral			USD	USD	1.000	36223NT95	GNMA GNMI SF 312976 X	0.093112	10,623	9.89	9.89	9.89
Collateral			USD	USD	1.000	36223NTV6	GNMA GNMI SF 312964 X	0.143838	681	0.98	0.98	0.98
Collateral			USD	USD	1.000	36223NUD4	GNMA GNMI SF 312980 X	0.086396	4,179	3.61	3.61	3.61
Collateral			USD	USD	1.000	36223NUX0	GNMA GNMI SF 312998 X	0.151683	3,257	4.94	4.94	4.94
Collateral			USD	USD	1.000	36223NVN1	GNMA GNMI SF 313021 X	0.521414	551	2.87	2.87	2.87
Collateral			USD	USD	1.000	36223NYC2	GNMA GNMI SF 313107 X	0.478276	1,108	5.30	5.30	5.30



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Collateral			USD	USD	1.000	36223PAT6	GNMA GNMI SF 313318 X	0.473581	815	3.86	3.86	3.86
Collateral			USD	USD	1.000	36223PAU3	GNMA GNMI SF 313319 X	0.265541	573	1.52	1.52	1.52
Collateral			USD	USD	1.000	36223PG60	GNMA GNMI SF 313521 X	0.835709	903	7.55	7.55	7.55
Collateral			USD	USD	1.000	36223PH44	GNMA GNMI SF 313551 X	0.752243	30	0.23	0.23	0.23
Collateral			USD	USD	1.000	36223PHE2	GNMA GNMI SF 313529 X	0.537147	44	0.23	0.23	0.23
Collateral			USD	USD	1.000	36223PKW8	GNMA GNMI SF 313609 X	0.247476	749	1.85	1.85	1.85
Collateral			USD	USD	1.000	36223PLR8	GNMA GNMI SF 313636 X	0.967140	283	2.74	2.74	2.74
Collateral			USD	USD	1.000	36223PMX4	GNMA GNMI SF 313674 X	0.509568	840	4.28	4.28	4.28
Collateral			USD	USD	1.000	36223PQ36	GNMA GNMI SF 313774 X	0.985303	37	0.36	0.36	0.36
Collateral			USD	USD	1.000	36223PVT3	GNMA GNMI SF 313926 X	5.338952	32	1.72	1.72	1.72
Collateral			USD	USD	1.000	36223Q5X1	GNMA GNMI SF 315062 X	1.035283	594	6.15	6.15	6.15
Collateral			USD	USD	1.000	36223Q6J1	GNMA GNMI SF 315073 X	0.094429	32,905	31.07	31.07	31.07
Collateral			USD	USD	1.000	36223QC62	GNMA GNMI SF 314293 X	1.167071	819	9.55	9.55	9.55
Collateral			USD	USD	1.000	36223QMZ7	GNMA GNMI SF 314576 X	0.709281	3,409	24.18	24.18	24.18
Collateral			USD	USD	1.000	36223QVA2	GNMA GNMI SF 314809 X	1.528970	200	3.05	3.05	3.05
Collateral			USD	USD	1.000	36223R2R5	GNMA GNMI SF 315884 X	0.431586	90	0.39	0.39	0.39
Collateral			USD	USD	1.000	36223R3J2	GNMA GNMI SF 315901 X	0.438482	212	0.93	0.93	0.93
Collateral			USD	USD	1.000	36223R3V5	GNMA GNMI SF 315912 X	0.228465	3,339	7.63	7.63	7.63
Collateral			USD	USD	1.000	36223R7C3	GNMA GNMI SF 315991 X	0.581480	250	1.45	1.45	1.45
Collateral			USD	USD	1.000	36223RAJ4	GNMA GNMI SF 315109 X	0.125165	17,921	22.43	22.43	22.43
Collateral			USD	USD	1.000	36223RCF0	GNMA GNMI SF 315170 X	0.081906	9,509	7.79	7.79	7.79
Collateral			USD	USD	1.000	36223RCK9	GNMA GNMI SF 315174 X	0.244945	472	1.16	1.16	1.16
Collateral			USD	USD	1.000	36223RFB6	GNMA GNMI SF 315262 X	0.104933	392	0.41	0.41	0.41
Collateral			USD	USD	1.000	36223RGS8	GNMA GNMI SF 315309 X	0.130870	732	0.96	0.96	0.96
Collateral			USD	USD	1.000	36223RHX6	GNMA GNMI SF 315346 X	0.490464	568	2.78	2.78	2.78
Collateral			USD	USD	1.000	36223RUA1	GNMA GNMI SF 315677 X	1.818047	244	4.44	4.44	4.44
Collateral			USD	USD	1.000	36223RVS1	GNMA GNMI SF 315725 X	0.599092	5,212	31.23	31.23	31.23
Collateral			USD	USD	1.000	36223RVV4	GNMA GNMI SF 315728 X	0.499397	817	4.08	4.08	4.08
Collateral			USD	USD	1.000	36223RXK6	GNMA GNMI SF 315782 X	0.528129	68	0.36	0.36	0.36
Collateral			USD	USD	1.000	36223RYN9	GNMA GNMI SF 315817 X	0.526677	414	2.18	2.18	2.18
Collateral			USD	USD	1.000	36223RZL2	GNMA GNMI SF 315847 X	0.200835	193	0.39	0.39	0.39
Collateral			USD	USD	1.000	36223RZZ1	GNMA GNMI SF 315860 X	0.447621	108	0.48	0.48	0.48
Collateral			USD	USD	1.000	36223S5N9	GNMA GNMI SF 316853 X	0.414052	37	0.15	0.15	0.15
Collateral			USD	USD	1.000	36223SA52	GNMA GNMI SF 316028 X	0.257706	1,105	2.85	2.85	2.85
Collateral			USD	USD	1.000	36223SC35	GNMA GNMI SF 316090 X	0.376840	57	0.21	0.21	0.21
Collateral			USD	USD	1.000	36223SCK7	GNMA GNMI SF 316074 X	0.309020	57	0.18	0.18	0.18
Collateral			USD	USD	1.000	36223SEJ8	GNMA GNMI SF 316137 X	0.368000	45	0.17	0.17	0.17



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Collateral			USD	USD	1.000	36223SF32	GNMA GNMI SF 316186 X	0.186597	4,886	9.12	9.12	9.12
Collateral			USD	USD	1.000	36223SF81	GNMA GNMI SF 316191 X	0.186637	216	0.40	0.40	0.40
Collateral			USD	USD	1.000	36223SFC2	GNMA GNMI SF 316163 X	0.243239	318	0.77	0.77	0.77
Collateral			USD	USD	1.000	36223SFK4	GNMA GNMI SF 316170 X	0.577400	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36223SFW8	GNMA GNMI SF 316181 X	0.178217	131	0.23	0.23	0.23
Collateral			USD	USD	1.000	36223SGZ0	GNMA GNMI SF 316216 X	0.448256	678	3.04	3.04	3.04
Collateral			USD	USD	1.000	36223SHW6	GNMA GNMI SF 316245 X	0.113138	1,276	1.44	1.44	1.44
Collateral			USD	USD	1.000	36223SJW4	GNMA GNMI SF 316277 X	0.151634	1,141	1.73	1.73	1.73
Collateral			USD	USD	1.000	36223SPK3	GNMA GNMI SF 316426 X	0.307800	114	0.35	0.35	0.35
Collateral			USD	USD	1.000	36223SUN1	GNMA GNMI SF 316589 X	0.655491	62	0.41	0.41	0.41
Collateral			USD	USD	1.000	36223SV26	GNMA GNMI SF 316633 X	0.212196	1,414	3.00	3.00	3.00
Collateral			USD	USD	1.000	36223SV34	GNMA GNMI SF 316634 X	0.873485	1,113	9.72	9.72	9.72
Collateral			USD	USD	1.000	36223SZ48	GNMA GNMI SF 316763 X	0.359807	852	3.06	3.06	3.06
Collateral			USD	USD	1.000	36223SZY2	GNMA GNMI SF 316759 X	0.419288	91	0.38	0.38	0.38
Collateral			USD	USD	1.000	36223T4C2	GNMA GNMI SF 317719 X	0.759467	34	0.26	0.26	0.26
Collateral			USD	USD	1.000	36223TAC5	GNMA GNMI SF 316903 X	0.433347	5,700	24.70	24.70	24.70
Collateral			USD	USD	1.000	36223TCS8	GNMA GNMI SF 316981 X	0.725244	51	0.37	0.37	0.37
Collateral			USD	USD	1.000	36223TFK2	GNMA GNMI SF 317070 X	0.339499	461	1.57	1.57	1.57
Collateral			USD	USD	1.000	36223THA2	GNMA GNMI SF 317125 X	0.581020	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36223THQ7	GNMA GNMI SF 317139 X	1.131960	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36223THS3	GNMA GNMI SF 317141 X	2.139200	28	0.61	0.61	0.61
Collateral			USD	USD	1.000	36223TVH1	GNMA GNMI SF 317516 X	1.223871	930	11.39	11.39	11.39
Collateral			USD	USD	1.000	36223TZP9	GNMA GNMI SF 317650 X	0.010543	186	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223U2C1	GNMA GNMI SF 318571 X	1.165680	28	0.33	0.33	0.33
Collateral			USD	USD	1.000	36223U4W5	GNMA GNMI SF 318637 X	0.460226	443	2.04	2.04	2.04
Collateral			USD	USD	1.000	36223U5P9	GNMA GNMI SF 318654 X	0.930906	812	7.56	7.56	7.56
Collateral			USD	USD	1.000	36223UAC2	GNMA GNMI SF 317803 X	0.821615	74	0.61	0.61	0.61
Collateral			USD	USD	1.000	36223UAM0	GNMA GNMI SF 317812 X	1.350300	57	0.77	0.77	0.77
Collateral			USD	USD	1.000	36223UBS6	GNMA GNMI SF 317849 X	0.625486	40	0.25	0.25	0.25
Collateral			USD	USD	1.000	36223UG93	GNMA GNMI SF 318024 X	0.876167	34	0.30	0.30	0.30
Collateral			USD	USD	1.000	36223UHZ4	GNMA GNMI SF 318048 X	0.393706	397	1.56	1.56	1.56
Collateral			USD	USD	1.000	36223UJK5	GNMA GNMI SF 318066 X	0.402759	278	1.12	1.12	1.12
Collateral			USD	USD	1.000	36223UNF1	GNMA GNMI SF 318190 X	0.125197	11,385	14.25	14.25	14.25
Collateral			USD	USD	1.000	36223URN0	GNMA GNMI SF 318293 X	0.591059	653	3.86	3.86	3.86
Collateral			USD	USD	1.000	36223UU97	GNMA GNMI SF 318408 X	0.498120	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36223UVF2	GNMA GNMI SF 318414 X	0.560800	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36223UVK1	GNMA GNMI SF 318418 X	0.617239	556	3.43	3.43	3.43



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Collateral			USD	USD	1.000	36223UWJ3	GNMA GNMI SF 318449 X	0.235414	1,800	4.24	4.24	4.24
Collateral			USD	USD	1.000	36223V2X3	GNMA GNMI SF 319490 X	0.137250	68	0.09	0.09	0.09
Collateral			USD	USD	1.000	36223V6A9	GNMA GNMI SF 319565 X	0.358720	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223V7E0	GNMA GNMI SF 319593 X	0.305245	1,018	3.11	3.11	3.11
Collateral			USD	USD	1.000	36223VEE2	GNMA GNMI SF 318833 X	0.510770	114	0.58	0.58	0.58
Collateral			USD	USD	1.000	36223VJQ0	GNMA GNMI SF 318971 X	1.840440	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36223VMK9	GNMA GNMI SF 319062 X	0.049240	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36223VRD0	GNMA GNMI SF 319184 X	0.337286	79	0.27	0.27	0.27
Collateral			USD	USD	1.000	36223VRG3	GNMA GNMI SF 319187 X	0.709050	45	0.32	0.32	0.32
Collateral			USD	USD	1.000	36223VS49	GNMA GNMI SF 319239 X	0.184000	57	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223VTN6	GNMA GNMI SF 319257 X	0.131160	283	0.37	0.37	0.37
Collateral			USD	USD	1.000	36223VTR7	GNMA GNMI SF 319260 X	0.393296	483	1.90	1.90	1.90
Collateral			USD	USD	1.000	36223VU53	GNMA GNMI SF 319304 X	0.251120	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36223VUQ7	GNMA GNMI SF 319291 X	0.352775	1,103	3.89	3.89	3.89
Collateral			USD	USD	1.000	36223VV52	GNMA GNMI SF 319336 X	0.719523	562	4.04	4.04	4.04
Collateral			USD	USD	1.000	36223VV94	GNMA GNMI SF 319340 X	0.236247	97	0.23	0.23	0.23
Collateral			USD	USD	1.000	36223VVU7	GNMA GNMI SF 319327 X	0.508343	40	0.20	0.20	0.20
Collateral			USD	USD	1.000	36223VWB8	GNMA GNMI SF 319342 X	0.247031	3,484	8.61	8.61	8.61
Collateral			USD	USD	1.000	36223VY83	GNMA GNMI SF 319435 X	0.596094	97	0.58	0.58	0.58
Collateral			USD	USD	1.000	36223WA79	GNMA GNMI SF 319630 X	1.374689	346	4.76	4.76	4.76
Collateral			USD	USD	1.000	36223WAE4	GNMA GNMI SF 319605 X	0.670403	71	0.47	0.47	0.47
Collateral			USD	USD	1.000	36223WBT0	GNMA GNMI SF 319650 X	1.071967	34	0.37	0.37	0.37
Collateral			USD	USD	1.000	36223WDS0	GNMA GNMI SF 319713 X	0.637968	324	2.06	2.06	2.06
Collateral			USD	USD	1.000	36223WHJ6	GNMA GNMI SF 319833 X	1.477920	28	0.42	0.42	0.42
Collateral			USD	USD	1.000	36223WJE5	GNMA GNMI SF 319861 X	0.338960	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36223WM35	GNMA GNMI SF 319978 X	0.430938	36	0.16	0.16	0.16
Collateral			USD	USD	1.000	36223WNF7	GNMA GNMI SF 319990 X	0.081520	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36223WPD0	GNMA GNMI SF 320020 X	0.324571	40	0.13	0.13	0.13
Collateral			USD	USD	1.000	36223WQ23	GNMA GNMI SF 320073 X	0.313376	191	0.60	0.60	0.60
Collateral			USD	USD	1.000	36223WRH9	GNMA GNMI SF 320088 X	0.447160	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36223WXE9	GNMA GNMI SF 320277 X	0.664320	57	0.38	0.38	0.38
Collateral			USD	USD	1.000	36223WZ23	GNMA GNMI SF 320361 X	0.265889	102	0.27	0.27	0.27
Collateral			USD	USD	1.000	36223WZL1	GNMA GNMI SF 320347 X	0.701208	55	0.38	0.38	0.38
Collateral			USD	USD	1.000	36223X5E8	GNMA GNMI SF 321345 X	1.391880	28	0.40	0.40	0.40
Collateral			USD	USD	1.000	36223XC34	GNMA GNMI SF 320590 X	0.604450	114	0.69	0.69	0.69
Collateral			USD	USD	1.000	36223XDC3	GNMA GNMI SF 320599 X	0.388894	246	0.96	0.96	0.96
Collateral			USD	USD	1.000	36223XHY1	GNMA GNMI SF 320747 X	1.014320	28	0.29	0.29	0.29



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Collateral			USD	USD	1.000	36223XJJ2	GNMA GNMI SF 320765 X	0.367500	34	0.13	0.13	0.13
Collateral			USD	USD	1.000	36223XJK9	GNMA GNMI SF 320766 X	0.438460	341	1.49	1.49	1.49
Collateral			USD	USD	1.000	36223XK84	GNMA GNMI SF 320819 X	0.008000	165	0.01	0.01	0.01
Collateral			USD	USD	1.000	36223XKH4	GNMA GNMI SF 320796 X	0.135675	91	0.12	0.12	0.12
Collateral			USD	USD	1.000	36223XKS0	GNMA GNMI SF 320805 X	0.055100	57	0.03	0.03	0.03
Collateral			USD	USD	1.000	36223XLM2	GNMA GNMI SF 320832 X	0.325288	142	0.46	0.46	0.46
Collateral			USD	USD	1.000	36223XLY6	GNMA GNMI SF 320843 X	0.260598	104	0.27	0.27	0.27
Collateral			USD	USD	1.000	36223XM25	GNMA GNMI SF 320877 X	0.125720	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36223XPM8	GNMA GNMI SF 320928 X	0.154743	147	0.23	0.23	0.23
Collateral			USD	USD	1.000	36223XPV8	GNMA GNMI SF 320936 X	0.120623	2,452	2.96	2.96	2.96
Collateral			USD	USD	1.000	36223XPY2	GNMA GNMI SF 320939 X	0.179426	2,498	4.48	4.48	4.48
Collateral			USD	USD	1.000	36223XY48	GNMA GNMI SF 321231 X	1.465780	771	11.29	11.29	11.29
Collateral			USD	USD	1.000	36223Y4D9	GNMA GNMI SF 322220 X	1.387683	68	0.95	0.95	0.95
Collateral			USD	USD	1.000	36223YDU1	GNMA GNMI SF 321515 X	0.431010	114	0.49	0.49	0.49
Collateral			USD	USD	1.000	36223YJB7	GNMA GNMI SF 321658 X	1.020967	34	0.35	0.35	0.35
Collateral			USD	USD	1.000	36223YLB4	GNMA GNMI SF 321722 X	1.021787	85	0.87	0.87	0.87
Collateral			USD	USD	1.000	36223YP38	GNMA GNMI SF 321842 X	3.386920	28	0.96	0.96	0.96
Collateral			USD	USD	1.000	36223YS50	GNMA GNMI SF 321940 X	1.325640	723	9.59	9.59	9.59
Collateral			USD	USD	1.000	36223YTY6	GNMA GNMI SF 321967 X	0.271694	65	0.18	0.18	0.18
Collateral			USD	USD	1.000	36223YTZ3	GNMA GNMI SF 321968 X	0.943108	74	0.70	0.70	0.70
Collateral			USD	USD	1.000	36223YUX6	GNMA GNMI SF 321998 X	0.560570	153	0.86	0.86	0.86
Collateral			USD	USD	1.000	36223YWN6	GNMA GNMI SF 322053 X	0.601133	51	0.31	0.31	0.31
Collateral			USD	USD	1.000	36223YWR7	GNMA GNMI SF 322056 X	1.110370	1,156	12.83	12.83	12.83
Collateral			USD	USD	1.000	36224A2L4	GNMA GNMI SF 323079 X	0.214810	114	0.24	0.24	0.24
Collateral			USD	USD	1.000	36224A4B4	GNMA GNMI SF 323118 X	0.161013	236	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224A4U2	GNMA GNMI SF 323135 X	0.351698	282	0.99	0.99	0.99
Collateral			USD	USD	1.000	36224A4V0	GNMA GNMI SF 323136 X	0.168826	437	0.74	0.74	0.74
Collateral			USD	USD	1.000	36224A6K2	GNMA GNMI SF 323174 X	0.327343	50	0.16	0.16	0.16
Collateral			USD	USD	1.000	36224A7L9	GNMA GNMI SF 323199 X	0.102387	85	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224AC90	GNMA GNMI SF 322396 X	0.202960	7,381	14.98	14.98	14.98
Collateral			USD	USD	1.000	36224AG88	GNMA GNMI SF 322523 X	2.392596	201	4.81	4.81	4.81
Collateral			USD	USD	1.000	36224AHL8	GNMA GNMI SF 322535 X	0.370680	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36224AL82	GNMA GNMI SF 322651 X	1.747440	28	0.50	0.50	0.50
Collateral			USD	USD	1.000	36224APG0	GNMA GNMI SF 322723 X	0.575220	57	0.33	0.33	0.33
Collateral			USD	USD	1.000	36224APV7	GNMA GNMI SF 322736 X	0.294160	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224AQY0	GNMA GNMI SF 322771 X	0.552280	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36224ASG7	GNMA GNMI SF 322819 X	0.375157	79	0.30	0.30	0.30



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Collateral			USD	USD	1.000	36224ASJ1	GNMA GNMI SF 322821 X	0.459760	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36224AWA5	GNMA GNMI SF 322941 X	2.405930	114	2.73	2.73	2.73
Collateral			USD	USD	1.000	36224AY62	GNMA GNMI SF 323033 X	0.730008	281	2.05	2.05	2.05
Collateral			USD	USD	1.000	36224AZZ7	GNMA GNMI SF 323060 X	0.197000	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224B4G1	GNMA GNMI SF 324023 X	0.449272	204	0.92	0.92	0.92
Collateral			USD	USD	1.000	36224BCK3	GNMA GNMI SF 323274 X	0.171044	204	0.35	0.35	0.35
Collateral			USD	USD	1.000	36224BFQ7	GNMA GNMI SF 323375 X	0.778786	1,116	8.69	8.69	8.69
Collateral			USD	USD	1.000	36224BFR5	GNMA GNMI SF 323376 X	0.605388	97	0.58	0.58	0.58
Collateral			USD	USD	1.000	36224BGQ6	GNMA GNMI SF 323407 X	0.263200	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224BGR4	GNMA GNMI SF 323408 X	0.890341	29	0.26	0.26	0.26
Collateral			USD	USD	1.000	36224BHA0	GNMA GNMI SF 323425 X	0.478640	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224BJQ3	GNMA GNMI SF 323471 X	0.622720	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224BKC2	GNMA GNMI SF 323491 X	1.076900	34	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224BRJ0	GNMA GNMI SF 323689 X	1.248320	28	0.35	0.35	0.35
Collateral			USD	USD	1.000	36224C3H8	GNMA GNMI SF 324900 X	0.313240	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224C4L8	GNMA GNMI SF 324927 X	0.485639	1,160	5.64	5.64	5.64
Collateral			USD	USD	1.000	36224CAD9	GNMA GNMI SF 324104 X	1.022993	29	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224CKH9	GNMA GNMI SF 324396 X	0.279231	795	2.22	2.22	2.22
Collateral			USD	USD	1.000	36224CMK0	GNMA GNMI SF 324462 X	0.277256	44	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224CN94	GNMA GNMI SF 324516 X	2.575556	31	0.79	0.79	0.79
Collateral			USD	USD	1.000	36224CPR2	GNMA GNMI SF 324532 X	0.505514	40	0.20	0.20	0.20
Collateral			USD	USD	1.000	36224CUC9	GNMA GNMI SF 324679 X	0.184102	100	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224CUD7	GNMA GNMI SF 324680 X	0.148394	182	0.27	0.27	0.27
Collateral			USD	USD	1.000	36224CYE1	GNMA GNMI SF 324809 X	1.092347	97	1.06	1.06	1.06
Collateral			USD	USD	1.000	36224D3H6	GNMA GNMI SF 325800 X	0.418782	167	0.70	0.70	0.70
Collateral			USD	USD	1.000	36224DD77	GNMA GNMI SF 325126 X	0.135040	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224DD85	GNMA GNMI SF 325127 X	0.078565	193	0.15	0.15	0.15
Collateral			USD	USD	1.000	36224DEA9	GNMA GNMI SF 325129 X	0.011730	7,041	0.83	0.83	0.83
Collateral			USD	USD	1.000	36224DFB6	GNMA GNMI SF 325162 X	0.193371	40	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224DFX8	GNMA GNMI SF 325182 X	0.166669	148	0.25	0.25	0.25
Collateral			USD	USD	1.000	36224DJH9	GNMA GNMI SF 325264 X	1.394718	2,883	40.21	40.21	40.21
Collateral			USD	USD	1.000	36224DN68	GNMA GNMI SF 325413 X	0.315260	57	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224DR64	GNMA GNMI SF 325509 X	0.165975	45	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224DUF0	GNMA GNMI SF 325582 X	0.152247	170	0.26	0.26	0.26
Collateral			USD	USD	1.000	36224DUT0	GNMA GNMI SF 325594 X	0.571352	165	0.94	0.94	0.94
Collateral			USD	USD	1.000	36224DXG5	GNMA GNMI SF 325679 X	0.214539	789	1.69	1.69	1.69
Collateral			USD	USD	1.000	36224E5Z2	GNMA GNMI SF 326764 X	1.662560	28	0.47	0.47	0.47



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Collateral			USD	USD	1.000	36224E6G3	GNMA GNMI SF 326771 X	0.337200	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224EA45	GNMA GNMI SF 325927 X	0.228347	108	0.25	0.25	0.25
Collateral			USD	USD	1.000	36224EEE9	GNMA GNMI SF 326033 X	0.532660	57	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224EFF5	GNMA GNMI SF 326066 X	1.392764	331	4.60	4.60	4.60
Collateral			USD	USD	1.000	36224EGD9	GNMA GNMI SF 326096 X	2.251069	3,034	68.30	68.30	68.30
Collateral			USD	USD	1.000	36224EGR8	GNMA GNMI SF 326108 X	0.368277	1,366	5.03	5.03	5.03
Collateral			USD	USD	1.000	36224EJL8	GNMA GNMI SF 326167 X	0.521341	135	0.70	0.70	0.70
Collateral			USD	USD	1.000	36224EJR5	GNMA GNMI SF 326172 X	0.583998	809	4.73	4.73	4.73
Collateral			USD	USD	1.000	36224EKN2	GNMA GNMI SF 326201 X	1.132200	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224ENL3	GNMA GNMI SF 326295 X	0.570120	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36224ER47	GNMA GNMI SF 326407 X	0.443720	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36224ET37	GNMA GNMI SF 326470 X	0.531971	40	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224ET52	GNMA GNMI SF 326472 X	0.362752	78	0.28	0.28	0.28
Collateral			USD	USD	1.000	36224ETP8	GNMA GNMI SF 326458 X	0.300586	2,153	6.47	6.47	6.47
Collateral			USD	USD	1.000	36224ETW3	GNMA GNMI SF 326465 X	0.632696	2,848	18.02	18.02	18.02
Collateral			USD	USD	1.000	36224EWB5	GNMA GNMI SF 326542 X	0.423060	57	0.24	0.24	0.24
Collateral			USD	USD	1.000	36224FDW7	GNMA GNMI SF 326917 X	0.328473	170	0.56	0.56	0.56
Collateral			USD	USD	1.000	36224FFQ8	GNMA GNMI SF 326975 X	0.216306	4,665	10.09	10.09	10.09
Collateral			USD	USD	1.000	36224FGR5	GNMA GNMI SF 327008 X	0.773089	1,454	11.24	11.24	11.24
Collateral			USD	USD	1.000	36224FJ68	GNMA GNMI SF 327085 X	0.436727	62	0.27	0.27	0.27
Collateral			USD	USD	1.000	36224FKE9	GNMA GNMI SF 327093 X	0.255623	190	0.48	0.48	0.48
Collateral			USD	USD	1.000	36224FQL7	GNMA GNMI SF 327259 X	0.394632	8,124	32.06	32.06	32.06
Collateral			USD	USD	1.000	36224FQW3	GNMA GNMI SF 327269 X	0.523885	39	0.20	0.20	0.20
Collateral			USD	USD	1.000	36224FRD4	GNMA GNMI SF 327284 X	0.374461	131	0.49	0.49	0.49
Collateral			USD	USD	1.000	36224FVJ6	GNMA GNMI SF 327417 X	0.202215	74	0.15	0.15	0.15
Collateral			USD	USD	1.000	36224G2D9	GNMA GNMI SF 328472 X	0.189421	159	0.30	0.30	0.30
Collateral			USD	USD	1.000	36224G7A0	GNMA GNMI SF 328589 X	0.723400	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224GBH0	GNMA GNMI SF 327740 X	0.607240	28	0.17	0.17	0.17
Collateral			USD	USD	1.000	36224GBK3	GNMA GNMI SF 327742 X	0.269910	76	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224GPG7	GNMA GNMI SF 328123 X	1.108007	305	3.37	3.37	3.37
Collateral			USD	USD	1.000	36224GR34	GNMA GNMI SF 328206 X	0.606200	74	0.45	0.45	0.45
Collateral			USD	USD	1.000	36224GRB6	GNMA GNMI SF 328182 X	0.264208	5,000	13.21	13.21	13.21
Collateral			USD	USD	1.000	36224GYA0	GNMA GNMI SF 328405 X	0.927114	40	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224H2L9	GNMA GNMI SF 329379 X	1.340760	28	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224H5Y8	GNMA GNMI SF 329463 X	0.528430	114	0.60	0.60	0.60
Collateral			USD	USD	1.000	36224H6J0	GNMA GNMI SF 329473 X	0.098235	419	0.41	0.41	0.41
Collateral			USD	USD	1.000	36224H6Q4	GNMA GNMI SF 329479 X	0.235111	807	1.90	1.90	1.90



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Collateral			USD	USD	1.000	36224HCY0	GNMA GNMI SF 328687 X	0.518767	34	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224HLQ7	GNMA GNMI SF 328935 X	0.340600	45	0.15	0.15	0.15
Collateral			USD	USD	1.000	36224HMP8	GNMA GNMI SF 328966 X	0.570272	203	1.16	1.16	1.16
Collateral			USD	USD	1.000	36224HS64	GNMA GNMI SF 329141 X	0.176803	33	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224HSG2	GNMA GNMI SF 329119 X	0.549120	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	36224HSW7	GNMA GNMI SF 329133 X	0.611000	62	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224HTD8	GNMA GNMI SF 329148 X	0.173705	108	0.19	0.19	0.19
Collateral			USD	USD	1.000	36224HWB8	GNMA GNMI SF 329242 X	0.217781	129	0.28	0.28	0.28
Collateral			USD	USD	1.000	36224J2A9	GNMA GNMI SF 330269 X	0.236951	554	1.31	1.31	1.31
Collateral			USD	USD	1.000	36224J3V2	GNMA GNMI SF 330312 X	1.785071	228	4.06	4.06	4.06
Collateral			USD	USD	1.000	36224J3X8	GNMA GNMI SF 330314 X	0.926598	933	8.65	8.65	8.65
Collateral			USD	USD	1.000	36224J3Y6	GNMA GNMI SF 330315 X	1.504467	156	2.34	2.34	2.34
Collateral			USD	USD	1.000	36224J4B5	GNMA GNMI SF 330318 X	1.527772	1,150	17.57	17.57	17.57
Collateral			USD	USD	1.000	36224J4F6	GNMA GNMI SF 330322 X	1.077514	244	2.63	2.63	2.63
Collateral			USD	USD	1.000	36224J6D9	GNMA GNMI SF 330368 X	0.866365	156	1.35	1.35	1.35
Collateral			USD	USD	1.000	36224JB27	GNMA GNMI SF 329557 X	2.404280	28	0.68	0.68	0.68
Collateral			USD	USD	1.000	36224JBC5	GNMA GNMI SF 329535 X	0.563593	159	0.90	0.90	0.90
Collateral			USD	USD	1.000	36224JBX9	GNMA GNMI SF 329554 X	2.065680	28	0.59	0.59	0.59
Collateral			USD	USD	1.000	36224JEG3	GNMA GNMI SF 329635 X	0.332563	36	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224JG55	GNMA GNMI SF 329720 X	0.234120	142	0.33	0.33	0.33
Collateral			USD	USD	1.000	36224JGZ9	GNMA GNMI SF 329716 X	0.299401	40	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224JHR6	GNMA GNMI SF 329740 X	0.777518	1,050	8.17	8.17	8.17
Collateral			USD	USD	1.000	36224JHS4	GNMA GNMI SF 329741 X	0.265880	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224JL42	GNMA GNMI SF 329847 X	1.036113	58	0.60	0.60	0.60
Collateral			USD	USD	1.000	36224JLA8	GNMA GNMI SF 329821 X	0.947913	91	0.86	0.86	0.86
Collateral			USD	USD	1.000	36224JLB6	GNMA GNMI SF 329822 X	0.779560	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36224JLS9	GNMA GNMI SF 329837 X	0.751600	28	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224JMC3	GNMA GNMI SF 329855 X	1.982771	55	1.08	1.08	1.08
Collateral			USD	USD	1.000	36224JMM1	GNMA GNMI SF 329864 X	1.431959	30	0.42	0.42	0.42
Collateral			USD	USD	1.000	36224JNH1	GNMA GNMI SF 329892 X	0.888571	31	0.27	0.27	0.27
Collateral			USD	USD	1.000	36224JNR61	GNMA GNMI SF 330009 X	3.296424	197	6.50	6.50	6.50
Collateral			USD	USD	1.000	36224JSJ2	GNMA GNMI SF 330021 X	2.638586	506	13.35	13.35	13.35
Collateral			USD	USD	1.000	36224JT85	GNMA GNMI SF 330075 X	1.449886	40	0.58	0.58	0.58
Collateral			USD	USD	1.000	36224JUN0	GNMA GNMI SF 330089 X	0.882493	341	3.01	3.01	3.01
Collateral			USD	USD	1.000	36224JY30	GNMA GNMI SF 330230 X	1.054536	758	8.00	8.00	8.00
Collateral			USD	USD	1.000	36224JYA4	GNMA GNMI SF 330205 X	0.594464	608	3.61	3.61	3.61
Collateral			USD	USD	1.000	36224JZ62	GNMA GNMI SF 330265 X	0.179983	68	0.12	0.12	0.12



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Collateral			USD	USD	1.000	36224JZX3	GNMA GNMI SF 330258 X	0.214034	417	0.89	0.89	0.89
Collateral			USD	USD	1.000	36224KEB1	GNMA GNMI SF 330530 X	0.663080	28	0.19	0.19	0.19
Collateral			USD	USD	1.000	36224KFZ7	GNMA GNMI SF 330584 X	0.058894	34	0.02	0.02	0.02
Collateral			USD	USD	1.000	36224KMP1	GNMA GNMI SF 330766 X	0.327542	121	0.40	0.40	0.40
Collateral			USD	USD	1.000	36224KND7	GNMA GNMI SF 330788 X	1.900977	1,093	20.79	20.79	20.79
Collateral			USD	USD	1.000	36224KPK9	GNMA GNMI SF 330826 X	1.479451	949	14.04	14.04	14.04
Collateral			USD	USD	1.000	36224KQ36	GNMA GNMI SF 330874 X	0.282560	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224KR68	GNMA GNMI SF 330909 X	1.088397	89	0.96	0.96	0.96
Collateral			USD	USD	1.000	36224KRN1	GNMA GNMI SF 330893 X	2.914053	85	2.48	2.48	2.48
Collateral			USD	USD	1.000	36224L2W6	GNMA GNMI SF 332089 X	0.412080	28	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224L2X4	GNMA GNMI SF 332090 X	0.669286	40	0.27	0.27	0.27
Collateral			USD	USD	1.000	36224LEX1	GNMA GNMI SF 331450 X	0.447376	142	0.64	0.64	0.64
Collateral			USD	USD	1.000	36224LFA0	GNMA GNMI SF 331461 X	0.290457	40	0.12	0.12	0.12
Collateral			USD	USD	1.000	36224LFS1	GNMA GNMI SF 331477 X	0.474080	28	0.13	0.13	0.13
Collateral			USD	USD	1.000	36224LJJ7	GNMA GNMI SF 331565 X	1.386120	28	0.39	0.39	0.39
Collateral			USD	USD	1.000	36224LMC8	GNMA GNMI SF 331655 X	1.011253	85	0.86	0.86	0.86
Collateral			USD	USD	1.000	36224LPU5	GNMA GNMI SF 331735 X	1.006209	166	1.67	1.67	1.67
Collateral			USD	USD	1.000	36224LQ75	GNMA GNMI SF 331778 X	0.339410	227	0.77	0.77	0.77
Collateral			USD	USD	1.000	36224LQN0	GNMA GNMI SF 331761 X	0.087381	48	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224LRF6	GNMA GNMI SF 331786 X	0.187452	106	0.20	0.20	0.20
Collateral			USD	USD	1.000	36224LS24	GNMA GNMI SF 331837 X	0.814770	1,161	9.46	9.46	9.46
Collateral			USD	USD	1.000	36224LS65	GNMA GNMI SF 331841 X	0.422374	104	0.44	0.44	0.44
Collateral			USD	USD	1.000	36224LSF5	GNMA GNMI SF 331818 X	0.190480	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224LUW5	GNMA GNMI SF 331897 X	0.010720	114	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224LVC8	GNMA GNMI SF 331911 X	0.363560	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224LVQ7	GNMA GNMI SF 331923 X	0.587783	68	0.40	0.40	0.40
Collateral			USD	USD	1.000	36224LXQ5	GNMA GNMI SF 331987 X	0.506687	2,104	10.66	10.66	10.66
Collateral			USD	USD	1.000	36224LZU4	GNMA GNMI SF 332055 X	1.292728	52	0.67	0.67	0.67
Collateral			USD	USD	1.000	36224M7B5	GNMA GNMI SF 333090 X	0.829804	35	0.29	0.29	0.29
Collateral			USD	USD	1.000	36224M7D1	GNMA GNMI SF 333092 X	1.026073	579	5.94	5.94	5.94
Collateral			USD	USD	1.000	36224MDP7	GNMA GNMI SF 332310 X	0.269367	34	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224MEX9	GNMA GNMI SF 332350 X	0.541560	114	0.61	0.61	0.61
Collateral			USD	USD	1.000	36224MJV8	GNMA GNMI SF 332476 X	0.749447	57	0.43	0.43	0.43
Collateral			USD	USD	1.000	36224MLH6	GNMA GNMI SF 332528 X	0.274822	145	0.40	0.40	0.40
Collateral			USD	USD	1.000	36224MMJ1	GNMA GNMI SF 332561 X	0.739077	562	4.15	4.15	4.15
Collateral			USD	USD	1.000	36224MRW7	GNMA GNMI SF 332701 X	0.068122	52,935	36.06	36.06	36.06
Collateral			USD	USD	1.000	36224MSW6	GNMA GNMI SF 332733 X	0.278521	159	0.44	0.44	0.44



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Collateral			USD	USD	1.000	36224MSZ9	GNMA GNMI SF 332736 X	0.192018	2,953	5.67	5.67	5.67
Collateral			USD	USD	1.000	36224MUM5	GNMA GNMI SF 332788 X	0.481200	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224N6A6	GNMA GNMI SF 333965 X	1.818880	28	0.52	0.52	0.52
Collateral			USD	USD	1.000	36224NAC7	GNMA GNMI SF 333103 X	0.285342	568	1.62	1.62	1.62
Collateral			USD	USD	1.000	36224NH55	GNMA GNMI SF 333352 X	0.224840	28	0.06	0.06	0.06
Collateral			USD	USD	1.000	36224NK36	GNMA GNMI SF 333414 X	0.540518	217	1.17	1.17	1.17
Collateral			USD	USD	1.000	36224NNA7	GNMA GNMI SF 333485 X	0.434098	834	3.62	3.62	3.62
Collateral			USD	USD	1.000	36224NQK2	GNMA GNMI SF 333558 X	0.616748	568	3.50	3.50	3.50
Collateral			USD	USD	1.000	36224NTX1	GNMA GNMI SF 333666 X	0.300350	45	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224NTZ6	GNMA GNMI SF 333668 X	0.251690	1,116	2.81	2.81	2.81
Collateral			USD	USD	1.000	36224NUM3	GNMA GNMI SF 333688 X	0.119424	233	0.28	0.28	0.28
Collateral			USD	USD	1.000	36224NUR2	GNMA GNMI SF 333692 X	0.145641	156	0.23	0.23	0.23
Collateral			USD	USD	1.000	36224P2M9	GNMA GNMI SF 334780 X	0.287438	80	0.23	0.23	0.23
Collateral			USD	USD	1.000	36224P2P2	GNMA GNMI SF 334782 X	1.288472	888	11.44	11.44	11.44
Collateral			USD	USD	1.000	36224PCR7	GNMA GNMI SF 334080 X	0.069120	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36224PDX3	GNMA GNMI SF 334118 X	1.211400	45	0.55	0.55	0.55
Collateral			USD	USD	1.000	36224PKE7	GNMA GNMI SF 334293 X	0.971894	193	1.88	1.88	1.88
Collateral			USD	USD	1.000	36224PM39	GNMA GNMI SF 334378 X	1.545867	34	0.53	0.53	0.53
Collateral			USD	USD	1.000	36224PM54	GNMA GNMI SF 334380 X	0.799320	28	0.23	0.23	0.23
Collateral			USD	USD	1.000	36224PR42	GNMA GNMI SF 334507 X	0.205232	68	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224PSP4	GNMA GNMI SF 334526 X	0.185613	2,133	3.96	3.96	3.96
Collateral			USD	USD	1.000	36224PU55	GNMA GNMI SF 334604 X	0.735564	439	3.23	3.23	3.23
Collateral			USD	USD	1.000	36224PXM5	GNMA GNMI SF 334684 X	0.878079	1,171	10.29	10.29	10.29
Collateral			USD	USD	1.000	36224PYQ5	GNMA GNMI SF 334719 X	1.651018	28	0.47	0.47	0.47
Collateral			USD	USD	1.000	36224QA55	GNMA GNMI SF 334928 X	1.041483	66	0.69	0.69	0.69
Collateral			USD	USD	1.000	36224QC79	GNMA GNMI SF 334994 X	0.946806	3,793	35.91	35.91	35.91
Collateral			USD	USD	1.000	36224QC87	GNMA GNMI SF 334995 X	0.538688	114	0.62	0.62	0.62
Collateral			USD	USD	1.000	36224QC95	GNMA GNMI SF 334996 X	0.639638	182	1.16	1.16	1.16
Collateral			USD	USD	1.000	36224QCS3	GNMA GNMI SF 334981 X	0.313141	210	0.66	0.66	0.66
Collateral			USD	USD	1.000	36224QDH6	GNMA GNMI SF 335004 X	0.480480	28	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224QLW4	GNMA GNMI SF 335241 X	1.123179	576	6.47	6.47	6.47
Collateral			USD	USD	1.000	36224QN28	GNMA GNMI SF 335309 X	1.012129	105	1.06	1.06	1.06
Collateral			USD	USD	1.000	36224QT48	GNMA GNMI SF 335471 X	0.326010	313	1.02	1.02	1.02
Collateral			USD	USD	1.000	36224QX43	GNMA GNMI SF 335599 X	0.897789	108	0.97	0.97	0.97
Collateral			USD	USD	1.000	36224QZJ8	GNMA GNMI SF 335645 X	0.875480	57	0.50	0.50	0.50
Collateral			USD	USD	1.000	36224QZX7	GNMA GNMI SF 335658 X	0.346212	581	2.01	2.01	2.01
Collateral			USD	USD	1.000	36224R2X1	GNMA GNMI SF 336590 X	0.411997	392	1.61	1.61	1.61



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Collateral			USD	USD	1.000	36224R4P6	GNMA GNMI SF 336630 X	0.879338	74	0.65	0.65	0.65
Collateral			USD	USD	1.000	36224R4U5	GNMA GNMI SF 336635 X	1.575240	28	0.45	0.45	0.45
Collateral			USD	USD	1.000	36224R6S8	GNMA GNMI SF 336681 X	1.971700	34	0.67	0.67	0.67
Collateral			USD	USD	1.000	36224REZ3	GNMA GNMI SF 335952 X	0.257033	34	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224RF82	GNMA GNMI SF 335991 X	0.073600	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36224RK94	GNMA GNMI SF 336120 X	0.534360	630	3.37	3.37	3.37
Collateral			USD	USD	1.000	36224RNF7	GNMA GNMI SF 336190 X	1.485316	49	0.73	0.73	0.73
Collateral			USD	USD	1.000	36224RPR9	GNMA GNMI SF 336232 X	1.381791	470	6.49	6.49	6.49
Collateral			USD	USD	1.000	36224RW83	GNMA GNMI SF 336471 X	0.070326	693	0.49	0.49	0.49
Collateral			USD	USD	1.000	36224RXJ8	GNMA GNMI SF 336481 X	0.171213	399	0.68	0.68	0.68
Collateral			USD	USD	1.000	36224S2B7	GNMA GNMI SF 337470 X	0.812796	277	2.25	2.25	2.25
Collateral			USD	USD	1.000	36224S3Z3	GNMA GNMI SF 337516 X	0.324235	39	0.13	0.13	0.13
Collateral			USD	USD	1.000	36224S4W9	GNMA GNMI SF 337537 X	0.388200	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36224S4Y5	GNMA GNMI SF 337539 X	0.941451	1,224	11.52	11.52	11.52
Collateral			USD	USD	1.000	36224S4Z2	GNMA GNMI SF 337540 X	0.190751	256	0.49	0.49	0.49
Collateral			USD	USD	1.000	36224S7C0	GNMA GNMI SF 337591 X	0.255960	28	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224SG22	GNMA GNMI SF 336917 X	0.699918	294	2.06	2.06	2.06
Collateral			USD	USD	1.000	36224SGH9	GNMA GNMI SF 336900 X	0.215987	85	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224SHC9	GNMA GNMI SF 336927 X	0.474524	80	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224SHT2	GNMA GNMI SF 336942 X	0.348607	154	0.54	0.54	0.54
Collateral			USD	USD	1.000	36224SJA1	GNMA GNMI SF 336957 X	0.976115	1,838	17.94	17.94	17.94
Collateral			USD	USD	1.000	36224SJG8	GNMA GNMI SF 336963 X	1.789867	34	0.61	0.61	0.61
Collateral			USD	USD	1.000	36224SKF8	GNMA GNMI SF 336994 X	0.474599	187	0.89	0.89	0.89
Collateral			USD	USD	1.000	36224SPD8	GNMA GNMI SF 337120 X	1.884720	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36224SQM7	GNMA GNMI SF 337160 X	2.293392	414	9.51	9.51	9.51
Collateral			USD	USD	1.000	36224SUZ3	GNMA GNMI SF 337300 X	0.440353	551	2.43	2.43	2.43
Collateral			USD	USD	1.000	36224SV82	GNMA GNMI SF 337339 X	0.541354	512	2.77	2.77	2.77
Collateral			USD	USD	1.000	36224SWD0	GNMA GNMI SF 337344 X	0.285044	61	0.17	0.17	0.17
Collateral			USD	USD	1.000	36224SYQ9	GNMA GNMI SF 337419 X	0.062920	802	0.50	0.50	0.50
Collateral			USD	USD	1.000	36224SZN5	GNMA GNMI SF 337449 X	1.851183	29	0.54	0.54	0.54
Collateral			USD	USD	1.000	36224T2G4	GNMA GNMI SF 338375 X	0.319578	1,655	5.29	5.29	5.29
Collateral			USD	USD	1.000	36224T3K4	GNMA GNMI SF 338402 X	2.315979	78	1.82	1.82	1.82
Collateral			USD	USD	1.000	36224T5J5	GNMA GNMI SF 338449 X	1.904640	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36224TAC4	GNMA GNMI SF 337603 X	0.327320	28	0.09	0.09	0.09
Collateral			USD	USD	1.000	36224TAK6	GNMA GNMI SF 337610 X	0.729927	289	2.11	2.11	2.11
Collateral			USD	USD	1.000	36224TAQ3	GNMA GNMI SF 337615 X	0.151520	28	0.04	0.04	0.04
Collateral			USD	USD	1.000	36224TAW0	GNMA GNMI SF 337621 X	0.548034	557	3.05	3.05	3.05



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Collateral			USD	USD	1.000	36224TB41	GNMA GNMI SF 337659 X	1.763731	55	0.97	0.97	0.97
Collateral			USD	USD	1.000	36224TDU1	GNMA GNMI SF 337715 X	0.715724	1,652	11.82	11.82	11.82
Collateral			USD	USD	1.000	36224TF96	GNMA GNMI SF 337792 X	1.209560	28	0.34	0.34	0.34
Collateral			USD	USD	1.000	36224TKJ8	GNMA GNMI SF 337897 X	1.125280	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224TM98	GNMA GNMI SF 337984 X	0.449050	114	0.51	0.51	0.51
Collateral			USD	USD	1.000	36224TN30	GNMA GNMI SF 338010 X	1.141780	57	0.65	0.65	0.65
Collateral			USD	USD	1.000	36224TPT1	GNMA GNMI SF 338034 X	0.297046	5,901	17.53	17.53	17.53
Collateral			USD	USD	1.000	36224TVN7	GNMA GNMI SF 338221 X	0.072764	115	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224TVS6	GNMA GNII SF 338225 C	1.509800	40	0.60	0.60	0.60
Collateral			USD	USD	1.000	36224TX39	GNMA GNMI SF 338298 X	0.341660	57	0.19	0.19	0.19
Collateral			USD	USD	1.000	36224TXA3	GNMA GNMI SF 338273 X	0.498235	97	0.48	0.48	0.48
Collateral			USD	USD	1.000	36224TXL9	GNMA GNMI SF 338283 X	0.382676	170	0.65	0.65	0.65
Collateral			USD	USD	1.000	36224TYE4	GNMA GNMI SF 338309 X	0.159802	201	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224TYW4	GNMA GNMI SF 338325 X	0.546733	34	0.19	0.19	0.19
Collateral			USD	USD	1.000	36224TZ60	GNMA GNMI SF 338365 X	0.335965	97	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224TZH6	GNMA GNMI SF 338344 X	0.451647	39	0.17	0.17	0.17
Collateral			USD	USD	1.000	36224UDK0	GNMA GNMI SF 338606 X	0.385040	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	36224UG43	GNMA GNMI SF 338719 X	0.099876	364	0.36	0.36	0.36
Collateral			USD	USD	1.000	36224UJ81	GNMA GNMI SF 338787 X	0.720318	53	0.39	0.39	0.39
Collateral			USD	USD	1.000	36224UKV8	GNMA GNMI SF 338808 X	0.425292	560	2.38	2.38	2.38
Collateral			USD	USD	1.000	36224US73	GNMA GNMI SF 339042 X	0.759655	72	0.55	0.55	0.55
Collateral			USD	USD	1.000	36224UUV7	GNMA GNMI SF 339096 X	0.181720	28	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224UZT7	GNMA GNMI SF 339254 X	2.004800	28	0.57	0.57	0.57
Collateral			USD	USD	1.000	36224V3H6	GNMA GNMI SF 340200 X	2.210002	106	2.33	2.33	2.33
Collateral			USD	USD	1.000	36224V7A7	GNMA GNMI SF 340289 X	1.584075	227	3.60	3.60	3.60
Collateral			USD	USD	1.000	36224V7B5	GNMA GNMI SF 340290 X	0.355980	566	2.01	2.01	2.01
Collateral			USD	USD	1.000	36224VAN5	GNMA GNMI SF 339413 X	1.738080	28	0.49	0.49	0.49
Collateral			USD	USD	1.000	36224VCG8	GNMA GNMI SF 339471 X	0.526246	184	0.97	0.97	0.97
Collateral			USD	USD	1.000	36224VCS2	GNMA GNMI SF 339481 X	0.532743	40	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224VEL5	GNMA GNMI SF 339539 X	2.559850	146	3.73	3.73	3.73
Collateral			USD	USD	1.000	36224VHT5	GNMA GNMI SF 339642 X	1.515091	939	14.23	14.23	14.23
Collateral			USD	USD	1.000	36224VK53	GNMA GNMI SF 339716 X	0.213631	6,885	14.71	14.71	14.71
Collateral			USD	USD	1.000	36224VL29	GNMA GNMI SF 339745 X	2.065914	569	11.75	11.75	11.75
Collateral			USD	USD	1.000	36224VM36	GNMA GNMI SF 339778 X	2.134000	28	0.61	0.61	0.61
Collateral			USD	USD	1.000	36224VQP3	GNMA GNMI SF 339862 X	0.853320	28	0.24	0.24	0.24
Collateral			USD	USD	1.000	36224VUT0	GNMA GNMI SF 339994 X	0.952680	57	0.54	0.54	0.54
Collateral			USD	USD	1.000	36224VVW2	GNMA GNMI SF 340029 X	0.475109	631	3.00	3.00	3.00



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Collateral			USD	USD	1.000	36224VYB5	GNMA GNMI SF 340106 X	0.172493	39	0.07	0.07	0.07
Collateral			USD	USD	1.000	36224VYE9	GNMA GNMI SF 340109 X	1.194630	824	9.85	9.85	9.85
Collateral			USD	USD	1.000	36224W4L4	GNMA GNMI SF 341127 X	1.363720	28	0.39	0.39	0.39
Collateral			USD	USD	1.000	36224WBT9	GNMA GNMI SF 340350 X	0.239818	35	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224WCA9	GNMA GNMI SF 340365 X	0.889609	5,064	45.05	45.05	45.05
Collateral			USD	USD	1.000	36224WCT8	GNMA GNMI SF 340382 X	2.600273	250	6.49	6.49	6.49
Collateral			USD	USD	1.000	36224WD91	GNMA GNMI SF 340428 X	0.148199	35	0.05	0.05	0.05
Collateral			USD	USD	1.000	36224WG23	GNMA GNMI SF 340517 X	0.457800	136	0.62	0.62	0.62
Collateral			USD	USD	1.000	36224WM59	GNMA GNMI SF 340680 X	0.266560	28	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224WNK5	GNMA GNMI SF 340694 X	0.390484	35	0.14	0.14	0.14
Collateral			USD	USD	1.000	36224WP49	GNMA GNMI SF 340743 X	0.710480	116	0.82	0.82	0.82
Collateral			USD	USD	1.000	36224WQ71	GNMA GNMI SF 340778 X	0.413720	779	3.22	3.22	3.22
Collateral			USD	USD	1.000	36224WQV8	GNMA GNMI SF 340768 X	0.262338	142	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224WV42	GNMA GNMI SF 340935 X	0.198796	556	1.11	1.11	1.11
Collateral			USD	USD	1.000	36224WV59	GNMA GNMI SF 340936 X	0.620080	28	0.18	0.18	0.18
Collateral			USD	USD	1.000	36224WVS9	GNMA GNMI SF 340925 X	0.785200	28	0.22	0.22	0.22
Collateral			USD	USD	1.000	36224WVX8	GNMA GNMI SF 340930 X	0.918093	85	0.78	0.78	0.78
Collateral			USD	USD	1.000	36224WWV1	GNMA GNMI SF 340960 X	1.271180	57	0.72	0.72	0.72
Collateral			USD	USD	1.000	36224XGB1	GNMA GNMI SF 341394 X	0.515360	57	0.29	0.29	0.29
Collateral			USD	USD	1.000	36224XJR3	GNMA GNMI SF 341472 X	1.142600	28	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224XKX8	GNMA GNMI SF 341510 X	1.635560	28	0.46	0.46	0.46
Collateral			USD	USD	1.000	36224XMM0	GNMA GNMI SF 341564 X	2.035080	28	0.58	0.58	0.58
Collateral			USD	USD	1.000	36224XQ20	GNMA GNMI SF 341673 X	0.252211	740	1.87	1.87	1.87
Collateral			USD	USD	1.000	36224XQ53	GNMA GNMI SF 341676 X	0.057000	28	0.02	0.02	0.02
Collateral			USD	USD	1.000	36224XRA1	GNMA GNMI SF 341681 X	0.198131	81	0.16	0.16	0.16
Collateral			USD	USD	1.000	36224XRL7	GNMA GNMI SF 341691 X	0.361480	28	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224XWW7	GNMA GNMI SF 341861 X	1.158798	136	1.57	1.57	1.57
Collateral			USD	USD	1.000	36224YHL6	GNMA GNMI SF 342335 X	0.873631	328	2.87	2.87	2.87
Collateral			USD	USD	1.000	36224YKJ7	GNMA GNMI SF 342397 X	1.872536	480	8.98	8.98	8.98
Collateral			USD	USD	1.000	36224YLC1	GNMA GNMI SF 342423 X	0.887880	28	0.25	0.25	0.25
Collateral			USD	USD	1.000	36224YLH0	GNMA GNMI SF 342428 X	0.918486	40	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224YM22	GNMA GNMI SF 342477 X	0.339313	131	0.44	0.44	0.44
Collateral			USD	USD	1.000	36224YM55	GNMA GNMI SF 342480 X	0.140080	142	0.20	0.20	0.20
Collateral			USD	USD	1.000	36224YM89	GNMA GNMI SF 342483 X	0.367206	568	2.08	2.08	2.08
Collateral			USD	USD	1.000	36224YMK2	GNMA GNMI SF 342462 X	2.495160	57	1.42	1.42	1.42
Collateral			USD	USD	1.000	36224YN88	GNMA GNMI SF 342515 X	0.430963	91	0.39	0.39	0.39
Collateral			USD	USD	1.000	36224YNR6	GNMA GNMI SF 342500 X	0.396120	28	0.11	0.11	0.11



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Collateral			USD	USD	1.000	36224YNS4	GNMA GNMI SF 342501 X	0.196655	187	0.37	0.37	0.37
Collateral			USD	USD	1.000	36224YPJ2	GNMA GNMI SF 342525 X	0.499373	170	0.85	0.85	0.85
Collateral			USD	USD	1.000	36224YPK9	GNMA GNMI SF 342526 X	0.169065	227	0.38	0.38	0.38
Collateral			USD	USD	1.000	36224YPL7	GNMA GNMI SF 342527 X	0.446869	61	0.27	0.27	0.27
Collateral			USD	USD	1.000	36224YPP8	GNMA GNMI SF 342530 X	0.163425	10,680	17.45	17.45	17.45
Collateral			USD	USD	1.000	36224YQB8	GNMA GNMI SF 342550 X	0.794465	2,758	21.91	21.91	21.91
Collateral			USD	USD	1.000	36224YQC6	GNMA GNMI SF 342551 X	0.035080	28	0.01	0.01	0.01
Collateral			USD	USD	1.000	36224YQF9	GNMA GNMI SF 342554 X	0.156418	62	0.10	0.10	0.10
Collateral			USD	USD	1.000	36224YQG7	GNMA GNMI SF 342555 X	0.164355	46	0.08	0.08	0.08
Collateral			USD	USD	1.000	36224YQH5	GNMA GNMI SF 342556 X	0.071458	2,248	1.61	1.61	1.61
Collateral			USD	USD	1.000	36224YQN2	GNMA GNMI SF 342561 X	0.270920	1,574	4.27	4.27	4.27
Collateral			USD	USD	1.000	36224YU23	GNMA GNMI SF 342701 X	1.106096	71	0.79	0.79	0.79
Collateral			USD	USD	1.000	36224YVH9	GNMA GNMI SF 342716 X	0.438112	45	0.20	0.20	0.20
Collateral			USD	USD	1.000	36224YZE2	GNMA GNMI SF 342841 X	0.182562	174	0.32	0.32	0.32
Collateral			USD	USD	1.000	36224YZK8	GNMA GNMI SF 342846 X	0.230113	91	0.21	0.21	0.21
Collateral			USD	USD	1.000	36224YZP7	GNMA GNMI SF 342850 X	0.133665	1,431	1.91	1.91	1.91
Collateral			USD	USD	1.000	36225A2B5	GNMA GNMI SP 780770 X	1.976691	1,754	34.68	34.68	34.68
Collateral			USD	USD	1.000	36225A2C3	GNMA GNMI SP 780771 X	1.929101	9,597	185.14	185.14	185.14
Collateral			USD	USD	1.000	36225A2J8	GNMA GNMI SP 780777 X	0.730227	114	0.83	0.83	0.83
Collateral			USD	USD	1.000	36225A2U3	GNMA GNMI SP 780787 X	0.786819	3,905	30.73	30.73	30.73
Collateral			USD	USD	1.000	36225A3R9	GNMA GNMI SP 780808 X	0.016185	60,668	9.82	9.82	9.82
Collateral			USD	USD	1.000	36225A4C1	GNMA GNMI SP 780819 X	0.353244	5,167	18.25	18.25	18.25
Collateral			USD	USD	1.000	36225A4Q0	GNMA GNMI SP 780831 X	0.910228	3,260	29.67	29.67	29.67
Collateral			USD	USD	1.000	36225A4U1	GNMA GNMI SP 780835 X	0.559411	1,079	6.03	6.03	6.03
Collateral			USD	USD	1.000	36225A5Y2	GNMA GNMI SP 780863 X	0.571264	16,807	96.01	96.01	96.01
Collateral			USD	USD	1.000	36225A6G0	GNMA GNMI SP 780871 X	1.119591	767	8.58	8.58	8.58
Collateral			USD	USD	1.000	36225A6L9	GNMA GNMI SP 780875 X	0.557763	2,129	11.88	11.88	11.88
Collateral			USD	USD	1.000	36225A6R6	GNMA GNMI SP 780880 X	0.051991	15,529	8.07	8.07	8.07
Collateral			USD	USD	1.000	36225A6X3	GNMA GNMI SP 780886 X	1.424819	9,817	139.88	139.88	139.88
Collateral			USD	USD	1.000	36225A7A2	GNMA GNMI SP 780889 X	0.570997	2,044	11.67	11.67	11.67
Collateral			USD	USD	1.000	36225AA59	GNMA GNMI SP 780028 X	0.487614	1,138	5.55	5.55	5.55
Collateral			USD	USD	1.000	36225AAF7	GNMA GNMI SP 780006 X	0.407289	574	2.34	2.34	2.34
Collateral			USD	USD	1.000	36225AAK6	GNMA GNMI SP 780010 X	0.153808	2,271	3.49	3.49	3.49
Collateral			USD	USD	1.000	36225AAL4	GNMA GNMI SP 780011 X	0.115518	64	0.07	0.07	0.07
Collateral			USD	USD	1.000	36225AAT7	GNMA GNMI SP 780018 X	0.031519	9,515	3.00	3.00	3.00
Collateral			USD	USD	1.000	36225AAY6	GNMA GNMI SP 780023 X	0.622161	759	4.72	4.72	4.72
Collateral			USD	USD	1.000	36225ABJ8	GNMA GNMI SP 780041 X	0.134079	2,331	3.13	3.13	3.13



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Collateral			USD	USD	1.000	36225ABK5	GNMA GNMI SP 780042 X	0.436976	22,881	99.98	99.98	99.98
Collateral			USD	USD	1.000	36225ABQ2	GNMA GNMI SP 780047 X	0.006000	5,694	0.34	0.34	0.34
Collateral			USD	USD	1.000	36225ABR0	GNMA GNMI SP 780048 X	0.007633	22,462	1.71	1.71	1.71
Collateral			USD	USD	1.000	36225ACS7	GNMA GNMI SP 780081 X	0.189601	3,534	6.70	6.70	6.70
Collateral			USD	USD	1.000	36225ACX6	GNMA GNMI SP 780086 X	0.009566	32,357	3.10	3.10	3.10
Collateral			USD	USD	1.000	36225AD23	GNMA GNMI SP 780121 X	0.169924	17,539	29.80	29.80	29.80
Collateral			USD	USD	1.000	36225ADC1	GNMA GNMI SP 780099 X	0.266320	2,839	7.56	7.56	7.56
Collateral			USD	USD	1.000	36225ADK3	GNMA GNMI SP 780106 X	0.014279	8,538	1.22	1.22	1.22
Collateral			USD	USD	1.000	36225ADX5	GNMA GNMI SP 780118 X	0.261008	10,669	27.85	27.85	27.85
Collateral			USD	USD	1.000	36225AE63	GNMA GNMI SP 780157 X	0.306871	2,737	8.40	8.40	8.40
Collateral			USD	USD	1.000	36225AEA4	GNMA GNMI SP 780129 X	0.770156	8,341	64.24	64.24	64.24
Collateral			USD	USD	1.000	36225AFB1	GNMA GNMI SP 780162 X	0.440410	48	0.21	0.21	0.21
Collateral			USD	USD	1.000	36225AFQ8	GNMA GNMI SP 780175 X	0.020719	33,431	6.93	6.93	6.93
Collateral			USD	USD	1.000	36225AFZ8	GNMA GNMI SP 780184 X	0.006008	39	0.00	0.00	0.00
Collateral			USD	USD	1.000	36225AG38	GNMA GNMI SP 780218 X	0.206485	37,076	76.56	76.56	76.56
Collateral			USD	USD	1.000	36225AG87	GNMA GNMI SP 780223 X	0.298997	39,236	117.31	117.31	117.31
Collateral			USD	USD	1.000	36225AGL8	GNMA GNMI SP 780203 X	0.036297	30,661	11.13	11.13	11.13
Collateral			USD	USD	1.000	36225AGY0	GNMA GNMI SP 780215 X	0.009709	150	0.01	0.01	0.01
Collateral			USD	USD	1.000	36225AHG8	GNMA GNMI SP 780231 X	0.311939	21,661	67.57	67.57	67.57
Collateral			USD	USD	1.000	36225AHV5	GNMA GNMI SP 780244 X	0.813869	428	3.49	3.49	3.49
Collateral			USD	USD	1.000	36225AJ27	GNMA GNMI SP 780281 X	0.349288	7,510	26.23	26.23	26.23
Collateral			USD	USD	1.000	36225AJ68	GNMA GNMI SP 780285 X	0.035258	28,390	10.01	10.01	10.01
Collateral			USD	USD	1.000	36225AJM3	GNMA GNMI SP 780268 X	0.505674	11,168	56.47	56.47	56.47
Collateral			USD	USD	1.000	36225AK41	GNMA GNMI SP 780315 X	0.008527	5,234	0.45	0.45	0.45
Collateral			USD	USD	1.000	36225AKC3	GNMA GNMI SP 780291 X	0.013506	708	0.10	0.10	0.10
Collateral			USD	USD	1.000	36225ALQ1	GNMA GNMI SP 780335 X	0.228120	21,823	49.78	49.78	49.78
Collateral			USD	USD	1.000	36225AM49	GNMA GNMI SP 780379 X	0.255167	2,328	5.94	5.94	5.94
Collateral			USD	USD	1.000	36225AMW7	GNMA GNMI SP 780373 X	0.761895	588	4.48	4.48	4.48
Collateral			USD	USD	1.000	36225ANW6	GNMA GNMI SP 780405 X	0.004524	1,136	0.05	0.05	0.05
Collateral			USD	USD	1.000	36225ANX4	GNMA GNMI SP 780406 X	0.715403	6,019	43.06	43.06	43.06
Collateral			USD	USD	1.000	36225APZ7	GNMA GNMI SP 780440 X	0.017579	14,166	2.49	2.49	2.49
Collateral			USD	USD	1.000	36225AQW3	GNMA GNMI SP 780469 X	1.786645	86	1.54	1.54	1.54
Collateral			USD	USD	1.000	36225AR85	GNMA GNMI SP 780511 X	0.011915	1,212	0.14	0.14	0.14
Collateral			USD	USD	1.000	36225ARH5	GNMA GNMI SP 780488 X	0.354798	908	3.22	3.22	3.22
Collateral			USD	USD	1.000	36225ART9	GNMA GNMI SP 780498 X	0.488075	45	0.22	0.22	0.22
Collateral			USD	USD	1.000	36225AT34	GNMA GNMI SP 780570 X	0.691513	91	0.63	0.63	0.63
Collateral			USD	USD	1.000	36225AT75	GNMA GNMI SP 780574 X	0.208294	1,490	3.10	3.10	3.10



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Collateral			USD	USD	1.000	36225ATD2	GNMA GNMI SP 780548 X	0.014023	840	0.12	0.12	0.12
Collateral			USD	USD	1.000	36225ATT7	GNMA GNMI SP 780562 X	0.524361	18,616	97.62	97.62	97.62
Collateral			USD	USD	1.000	36225ATV2	GNMA GNMI SP 780564 X	0.321136	54,637	175.46	175.46	175.46
Collateral			USD	USD	1.000	36225AVA5	GNMA GNMI SP 780609 X	0.457115	1,192	5.45	5.45	5.45
Collateral			USD	USD	1.000	36225AVD9	GNMA GNMI SP 780612 X	0.190837	738	1.41	1.41	1.41
Collateral			USD	USD	1.000	36225AVX5	GNMA GNMI SP 780630 X	0.758172	284	2.15	2.15	2.15
Collateral			USD	USD	1.000	36225AWL0	GNMA GNMI SP 780651 X	0.719690	15,065	108.42	108.42	108.42
Collateral			USD	USD	1.000	36225AWS5	GNMA GNMI SP 780657 X	0.523270	2,796	14.63	14.63	14.63
Collateral			USD	USD	1.000	36225AX47	GNMA GNMI SP 780699 X	0.049510	28,390	14.06	14.06	14.06
Collateral			USD	USD	1.000	36225AXF2	GNMA GNMI SP 780678 X	1.062628	454	4.83	4.83	4.83
Collateral			USD	USD	1.000	36225AXS4	GNMA GNMI SP 780689 X	0.864239	841	7.27	7.27	7.27
Collateral			USD	USD	1.000	36225AY79	GNMA GNMI SP 780734 X	1.115666	686	7.66	7.66	7.66
Collateral			USD	USD	1.000	36225AZG8	GNMA GNMI SP 780743 X	0.594484	891	5.30	5.30	5.30
Collateral			USD	USD	1.000	36225B2Q0	GNMA GNMI SP 781683 X	5.037067	68	3.43	3.43	3.43
Collateral			USD	USD	1.000	36225B2X5	GNMA GNMI SP 781690 X	4.715632	142	6.69	6.69	6.69
Collateral			USD	USD	1.000	36225B5J3	GNMA GNII SP 781749 M	6.156060	57	3.50	3.50	3.50
Collateral			USD	USD	1.000	36225B5Z7	GNMA GNII SP 781764 M	8.505434	9,107	774.62	774.62	774.62
Collateral			USD	USD	1.000	36225B6P8	GNMA GNMI SP 781778 X	9.485408	5,564	527.80	527.80	527.80
Collateral			USD	USD	1.000	36225B7J1	GNMA GNMI SP 781797 X	6.451669	62	4.03	4.03	4.03
Collateral			USD	USD	1.000	36225BA73	GNMA GNMI SP 780930 X	0.642442	7,312	46.98	46.98	46.98
Collateral			USD	USD	1.000	36225BAG3	GNMA GNMI SP 780907 X	0.017633	23,579	4.16	4.16	4.16
Collateral			USD	USD	1.000	36225BAM0	GNMA GNMI SP 780912 X	1.212202	202	2.45	2.45	2.45
Collateral			USD	USD	1.000	36225BAU2	GNMA GNMI SP 780919 X	0.180421	18,874	34.05	34.05	34.05
Collateral			USD	USD	1.000	36225BB23	GNMA GNMI SP 780957 X	0.513986	39	0.20	0.20	0.20
Collateral			USD	USD	1.000	36225BB31	GNMA GNMI SP 780958 X	2.021000	55	1.10	1.10	1.10
Collateral			USD	USD	1.000	36225BBD9	GNMA GNMI SP 780936 X	0.679227	2,248	15.27	15.27	15.27
Collateral			USD	USD	1.000	36225BBY3	GNMA GNMI SP 780955 X	0.444913	15,373	68.40	68.40	68.40
Collateral			USD	USD	1.000	36225BC71	GNMA GNMI SP 780994 X	1.926390	2,441	47.03	47.03	47.03
Collateral			USD	USD	1.000	36225BCB2	GNMA GNMI SP 780966 X	0.797126	24,553	195.72	195.72	195.72
Collateral			USD	USD	1.000	36225BCN6	GNMA GNMI SP 780977 X	0.672715	738	4.97	4.97	4.97
Collateral			USD	USD	1.000	36225BDB1	GNMA GNMI SP 780998 X	0.054031	62,560	33.80	33.80	33.80
Collateral			USD	USD	1.000	36225BDE5	GNMA GNMI SP 781001 X	1.042382	681	7.10	7.10	7.10
Collateral			USD	USD	1.000	36225BDH8	GNMA GNMI SP 781004 X	0.109623	18,346	20.11	20.11	20.11
Collateral			USD	USD	1.000	36225BEL8	GNMA GNMI SP 781039 X	1.138552	1,059	12.06	12.06	12.06
Collateral			USD	USD	1.000	36225BEU8	GNMA GNMI SP 781047 X	3.125163	294	9.17	9.17	9.17
Collateral			USD	USD	1.000	36225BF78	GNMA GNMI SP 781090 X	0.828184	3,949	32.70	32.70	32.70
Collateral			USD	USD	1.000	36225BG77	GNMA GNMI SP 781122 X	0.941691	47	0.44	0.44	0.44



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Collateral			USD	USD	1.000	36225BGD4	GNMA GNMI SP 781096 X	1.100583	1,204	13.25	13.25	13.25
Collateral			USD	USD	1.000	36225BGK8	GNMA GNMI SP 781102 X	1.199059	1,355	16.24	16.24	16.24
Collateral			USD	USD	1.000	36225BGW2	GNMA GNMI SP 781113 X	0.974955	1,999	19.49	19.49	19.49
Collateral			USD	USD	1.000	36225BHL5	GNMA GNMI SP 781135 X	0.801672	402	3.22	3.22	3.22
Collateral			USD	USD	1.000	36225BMV7	GNMA GNMI SP 781272 X	1.274461	112	1.43	1.43	1.43
Collateral			USD	USD	1.000	36225BNC8	GNMA GNMI SP 781287 X	0.841179	729	6.14	6.14	6.14
Collateral			USD	USD	1.000	36225BNR5	GNMA GNMI SP 781300 X	0.913519	696	6.36	6.36	6.36
Collateral			USD	USD	1.000	36225BNS3	GNMA GNII SP 781301 M	1.501971	159	2.39	2.39	2.39
Collateral			USD	USD	1.000	36225BPE2	GNMA GNMI SP 781321 X	1.582220	341	5.39	5.39	5.39
Collateral			USD	USD	1.000	36225BPH5	GNMA GNMI SP 781324 X	0.752475	1,885	14.18	14.18	14.18
Collateral			USD	USD	1.000	36225BPM4	GNMA GNMI SP 781328 X	1.057120	2,522	26.66	26.66	26.66
Collateral			USD	USD	1.000	36225BQ92	GNMA GNMI SP 781380 X	0.594000	13,598	80.77	80.77	80.77
Collateral			USD	USD	1.000	36225BRJ9	GNMA GNMI SP 781389 X	0.720833	3,386	24.41	24.41	24.41
Collateral			USD	USD	1.000	36225BRX8	GNMA GNMI SP 781402 X	0.844519	774	6.54	6.54	6.54
Collateral			USD	USD	1.000	36225BTE8	GNMA GNMI SP 781449 X	1.020128	357	3.65	3.65	3.65
Collateral			USD	USD	1.000	36225BUG1	GNMA GNMI SP 781483 X	2.945772	767	22.58	22.58	22.58
Collateral			USD	USD	1.000	36225BUJ5	GNMA GNMI SP 781485 X	2.766494	182	5.03	5.03	5.03
Collateral			USD	USD	1.000	36225BWH7	GNMA GNMI SP 781548 X	1.468947	1,103	16.20	16.20	16.20
Collateral			USD	USD	1.000	36225BXM5	GNMA GNMI SP 781584 X	1.482717	571	8.47	8.47	8.47
Collateral			USD	USD	1.000	36225BYB8	GNMA GNMI SP 781606 X	7.105824	123	8.71	8.71	8.71
Collateral			USD	USD	1.000	36225BZP6	GNMA GNMI SP 781650 X	4.474974	573	25.66	25.66	25.66
Collateral			USD	USD	1.000	36225C3F1	GNMA GNAR AR 080797 M	4.396807	1,136	49.93	49.93	49.93
Collateral			USD	USD	1.000	36225C4L7	GNMA GNAR AR 080826 M	3.200355	8,290	265.30	265.30	265.30
Collateral			USD	USD	1.000	36225C5F9	GNMA GNAR AR 080845 M	5.039277	2,365	119.19	119.19	119.19
Collateral			USD	USD	1.000	36225C5J1	GNMA GNAR AR 080848 M	2.957045	3,407	100.74	100.74	100.74
Collateral			USD	USD	1.000	36225CET9	GNMA GNAR AR 080145 M	0.354635	52,712	186.94	186.94	186.94
Collateral			USD	USD	1.000	36225CF50	GNMA GNAR AR 080187 M	0.579073	11,446	66.28	66.28	66.28
Collateral			USD	USD	1.000	36225CFU5	GNMA GNAR AR 080178 M	0.601735	28,390	170.83	170.83	170.83
Collateral			USD	USD	1.000	36225CGF7	GNMA GNAR AR 080197 M	0.635684	17,034	108.28	108.28	108.28
Collateral			USD	USD	1.000	36225CGS9	GNMA GNAR AR 080208 M	0.484282	24,541	118.85	118.85	118.85
Collateral			USD	USD	1.000	36225CM29	GNMA GNAR AR 080376 M	0.475535	10,644	50.62	50.62	50.62
Collateral			USD	USD	1.000	36225CNX0	GNMA GNAR AR 080405 M	1.106677	4,542	50.27	50.27	50.27
Collateral			USD	USD	1.000	36225CV60	GNMA GNAR AR 080636 M	1.624028	3,407	55.33	55.33	55.33
Collateral			USD	USD	1.000	36225CW28	GNMA GNAR AR 080664 M	1.638804	1,703	27.92	27.92	27.92
Collateral			USD	USD	1.000	36225CWU6	GNMA GNAR AR 080658 M	8.589646	1,112	95.53	95.53	95.53
Collateral			USD	USD	1.000	36225CX92	GNMA GNAR AR 080703 M	2.106532	6,813	143.53	143.53	143.53
Collateral			USD	USD	1.000	36225CY26	GNMA GNAR AR 080728 M	1.951546	2,271	44.33	44.33	44.33


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Collateral			USD	USD	1.000	36225CY67	GNMA GNAR AR 080732 M	5.244520	3,106	162.92	162.92	162.92
Collateral			USD	USD	1.000	36225CYZ3	GNMA GNAR AR 080727 M	3.417655	1,142	39.02	39.02	39.02
Collateral			USD	USD	1.000	36225CZ82	GNMA GNAR AR 080766 M	4.140029	6,371	263.76	263.76	263.76
Collateral			USD	USD	1.000	36225CZK5	GNMA GNAR AR 080745 M	6.183816	5,341	330.29	330.29	330.29
Collateral			USD	USD	1.000	36225CZR0	GNMA GNAR AR 080751 M	4.240995	1,479	62.73	62.73	62.73
Collateral			USD	USD	1.000	36225D4W1	GNMA GNAR AR 081736 M	10.549906	947	99.95	99.95	99.95
Collateral			USD	USD	1.000	36225DAB0	GNMA GNAR AR 080901 M	3.504671	1,136	39.80	39.80	39.80
Collateral			USD	USD	1.000	36225DBG8	GNMA GNAR AR 080938 M	2.282509	3,553	81.09	81.09	81.09
Collateral			USD	USD	1.000	36225DF74	GNMA GNAR AR 081089 M	2.517888	954	24.02	24.02	24.02
Collateral			USD	USD	1.000	36225DM84	GNMA GNAR AT 081282 M	15.350869	1,414	217.07	217.07	217.07
Collateral			USD	USD	1.000	36225DQU1	GNMA GNAR AR 081366 M	7.404678	5,678	420.43	420.43	420.43
Collateral			USD	USD	1.000	36225DR30	GNMA GNAR AR 081405 M	1.415065	2,953	41.78	41.78	41.78
Collateral			USD	USD	1.000	36225DRV8	GNMA GNAR AR 081399 M	7.953202	1,486	118.18	118.18	118.18
Collateral			USD	USD	1.000	36225EW40	GNMA GNAR AF 082466 M	15.355184	12,407	1,905.14	1,905.14	1,905.14
Collateral			USD	USD	1.000	3622A2AJ1	GNMA GNMI SP 783609 X	29.819821	95	28.20	28.20	28.20
Collateral			USD	USD	1.000	3622A2BE1	GNMA GNII SP 783637 M	52.675930	7,901	4,161.79	4,161.79	4,161.79
Collateral			USD	USD	1.000	3622A2BK7	GNMA GNII SP 783642 M	27.673994	769	212.68	212.68	212.68
Collateral			USD	USD	1.000	3622A2BQ4	GNMA GNMI SP 783647 X	39.098103	1,268	495.73	495.73	495.73
Collateral			USD	USD	1.000	3622A2EG3	GNMA GNMI SP 783735 X	37.714877	21,806	8,224.19	8,224.19	8,224.19
Collateral			USD	USD	1.000	3622A2EV0	GNMA GNMI SP 783748 X	57.633820	227	130.90	130.90	130.90
Collateral			USD	USD	1.000	3622A2FC1	GNMA GNMI SP 783763 X	78.228615	98	76.56	76.56	76.56
Collateral			USD	USD	1.000	3622A2FE7	GNMA GNMI SP 783765 X	61.489876	633	388.97	388.97	388.97
Collateral			USD	USD	1.000	3622A2H47	GNMA GNMI SP 783851 X	41.506365	663	274.99	274.99	274.99
Collateral			USD	USD	1.000	3622A2KH4	GNMA GNMI SP 783896 X	87.060565	324	281.76	281.76	281.76
Collateral			USD	USD	1.000	3622A2KR2	GNMA GNMI SP 783904 X	59.200851	1,136	672.27	672.27	672.27
Collateral			USD	USD	1.000	3622A2M33	GNMA GNMI SP 783978 X	73.489352	124	90.87	90.87	90.87
Collateral			USD	USD	1.000	3622A2P97	GNMA GNMI SP 784048 X	82.546830	2,140	1,766.59	1,766.59	1,766.59
Collateral			USD	USD	1.000	3622A2Q70	GNMA GNMI SP 784078 X	69.022175	5,202	3,590.26	3,590.26	3,590.26
Collateral			USD	USD	1.000	3622A2QT2	GNMA GNMI SP 784066 X	74.536525	396	295.14	295.14	295.14
Collateral			USD	USD	1.000	3622A2QY1	GNMA GNMI SP 784071 X	88.219693	1,297	1,144.59	1,144.59	1,144.59
Collateral			USD	USD	1.000	3622A2RB0	GNMA GNMI SP 784082 X	96.516222	164	157.83	157.83	157.83
Collateral			USD	USD	1.000	3622A2T51	GNMA GNMI SP 784172 X	93.757100	187	175.55	175.55	175.55
Collateral			USD	USD	1.000	3622A2TC6	GNMA GNII SP 784147 C	90.923549	6,279	5,708.70	5,708.70	5,708.70
Collateral			USD	USD	1.000	3622A2TE2	GNMA GNMI SP 784149 X	97.957991	791	774.59	774.59	774.59
Collateral			USD	USD	1.000	3622A2TK8	GNMA GNMI SP 784154 X	93.049123	349	324.68	324.68	324.68
Collateral			USD	USD	1.000	3622A2UZ3	GNMA GNMI SP 784200 X	104.787634	859	899.87	899.87	899.87
Collateral			USD	USD	1.000	3622A2VB5	GNMA GNMI SP 784210 X	102.647170	2,163	2,220.04	2,220.04	2,220.04



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Collateral			USD	USD	1.000	36230KRL7	GNMA GNHF RF 751391 H	71.758700	7,201	5,167.09	5,167.09	5,167.09
Collateral			USD	USD	1.000	36230KWJ6	GNMA GNMI SF 751549 X	33.173026	5,962	1,977.71	1,977.71	1,977.71
Collateral			USD	USD	1.000	36230LCT4	GNMA GNMI SF 751882 X	21.233844	1,029	218.46	218.46	218.46
Collateral			USD	USD	1.000	36230LKE8	GNMA GNMI SF 752093 X	82.929373	139	115.10	115.10	115.10
Collateral			USD	USD	1.000	36230LLP2	GNMA GNMI SF 752134 X	68.834658	5,341	3,676.69	3,676.69	3,676.69
Collateral			USD	USD	1.000	36230MB22	GNMA GNII SF 752757 C	49.277939	3,180	1,566.86	1,566.86	1,566.86
Collateral			USD	USD	1.000	36230N3A1	GNMA GNMI SF 754393 X	66.721424	1,079	719.79	719.79	719.79
Collateral			USD	USD	1.000	36230N4Z5	GNMA GNMI SF 754440 X	41.294762	1,419	586.01	586.01	586.01
Collateral			USD	USD	1.000	36230NQK4	GNMA GNMI SF 754058 X	22.378688	253	56.72	56.72	56.72
Collateral			USD	USD	1.000	36230NS30	GNMA GNMI SF 754138 X	32.899832	45	14.90	14.90	14.90
Collateral			USD	USD	1.000	36230NUW3	GNMA GNMI SF 754197 X	45.327308	51	23.15	23.15	23.15
Collateral			USD	USD	1.000	36230NYG4	GNMA GNII SF 754311 C	25.118727	5,041	1,266.19	1,266.19	1,266.19
Collateral			USD	USD	1.000	36230PV64	GNMA GNMI SF 755137 X	27.592510	41	11.24	11.24	11.24
Collateral			USD	USD	1.000	36230RLQ7	GNMA GNMI SF 756635 X	23.484980	2,324	545.80	545.80	545.80
Collateral			USD	USD	1.000	36230SZR8	GNMA GNII SF 757952 C	43.609939	2,703	1,178.73	1,178.73	1,178.73
Collateral			USD	USD	1.000	36230T3C4	GNMA GNMI SF 758895 X	89.681143	4,606	4,130.68	4,130.68	4,130.68
Collateral			USD	USD	1.000	36230T3N0	GNMA GNMI SF 758905 X	89.620983	397	356.20	356.20	356.20
Collateral			USD	USD	1.000	36230T4K5	GNMA GNMI SF 758926 X	79.764783	1,236	986.24	986.24	986.24
Collateral			USD	USD	1.000	36230TCY6	GNMA GNMI SF 758187 X	48.491548	1,176	570.30	570.30	570.30
Collateral			USD	USD	1.000	36230TZ54	GNMA GNMI SF 758864 X	82.314955	1,446	1,190.68	1,190.68	1,190.68
Collateral			USD	USD	1.000	36230TZ70	GNMA GNMI SF 758866 X	81.644398	1,444	1,178.57	1,178.57	1,178.57
Collateral			USD	USD	1.000	36230U4M8	GNMA GNMI SF 759828 X	37.581719	554	208.18	208.18	208.18
Collateral			USD	USD	1.000	36230UDC0	GNMA GNMI SF 759099 X	23.549014	1,206	283.98	283.98	283.98
Collateral			USD	USD	1.000	36241K4C9	GNMA GNMI SP 782619 X	17.299968	12,472	2,157.59	2,157.59	2,157.59
Collateral			USD	USD	1.000	36241K5C8	GNMA GNMI SP 782643 X	33.824113	4,088	1,382.75	1,382.75	1,382.75
Collateral			USD	USD	1.000	36241K5D6	GNMA GNMI SP 782644 X	6.490384	4,889	317.31	317.31	317.31
Collateral			USD	USD	1.000	36241K5P9	GNMA GNMI SP 782654 X	10.461513	53,412	5,587.71	5,587.71	5,587.71
Collateral			USD	USD	1.000	36241K7H5	GNMA GNMI SP 782696 X	19.646356	166	32.57	32.57	32.57
Collateral			USD	USD	1.000	36241KBE7	GNMA GNMI SP 781837 X	13.643085	227	30.99	30.99	30.99
Collateral			USD	USD	1.000	36241KDC9	GNMA GNII SP 781899 M	8.880335	6,813	605.06	605.06	605.06
Collateral			USD	USD	1.000	36241KDD7	GNMA GNII SP 781900 M	9.227509	439	40.51	40.51	40.51
Collateral			USD	USD	1.000	36241KEL8	GNMA GNMI SP 781939 X	9.397699	931	87.51	87.51	87.51
Collateral			USD	USD	1.000	36241KEP9	GNMA GNMI JP 781942 X	4.298776	2,846	122.36	122.36	122.36
Collateral			USD	USD	1.000	36241KG28	GNMA GNMI JP 782017 X	7.439000	295	21.96	21.96	21.96
Collateral			USD	USD	1.000	36241KHQ4	GNMA GNMI JP 782039 X	1.495214	11,354	169.76	169.76	169.76
Collateral			USD	USD	1.000	36241KJZ2	GNMA GNMI JP 782080 X	5.851242	483	28.24	28.24	28.24
Collateral			USD	USD	1.000	36241KKW7	GNMA GNMI SP 782109 X	15.197906	319	48.54	48.54	48.54



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Collateral			USD	USD	1.000	36241KL22	GNMA GNMI SP 782145 X	7.133642	7,168	511.37	511.37	511.37
Collateral			USD	USD	1.000	36241KLN6	GNMA GNMI JP 782133 X	6.029496	27,299	1,646.02	1,646.02	1,646.02
Collateral			USD	USD	1.000	36241KMD7	GNMA GNII SP 782156 M	6.357026	35	2.20	2.20	2.20
Collateral			USD	USD	1.000	36241KMN5	GNMA GNMI SP 782165 X	5.558703	535	29.73	29.73	29.73
Collateral			USD	USD	1.000	36241KMP0	GNMA GNMI SP 782166 X	5.102558	108	5.50	5.50	5.50
Collateral			USD	USD	1.000	36241KMS4	GNMA GNMI SP 782169 X	5.262906	1,530	80.55	80.55	80.55
Collateral			USD	USD	1.000	36241KMW5	GNMA GNII SP 782173 M	12.990093	21,517	2,795.09	2,795.09	2,795.09
Collateral			USD	USD	1.000	36241KNQ7	GNMA GNMI SP 782199 X	4.725174	1,847	87.29	87.29	87.29
Collateral			USD	USD	1.000	36241KP51	GNMA GNMI SP 782244 X	4.709352	258	12.14	12.14	12.14
Collateral			USD	USD	1.000	36241KRH3	GNMA GNMI SP 782288 X	5.314119	63	3.36	3.36	3.36
Collateral			USD	USD	1.000	36241KRL4	GNMA GNMI JP 782291 X	7.044106	2,269	159.83	159.83	159.83
Collateral			USD	USD	1.000	36241KT57	GNMA GNMI SP 782372 X	8.232977	3,265	268.79	268.79	268.79
Collateral			USD	USD	1.000	36241KTJ7	GNMA GNMI SP 782353 X	4.748713	3,464	164.49	164.49	164.49
Collateral			USD	USD	1.000	36241KTU2	GNMA GNMI SP 782363 X	6.584025	136	8.97	8.97	8.97
Collateral			USD	USD	1.000	36241KU30	GNMA GNII SP 782402 M	7.143122	2,810	200.74	200.74	200.74
Collateral			USD	USD	1.000	36241KU63	GNMA GNMI SP 782405 X	8.125938	880	71.51	71.51	71.51
Collateral			USD	USD	1.000	36241KUU0	GNMA GNMI SP 782395 X	13.530132	34,896	4,721.45	4,721.45	4,721.45
Collateral			USD	USD	1.000	36241KV21	GNMA GNII SP 782433 M	6.332264	60	3.81	3.81	3.81
Collateral			USD	USD	1.000	36241KVV7	GNMA GNMI SP 782428 X	8.430616	2,158	181.90	181.90	181.90
Collateral			USD	USD	1.000	36241KVY1	GNMA GNII SP 782431 M	7.804767	4,191	327.09	327.09	327.09
Collateral			USD	USD	1.000	36241KW53	GNMA GNMI SP 782468 X	8.424224	3,101	261.24	261.24	261.24
Collateral			USD	USD	1.000	36241KWC8	GNMA GNMI SP 782443 X	9.359457	2,584	241.87	241.87	241.87
Collateral			USD	USD	1.000	36241KWH7	GNMA GNMI SP 782448 X	7.488999	1,948	145.85	145.85	145.85
Collateral			USD	USD	1.000	36241KWU8	GNMA GNMI JP 782459 X	9.129463	382	34.91	34.91	34.91
Collateral			USD	USD	1.000	36241KX45	GNMA GNMI JP 782499 X	8.630491	3,407	294.02	294.02	294.02
Collateral			USD	USD	1.000	36241KXL7	GNMA GNMI SP 782483 X	10.246463	599	61.33	61.33	61.33
Collateral			USD	USD	1.000	36241KXQ6	GNMA GNMI SP 782487 X	10.392793	947	98.45	98.45	98.45
Collateral			USD	USD	1.000	36241KYF9	GNMA GNMI SP 782510 X	6.281854	402	25.26	25.26	25.26
Collateral			USD	USD	1.000	36241KZ43	GNMA GNMI SP 782563 X	11.633553	3,921	456.18	456.18	456.18
Collateral			USD	USD	1.000	36241KZ68	GNMA GNMI SP 782565 X	11.982775	1,608	192.68	192.68	192.68
Collateral			USD	USD	1.000	36241KZG6	GNMA GNMI SP 782543 X	10.234832	142	14.53	14.53	14.53
Collateral			USD	USD	1.000	36241KZU5	GNMA GNMI JP 782555 X	10.893619	1,091	118.87	118.87	118.87
Collateral			USD	USD	1.000	36241KZW1	GNMA GNMI SP 782557 X	14.807976	1,422	210.53	210.53	210.53
Collateral			USD	USD	1.000	36241L2L9	GNMA GNMI SP 783479 X	62.359171	12,377	7,717.93	7,717.93	7,717.93
Collateral			USD	USD	1.000	36241L4R4	GNMA GNMI SP 783532 X	34.994957	515	180.38	180.38	180.38
Collateral			USD	USD	1.000	36241L5K8	GNMA GNMI SP 783550 X	41.121857	273	112.36	112.36	112.36
Collateral			USD	USD	1.000	36241L6A9	GNMA GNMI SP 783565 X	29.219404	9,387	2,742.86	2,742.86	2,742.86



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Collateral			USD	USD	1.000	36241L6G6	GNMA GNMI SP 783571 X	35.019676	1,243	435.40	435.40	435.40
Collateral			USD	USD	1.000	36241L6N1	GNMA GNMI SP 783577 X	23.401200	771	180.53	180.53	180.53
Collateral			USD	USD	1.000	36241L6Q4	GNMA GNMI SP 783579 X	44.806893	1,655	741.45	741.45	741.45
Collateral			USD	USD	1.000	36241L7B6	GNMA GNII SP 783590 M	32.511923	151	49.25	49.25	49.25
Collateral			USD	USD	1.000	36241LA48	GNMA GNMI SP 782727 X	19.392592	196	38.08	38.08	38.08
Collateral			USD	USD	1.000	36241LB21	GNMA GNMI SP 782757 X	7.820902	454	35.50	35.50	35.50
Collateral			USD	USD	1.000	36241LDG8	GNMA GNMI SP 782803 X	6.728090	1,337	89.97	89.97	89.97
Collateral			USD	USD	1.000	36241LDX1	GNMA GNMI SP 782818 X	47.018025	45	21.36	21.36	21.36
Collateral			USD	USD	1.000	36241LEH5	GNMA GNMI SP 782836 X	5.485392	8,278	454.09	454.09	454.09
Collateral			USD	USD	1.000	36241LF92	GNMA GNMI SP 782892 X	36.568427	234	85.48	85.48	85.48
Collateral			USD	USD	1.000	36241LGS9	GNMA GNII SP 782909 M	13.734813	170	23.40	23.40	23.40
Collateral			USD	USD	1.000	36241LHK5	GNMA GNMI SP 782934 X	15.086475	8,046	1,213.92	1,213.92	1,213.92
Collateral			USD	USD	1.000	36241LJB3	GNMA GNMI SP 782958 X	15.628774	172	26.81	26.81	26.81
Collateral			USD	USD	1.000	36241LK21	GNMA GNMI SP 783013 X	15.405638	1	0.22	0.22	0.22
Collateral			USD	USD	1.000	36241LKC9	GNMA GNMI SP 782991 X	20.426267	68	13.92	13.92	13.92
Collateral			USD	USD	1.000	36241LKH8	GNMA GNMI SP 782996 X	18.939093	83	15.74	15.74	15.74
Collateral			USD	USD	1.000	36241LKQ8	GNMA GNMI SP 783003 X	25.520140	75	19.08	19.08	19.08
Collateral			USD	USD	1.000	36241LL79	GNMA GNII SP 783050 M	23.379461	1,249	292.04	292.04	292.04
Collateral			USD	USD	1.000	36241LML7	GNMA GNMI SP 783063 X	31.928571	2	0.80	0.80	0.80
Collateral			USD	USD	1.000	36241LNG7	GNMA GNMI SP 783091 X	23.457857	539	126.53	126.53	126.53
Collateral			USD	USD	1.000	36241LQC3	GNMA GNMI JP 783151 X	20.402365	738	150.60	150.60	150.60
Collateral			USD	USD	1.000	36241LRW8	GNMA GNMI SP 783201 X	29.228428	1,239	362.20	362.20	362.20
Collateral			USD	USD	1.000	36241LS23	GNMA GNMI SP 783237 X	37.732320	1,136	428.48	428.48	428.48
Collateral			USD	USD	1.000	36241LSH0	GNMA GNMI JP 783220 X	20.786779	108	22.42	22.42	22.42
Collateral			USD	USD	1.000	36241LUH7	GNMA GNII SP 783284 C	9.465097	865	81.86	81.86	81.86
Collateral			USD	USD	1.000	36241LUJ3	GNMA GNII SP 783285 C	19.522608	182	35.59	35.59	35.59
Collateral			USD	USD	1.000	36241LUK0	GNMA GNII SP 783286 C	15.431551	838	129.33	129.33	129.33
Collateral			USD	USD	1.000	36241LUU8	GNMA GNMI SP 783295 X	43.372684	7,942	3,444.45	3,444.45	3,444.45
Collateral			USD	USD	1.000	36241LVE3	GNMA GNMI SP 783313 X	14.791775	6,084	899.97	899.97	899.97
Collateral			USD	USD	1.000	36241LWN2	GNMA GNMI SP 783353 X	20.061863	1,740	349.13	349.13	349.13
Collateral			USD	USD	1.000	36241LX84	GNMA GNMI SP 783403 X	42.875173	85	36.52	36.52	36.52
Collateral			USD	USD	1.000	36241LXC5	GNMA GNMI SP 783375 X	17.729445	3,202	567.76	567.76	567.76
Collateral			USD	USD	1.000	36241LYB6	GNMA GNMI SP 783406 X	18.359302	11,940	2,192.17	2,192.17	2,192.17
Collateral			USD	USD	1.000	36290QA88	GNMA GNMI SF 613931 X	4.742404	1,576	74.72	74.72	74.72
Collateral			USD	USD	1.000	36290QAY1	GNMA GNMI SF 613923 X	4.033911	5,860	236.38	236.38	236.38
Collateral			USD	USD	1.000	36290QG25	GNMA GNMI SF 614117 X	9.467533	34	3.23	3.23	3.23
Collateral			USD	USD	1.000	36290QGY5	GNMA GNMI SF 614115 X	16.493640	199	32.78	32.78	32.78



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Collateral			USD	USD	1.000	36290QJ71	GNMA GNMI SF 614186 X	1.913036	4,070	77.86	77.86	77.86
Collateral			USD	USD	1.000	36290QKD6	GNMA GNMI SF 614192 X	8.762712	568	49.75	49.75	49.75
Collateral			USD	USD	1.000	36290R6G3	GNMA GNMI SF 615671 X	2.317240	28	0.66	0.66	0.66
Collateral			USD	USD	1.000	36290RQY2	GNMA GNMI SF 615271 X	16.189514	4,542	735.38	735.38	735.38
Collateral			USD	USD	1.000	36290RU43	GNMA GNMI SF 615403 X	12.003245	1,264	151.75	151.75	151.75
Collateral			USD	USD	1.000	36290RYM9	GNMA GNMI SF 615516 X	11.083162	398	44.08	44.08	44.08
Collateral			USD	USD	1.000	36290RZE6	GNMA GNMI SF 615541 X	3.304837	60	1.99	1.99	1.99
Collateral			USD	USD	1.000	36290S4M0	GNMA GNMI SF 616528 X	11.365729	1,583	179.92	179.92	179.92
Collateral			USD	USD	1.000	36290S4Q1	GNMA GNMI SF 616531 X	4.044241	578	23.39	23.39	23.39
Collateral			USD	USD	1.000	36290S7D7	GNMA GNMI SF 616592 X	4.901993	454	22.27	22.27	22.27
Collateral			USD	USD	1.000	36290SF97	GNMA GNMI SF 615892 X	8.871715	486	43.10	43.10	43.10
Collateral			USD	USD	1.000	36290SGB1	GNMA GNMI SF 615894 X	7.881033	204	16.11	16.11	16.11
Collateral			USD	USD	1.000	36290SH87	GNMA GNMI SF 615955 X	5.837449	11	0.66	0.66	0.66
Collateral			USD	USD	1.000	36290SKS9	GNMA GNMI SF 616005 X	7.275611	108	7.85	7.85	7.85
Collateral			USD	USD	1.000	36290SLB5	GNMA GNMI SF 616022 X	26.033163	1,279	332.84	332.84	332.84
Collateral			USD	USD	1.000	36290SNE7	GNMA GNMI SF 616089 X	8.582217	1,647	141.33	141.33	141.33
Collateral			USD	USD	1.000	36290SPV7	GNMA GNII SF 616136 C	73.403813	1,678	1,231.61	1,231.61	1,231.61
Collateral			USD	USD	1.000	36290SUD1	GNMA GNMI SF 616280 X	2.354620	2,924	68.85	68.85	68.85
Collateral			USD	USD	1.000	36290SWN7	GNMA GNMI SF 616353 X	2.448244	28	0.70	0.70	0.70
Collateral			USD	USD	1.000	36290SXD8	GNMA GNII BD 616376 C	2.548059	920	23.44	23.44	23.44
Collateral			USD	USD	1.000	36290SZE4	GNMA GNMI SF 616441 X	11.769230	1,136	133.65	133.65	133.65
Collateral			USD	USD	1.000	36290T5P0	GNMA GNMI SF 617454 X	42.026874	1,652	694.40	694.40	694.40
Collateral			USD	USD	1.000	36290TEM7	GNMA GNMI SF 616740 X	9.015355	29	2.61	2.61	2.61
Collateral			USD	USD	1.000	36290THL6	GNMA GNMI SF 616835 X	7.876273	62	4.92	4.92	4.92
Collateral			USD	USD	1.000	36290TK57	GNMA GNMI SF 616916 X	29.053011	312	90.73	90.73	90.73
Collateral			USD	USD	1.000	36290TRL5	GNMA GNMI SF 617091 X	2.688159	220	5.91	5.91	5.91
Collateral			USD	USD	1.000	36290TSN0	GNMA GNMI SF 617125 X	2.304378	22,712	523.36	523.36	523.36
Collateral			USD	USD	1.000	36290TTJ8	GNMA GNMI SF 617153 X	9.371158	652	61.11	61.11	61.11
Collateral			USD	USD	1.000	36290TTL3	GNMA GNMI SF 617155 X	3.069266	1,190	36.53	36.53	36.53
Collateral			USD	USD	1.000	36290TUC1	GNMA GNMI SF 617179 X	3.165491	562	17.80	17.80	17.80
Collateral			USD	USD	1.000	36290TUN7	GNMA GNMI SF 617189 X	3.584749	749	26.86	26.86	26.86
Collateral			USD	USD	1.000	36290TVE6	GNMA GNMI SF 617213 X	13.112175	45	5.96	5.96	5.96
Collateral			USD	USD	1.000	36290TX61	GNMA GNMI SF 617301 X	2.847482	750	21.37	21.37	21.37
Collateral			USD	USD	1.000	36290TXK0	GNMA GNMI SF 617282 X	1.799697	376	6.76	6.76	6.76
Collateral			USD	USD	1.000	36290TY52	GNMA GNMI SF 617332 X	5.857074	391	22.93	22.93	22.93
Collateral			USD	USD	1.000	36290TZ93	GNMA GNMI SF 617368 X	14.911210	961	143.33	143.33	143.33
Collateral			USD	USD	1.000	36290UAX4	GNMA GNMI SF 617522 X	12.155843	238	28.99	28.99	28.99



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Collateral			USD	USD	1.000	36290UD78	GNMA GNMI SF 617626 X	6.530100	34	2.22	2.22	2.22
Collateral			USD	USD	1.000	36290UDQ6	GNMA GNMI SF 617611 X	8.150903	396	32.30	32.30	32.30
Collateral			USD	USD	1.000	36290UGM2	GNMA GNMI SF 617704 X	5.480746	16,363	896.81	896.81	896.81
Collateral			USD	USD	1.000	36290UHV1	GNMA GNMI SF 617744 X	2.371484	1,951	46.27	46.27	46.27
Collateral			USD	USD	1.000	36290UKK1	GNMA GNMI SF 617798 X	4.481381	398	17.84	17.84	17.84
Collateral			USD	USD	1.000	36290ULT1	GNMA GNMI SF 617838 X	5.327183	1,476	78.64	78.64	78.64
Collateral			USD	USD	1.000	36290ULU8	GNMA GNMI SF 617839 X	3.962059	596	23.62	23.62	23.62
Collateral			USD	USD	1.000	36290URX6	GNMA GNMI SF 618002 X	24.917056	568	141.48	141.48	141.48
Collateral			USD	USD	1.000	36290URZ1	GNMA GNMI SF 618004 X	31.556489	4,542	1,433.40	1,433.40	1,433.40
Collateral			USD	USD	1.000	36290UXL5	GNMA GNMI SF 618183 X	17.937197	49	8.74	8.74	8.74
Collateral			USD	USD	1.000	36290VDN1	GNMA GNMI SF 618509 X	3.586776	223	7.98	7.98	7.98
Collateral			USD	USD	1.000	36290VJX3	GNMA GNMI SF 618678 X	6.610613	58	3.81	3.81	3.81
Collateral			USD	USD	1.000	36290VKU7	GNMA GNMI SF 618707 X	3.030660	1,204	36.47	36.47	36.47
Collateral			USD	USD	1.000	36290VKV5	GNMA GNMI SF 618708 X	2.238726	380	8.50	8.50	8.50
Collateral			USD	USD	1.000	36290VNF7	GNMA GNMI SF 618790 X	7.654210	313	23.98	23.98	23.98
Collateral			USD	USD	1.000	36290VPT5	GNMA GNII SF 618834 C	6.623464	178	11.77	11.77	11.77
Collateral			USD	USD	1.000	36290VPW8	GNMA GNMI SF 618837 X	2.106096	3,438	72.41	72.41	72.41
Collateral			USD	USD	1.000	36290VQM9	GNMA GNMI SF 618860 X	1.159961	908	10.54	10.54	10.54
Collateral			USD	USD	1.000	36290X4C1	GNMA GNMI SF 621019 X	3.637550	2,954	107.44	107.44	107.44
Collateral			USD	USD	1.000	36290XHR4	GNMA GNMI SF 620440 X	3.797041	1,266	48.08	48.08	48.08
Collateral			USD	USD	1.000	36290XLN8	GNMA GNMI SF 620533 X	5.979600	28	1.70	1.70	1.70
Collateral			USD	USD	1.000	36290XMR8	GNMA GNMI SF 620568 X	7.966663	1,363	108.56	108.56	108.56
Collateral			USD	USD	1.000	36290XPM6	GNMA GNMI SF 620628 X	1.854422	137	2.54	2.54	2.54
Collateral			USD	USD	1.000	36290XPY0	GNMA GNMI SF 620639 X	7.213764	62	4.51	4.51	4.51
Collateral			USD	USD	1.000	36290Y6N3	GNMA GNMI SF 621977 X	5.262458	0	0.02	0.02	0.02
Collateral			USD	USD	1.000	36290YF37	GNMA GNMI SF 621286 X	1.505629	5,417	81.56	81.56	81.56
Collateral			USD	USD	1.000	36290YWU8	GNMA GNMI SF 621759 X	3.449997	432	14.90	14.90	14.90
Collateral			USD	USD	1.000	36291ABK4	GNMA GNMI SF 622042 X	6.161944	1,167	71.89	71.89	71.89
Collateral			USD	USD	1.000	36291AC72	GNMA GNMI SF 622094 X	12.465077	8,404	1,047.57	1,047.57	1,047.57
Collateral			USD	USD	1.000	36291ARE1	GNMA GNMI SF 622485 X	4.244835	35,746	1,517.36	1,517.36	1,517.36
Collateral			USD	USD	1.000	36291ATX7	GNMA GNMI SF 622566 X	2.238983	204	4.58	4.58	4.58
Collateral			USD	USD	1.000	36291AV89	GNMA GNMI SF 622639 X	6.543429	40	2.60	2.60	2.60
Collateral			USD	USD	1.000	36291AW62	GNMA GNMI SF 622669 X	3.167800	28	0.90	0.90	0.90
Collateral			USD	USD	1.000	36291BHN0	GNMA GNMI SF 623137 X	8.968500	123	11.00	11.00	11.00
Collateral			USD	USD	1.000	36291C3T0	GNMA GNMI SF 624610 X	14.625915	1,154	168.79	168.79	168.79
Collateral			USD	USD	1.000	36291CK53	GNMA GNMI SF 624116 X	12.574766	2,372	298.30	298.30	298.30
Collateral			USD	USD	1.000	36291CWM3	GNMA GNMI SF 624452 X	10.142206	2,401	243.53	243.53	243.53



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Collateral			USD	USD	1.000	36291D3R2	GNMA GNMI SF 625508 X	8.213674	7,400	607.83	607.83	607.83
Collateral			USD	USD	1.000	36291EBR1	GNMA GNMI SF 625648 X	9.453530	114	10.74	10.74	10.74
Collateral			USD	USD	1.000	36291EVD0	GNMA GNMI SF 626212 X	10.981188	30	3.29	3.29	3.29
Collateral			USD	USD	1.000	36291FK98	GNMA GNMI SF 626820 X	9.750534	1,196	116.63	116.63	116.63
Collateral			USD	USD	1.000	36291FKD9	GNMA GNMI SF 626792 X	12.596860	57	7.15	7.15	7.15
Collateral			USD	USD	1.000	36291FM39	GNMA GNMI SF 626878 X	3.664757	852	31.21	31.21	31.21
Collateral			USD	USD	1.000	36291FNF1	GNMA GNMI SF 626890 X	6.198767	170	10.56	10.56	10.56
Collateral			USD	USD	1.000	36291FP69	GNMA GNMI SF 626945 X	97.046733	34	33.06	33.06	33.06
Collateral			USD	USD	1.000	36291FPA0	GNMA GNII SF 626917 C	84.927042	1,136	964.42	964.42	964.42
Collateral			USD	USD	1.000	36291FPM4	GNMA GNII SF 626928 C	99.940057	1,136	1,134.90	1,134.90	1,134.90
Collateral			USD	USD	1.000	36291FPQ5	GNMA GNMI SF 626931 X	91.649910	143	131.10	131.10	131.10
Collateral			USD	USD	1.000	36291FPY8	GNMA GNII SF 626939 C	95.402234	1,136	1,083.37	1,083.37	1,083.37
Collateral			USD	USD	1.000	36291FQB7	GNMA GNMI SF 626950 X	97.856673	1,253	1,226.39	1,226.39	1,226.39
Collateral			USD	USD	1.000	36291FQK7	GNMA GNMI SF 626958 X	96.943368	43	41.83	41.83	41.83
Collateral			USD	USD	1.000	36291FQR2	GNMA GNMI SF 626964 X	89.196532	2,425	2,162.88	2,162.88	2,162.88
Collateral			USD	USD	1.000	36291FUP1	GNMA GNMI SF 627090 X	6.527930	114	7.41	7.41	7.41
Collateral			USD	USD	1.000	36291FVN5	GNMA GNII BD 627121 C	1.508665	1,709	25.78	25.78	25.78
Collateral			USD	USD	1.000	36291GRL2	GNMA GNMI SF 627891 X	3.606080	57	2.05	2.05	2.05
Collateral			USD	USD	1.000	36291GVJ2	GNMA GNMI SF 628017 X	9.163752	79	7.22	7.22	7.22
Collateral			USD	USD	1.000	36291HT95	GNMA GNII BD 628876 C	7.558791	1,427	107.83	107.83	107.83
Collateral			USD	USD	1.000	36291JCP3	GNMA GNMI SF 629278 X	6.678141	181	12.12	12.12	12.12
Collateral			USD	USD	1.000	36291JSX9	GNMA GNMI SF 629734 X	4.701996	3,653	171.76	171.76	171.76
Collateral			USD	USD	1.000	36291JZC7	GNMA GNMI SF 629939 X	4.672223	199	9.28	9.28	9.28
Collateral			USD	USD	1.000	36291KAL1	GNMA GNMI SF 630111 X	5.345520	28	1.52	1.52	1.52
Collateral			USD	USD	1.000	36291KBY2	GNMA GNMI SF 630155 X	4.668072	1,136	53.01	53.01	53.01
Collateral			USD	USD	1.000	36291KDS3	GNMA GNII SF 630213 C	39.839259	199	79.46	79.46	79.46
Collateral			USD	USD	1.000	36291KH42	GNMA GNII SF 630351 C	84.446843	71	60.14	60.14	60.14
Collateral			USD	USD	1.000	36291KQ42	GNMA GNII SF 630575 C	35.445878	1,454	515.21	515.21	515.21
Collateral			USD	USD	1.000	36291L4W2	GNMA GNII SF 631837 C	20.367144	657	133.82	133.82	133.82
Collateral			USD	USD	1.000	36291L6D2	GNMA GNMI SF 631868 X	6.723640	28	1.91	1.91	1.91
Collateral			USD	USD	1.000	36291LA96	GNMA GNMI SF 631032 X	20.033606	1,157	231.75	231.75	231.75
Collateral			USD	USD	1.000	36291LCZ6	GNMA GNMI SF 631088 X	6.398380	114	7.27	7.27	7.27
Collateral			USD	USD	1.000	36291LFV2	GNMA GNMI SF 631180 X	8.986200	28	2.55	2.55	2.55
Collateral			USD	USD	1.000	36291LHK4	GNMA GNMI SF 631234 X	4.529368	127	5.77	5.77	5.77
Collateral			USD	USD	1.000	36291LJP1	GNMA GNMI SF 631270 X	12.087040	28	3.43	3.43	3.43
Collateral			USD	USD	1.000	36291LTB1	GNMA GNMI SF 631546 X	17.440376	3,010	525.03	525.03	525.03
Collateral			USD	USD	1.000	36291NUN9	GNMA GNMI SF 633389 X	13.690500	34	4.66	4.66	4.66



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Collateral			USD	USD	1.000	36291P3S3	GNMA GNMI SF 634509 X	18.572387	28	5.28	5.28	5.28
Collateral			USD	USD	1.000	36291PE28	GNMA GNII SF 633853 C	25.640281	276	70.80	70.80	70.80
Collateral			USD	USD	1.000	36291PG26	GNMA GNII SF 633917 C	50.032416	152	75.88	75.88	75.88
Collateral			USD	USD	1.000	36291PGK6	GNMA GNII SF 633902 C	32.554077	199	64.75	64.75	64.75
Collateral			USD	USD	1.000	36291PKC9	GNMA GNII SF 633991 C	30.759618	161	49.45	49.45	49.45
Collateral			USD	USD	1.000	36291PL87	GNMA GNII SF 634051 C	85.577349	74	63.05	63.05	63.05
Collateral			USD	USD	1.000	36291PNJ1	GNMA GNII SF 634093 C	53.110794	302	160.20	160.20	160.20
Collateral			USD	USD	1.000	36291PP83	GNMA GNII SF 634147 C	85.578555	101	86.21	86.21	86.21
Collateral			USD	USD	1.000	36291PRH1	GNMA GNII SF 634188 C	24.822922	428	106.29	106.29	106.29
Collateral			USD	USD	1.000	36291Q3D4	GNMA GNMI SF 635396 X	3.027720	28	0.86	0.86	0.86
Collateral			USD	USD	1.000	36291QS62	GNMA GNMI SF 635141 X	101.100862	12,825	12,966.61	12,966.61	12,966.61
Collateral			USD	USD	1.000	36291QS96	GNMA GNMI SF 635144 X	104.694259	8,770	9,181.98	9,181.98	9,181.98
Collateral			USD	USD	1.000	36291QSD7	GNMA GNII SF 635116 C	109.341610	1,437	1,571.54	1,571.54	1,571.54
Collateral			USD	USD	1.000	36291QTB0	GNMA GNMI SF 635146 X	107.557720	2,194	2,359.44	2,359.44	2,359.44
Collateral			USD	USD	1.000	36291SDL1	GNMA GNMI SF 636507 X	23.221840	28	6.59	6.59	6.59
Collateral			USD	USD	1.000	36291SE22	GNMA GNMI SF 636553 X	25.536337	108	27.55	27.55	27.55
Collateral			USD	USD	1.000	36291SPW4	GNMA GNMI SF 636837 X	6.776393	111	7.54	7.54	7.54
Collateral			USD	USD	1.000	36291TEX2	GNMA GNII SF 637450 C	82.252698	49	40.34	40.34	40.34
Collateral			USD	USD	1.000	36291TGM4	GNMA GNII SF 637504 C	46.524191	220	102.26	102.26	102.26
Collateral			USD	USD	1.000	36291THH4	GNMA GNII SF 637532 C	82.140570	64	52.72	52.72	52.72
Collateral			USD	USD	1.000	36291TLB2	GNMA GNII SF 637622 C	42.997595	126	54.00	54.00	54.00
Collateral			USD	USD	1.000	36291TMG0	GNMA GNII SF 637659 C	30.201340	314	94.92	94.92	94.92
Collateral			USD	USD	1.000	36291UG74	GNMA GNMI SF 638422 X	10.155490	458	46.48	46.48	46.48
Collateral			USD	USD	1.000	36291UMB8	GNMA GNMI SF 638554 X	37.469104	142	53.19	53.19	53.19
Collateral			USD	USD	1.000	36291UPT6	GNMA GNMI SF 638634 X	23.336894	1,165	271.79	271.79	271.79
Collateral			USD	USD	1.000	36291V6R9	GNMA GNII SF 639980 C	51.149877	387	197.96	197.96	197.96
Collateral			USD	USD	1.000	36291VDM2	GNMA GNMI SF 639208 X	5.742800	57	3.26	3.26	3.26
Collateral			USD	USD	1.000	36291W3E9	GNMA GNII SF 640797 C	82.728078	122	101.20	101.20	101.20
Collateral			USD	USD	1.000	36291W5J6	GNMA GNII SF 640849 C	42.471343	139	59.23	59.23	59.23
Collateral			USD	USD	1.000	36291WBS9	GNMA GNII SF 640049 C	23.878075	262	62.51	62.51	62.51
Collateral			USD	USD	1.000	36291WD99	GNMA GNMI SF 640128 X	5.268150	72	3.79	3.79	3.79
Collateral			USD	USD	1.000	36291WE31	GNMA GNMI SF 640154 X	30.495441	2,267	691.32	691.32	691.32
Collateral			USD	USD	1.000	36291WEU1	GNMA GNMI SF 640147 X	9.937667	111	11.05	11.05	11.05
Collateral			USD	USD	1.000	36291XBC2	GNMA GNMI SF 640935 X	5.670020	114	6.44	6.44	6.44
Collateral			USD	USD	1.000	36291XLS6	GNMA GNII SF 641237 C	19.471261	382	74.45	74.45	74.45
Collateral			USD	USD	1.000	36291YDS3	GNMA GNMI SF 641913 X	11.292125	91	10.26	10.26	10.26
Collateral			USD	USD	1.000	36291YFH5	GNMA GNMI SF 641968 X	8.067740	57	4.58	4.58	4.58



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Collateral			USD	USD	1.000	36291YGQ4	GNMA GNMI SF 642007 X	10.734417	795	85.30	85.30	85.30
Collateral			USD	USD	1.000	36291YHE0	GNMA GNMI SF 642029 X	6.264713	29	1.79	1.79	1.79
Collateral			USD	USD	1.000	36291YL88	GNMA GNMI SF 642151 X	8.679852	103	8.92	8.92	8.92
Collateral			USD	USD	1.000	36291YLR6	GNMA GNMI SF 642136 X	3.229433	203	6.56	6.56	6.56
Collateral			USD	USD	1.000	36291YTE7	GNMA GNMI SF 642349 X	7.735219	90	6.99	6.99	6.99
Collateral			USD	USD	1.000	36292AL22	GNMA GNII SF 643045 C	21.598094	369	79.72	79.72	79.72
Collateral			USD	USD	1.000	36292AN95	GNMA GNII SF 643116 C	52.223508	214	111.88	111.88	111.88
Collateral			USD	USD	1.000	36292ANM6	GNMA GNII SF 643096 C	84.539319	265	223.73	223.73	223.73
Collateral			USD	USD	1.000	36292BE93	GNMA GNMI SF 643760 X	9.879754	1,704	168.39	168.39	168.39
Collateral			USD	USD	1.000	36292BEU6	GNMA GNMI SF 643747 X	6.147930	420	25.83	25.83	25.83
Collateral			USD	USD	1.000	36292CFF6	GNMA GNMI SF 644666 X	5.085000	28	1.44	1.44	1.44
Collateral			USD	USD	1.000	36292CPU2	GNMA GNMI SF 644935 X	3.050810	568	17.32	17.32	17.32
Collateral			USD	USD	1.000	36292CQQ0	GNMA GNMI SF 644963 X	11.008590	114	12.50	12.50	12.50
Collateral			USD	USD	1.000	36292CRA4	GNMA GNMI SF 644981 X	3.368887	242	8.14	8.14	8.14
Collateral			USD	USD	1.000	36292CRN6	GNMA GNMI SF 644993 X	16.049809	182	29.22	29.22	29.22
Collateral			USD	USD	1.000	36292CSN5	GNMA GNMI SF 645025 X	16.378655	441	72.16	72.16	72.16
Collateral			USD	USD	1.000	36292CUD4	GNMA GNII SF 645080 C	30.264174	787	238.04	238.04	238.04
Collateral			USD	USD	1.000	36292CVP6	GNMA GNII SF 645122 C	44.477982	451	200.67	200.67	200.67
Collateral			USD	USD	1.000	36292CXV1	GNMA GNII SF 645192 C	20.061066	466	93.44	93.44	93.44
Collateral			USD	USD	1.000	36292DK92	GNMA GNMI SF 645720 X	8.106352	2,424	196.50	196.50	196.50
Collateral			USD	USD	1.000	36292DXT4	GNMA GNMI SF 646090 X	2.964680	28	0.84	0.84	0.84
Collateral			USD	USD	1.000	36292DXW7	GNMA GNMI SF 646093 X	3.668620	3,273	120.07	120.07	120.07
Collateral			USD	USD	1.000	36292E2H2	GNMA GNII SF 647076 C	59.447459	266	158.29	158.29	158.29
Collateral			USD	USD	1.000	36292E4E7	GNMA GNII SF 647121 C	21.252809	515	109.55	109.55	109.55
Collateral			USD	USD	1.000	36292E5M8	GNMA GNII SF 647152 C	20.762940	303	62.87	62.87	62.87
Collateral			USD	USD	1.000	36292E6C9	GNMA GNII SF 647167 C	31.338160	361	113.27	113.27	113.27
Collateral			USD	USD	1.000	36292EM64	GNMA GNMI SF 646681 X	7.318241	59	4.32	4.32	4.32
Collateral			USD	USD	1.000	36292ENA4	GNMA GNMI SF 646685 X	3.512316	9,711	341.07	341.07	341.07
Collateral			USD	USD	1.000	36292ENB2	GNMA GNMI SF 646686 X	3.743221	927	34.69	34.69	34.69
Collateral			USD	USD	1.000	36292EP79	GNMA GNMI SF 646746 X	8.493309	8,776	745.38	745.38	745.38
Collateral			USD	USD	1.000	36292ER28	GNMA GNMI SF 646805 X	5.611560	28	1.59	1.59	1.59
Collateral			USD	USD	1.000	36292EWJ5	GNMA GNII SF 646949 C	19.769191	325	64.18	64.18	64.18
Collateral			USD	USD	1.000	36292EXU9	GNMA GNII SF 646991 C	12.978839	824	106.89	106.89	106.89
Collateral			USD	USD	1.000	36292EZR4	GNMA GNII SF 647052 C	33.652001	684	230.22	230.22	230.22
Collateral			USD	USD	1.000	36292FBK2	GNMA GNII SF 647242 C	22.106855	1,092	241.36	241.36	241.36
Collateral			USD	USD	1.000	36292FC21	GNMA GNMI SF 647289 X	12.153642	168	20.47	20.47	20.47
Collateral			USD	USD	1.000	36292FJL2	GNMA GNMI SF 647467 X	7.727632	2	0.13	0.13	0.13



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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	36292FNQ6	GNMA GNMI SF 647599 X	7.730049	37	2.87	2.87	2.87
Collateral			USD	USD	1.000	36292GBR5	GNMA GNMI SF 648148 X	2.572119	200	5.14	5.14	5.14
Collateral			USD	USD	1.000	36292GCA1	GNMA GNMI SF 648165 X	8.868857	657	58.30	58.30	58.30
Collateral			USD	USD	1.000	36292HG64	GNMA GNMI SF 649221 X	5.335420	114	6.06	6.06	6.06
Collateral			USD	USD	1.000	36292HP64	GNMA GNMI SF 649445 X	10.530933	34	3.59	3.59	3.59
Collateral			USD	USD	1.000	36292HRH8	GNMA GNMI SF 649488 X	8.526339	29	2.44	2.44	2.44
Collateral			USD	USD	1.000	36292HVR1	GNMA GNII SF 649624 C	34.514906	719	248.32	248.32	248.32
Collateral			USD	USD	1.000	36292HWE9	GNMA GNII SF 649645 C	26.164308	612	160.20	160.20	160.20
Collateral			USD	USD	1.000	36292HXLW8	GNMA GNII SF 649693 C	17.486449	446	78.00	78.00	78.00
Collateral			USD	USD	1.000	36292HYV9	GNMA GNII SF 649724 C	37.060467	383	141.96	141.96	141.96
Collateral			USD	USD	1.000	36292HYY3	GNMA GNII SF 649727 C	40.423169	448	181.12	181.12	181.12
Collateral			USD	USD	1.000	36292JXS3	GNMA GNII SF 650589 C	42.607312	187	79.71	79.71	79.71
Collateral			USD	USD	1.000	36292JYN3	GNMA GNII SF 650617 C	46.838790	268	125.40	125.40	125.40
Collateral			USD	USD	1.000	36292JYS2	GNMA GNII SF 650621 C	20.728982	503	104.24	104.24	104.24
Collateral			USD	USD	1.000	36292KAE6	GNMA GNII BD 650805 C	33.659728	706	237.66	237.66	237.66
Collateral			USD	USD	1.000	36292KB96	GNMA GNII SF 650864 C	89.200727	92	81.70	81.70	81.70
Collateral			USD	USD	1.000	36292LE8	GNMA GNMI SF 652593 X	3.958414	266	10.52	10.52	10.52
Collateral			USD	USD	1.000	36292LAJ3	GNMA GNMI SF 651709 X	4.535927	312	14.17	14.17	14.17
Collateral			USD	USD	1.000	36292LAM6	GNMA GNMI SF 651712 X	23.965846	199	47.63	47.63	47.63
Collateral			USD	USD	1.000	36292LCT9	GNMA GNMI SF 651782 X	22.315583	738	164.72	164.72	164.72
Collateral			USD	USD	1.000	36292LDU5	GNMA GNMI SF 651815 X	6.782195	2,840	192.58	192.58	192.58
Collateral			USD	USD	1.000	36292LEX8	GNMA GNMI SF 651850 X	4.858313	131	6.34	6.34	6.34
Collateral			USD	USD	1.000	36292LJ96	GNMA GNMI SF 651988 X	8.333212	691	57.59	57.59	57.59
Collateral			USD	USD	1.000	36292LK60	GNMA GNMI SF 652017 X	5.512511	1,192	65.73	65.73	65.73
Collateral			USD	USD	1.000	36292LSP0	GNMA GNMI SF 652226 X	4.219784	511	21.56	21.56	21.56
Collateral			USD	USD	1.000	36292LT95	GNMA GNII SF 652276 C	22.378713	234	52.27	52.27	52.27
Collateral			USD	USD	1.000	36292LX33	GNMA GNII SF 652398 C	30.611783	241	73.65	73.65	73.65
Collateral			USD	USD	1.000	36292MDS8	GNMA GNMI SF 652713 X	6.530125	414	27.04	27.04	27.04
Collateral			USD	USD	1.000	36292N6W5	GNMA GNMI SF 654385 X	9.537677	1,047	99.88	99.88	99.88
Collateral			USD	USD	1.000	36292N7M6	GNMA GNMI SF 654400 X	4.461038	465	20.76	20.76	20.76
Collateral			USD	USD	1.000	36292NFR6	GNMA GNMI SF 653676 X	3.866347	283	10.95	10.95	10.95
Collateral			USD	USD	1.000	36292NUF5	GNMA GNII SF 654082 C	32.271148	424	136.80	136.80	136.80
Collateral			USD	USD	1.000	36292NWD8	GNMA GNII SF 654144 C	16.095290	537	86.42	86.42	86.42
Collateral			USD	USD	1.000	36292NX96	GNMA GNII SF 654204 C	40.591861	163	66.03	66.03	66.03
Collateral			USD	USD	1.000	36294N4W5	GNMA GNMI SF 655237 X	5.069907	951	48.24	48.24	48.24
Collateral			USD	USD	1.000	36294N5V6	GNMA GNMI SF 655260 X	10.932355	236	25.75	25.75	25.75
Collateral			USD	USD	1.000	36294N7H5	GNMA GNMI SF 655296 X	5.812796	555	32.27	32.27	32.27



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Collateral			USD	USD	1.000	36294NA40	GNMA GNMI SF 654427 X	9.589939	91	8.70	8.70	8.70
Collateral			USD	USD	1.000	36294NA99	GNMA GNMI SF 654432 X	6.506998	846	55.07	55.07	55.07
Collateral			USD	USD	1.000	36294NMW5	GNMA GNMI SF 654773 X	6.567607	175	11.49	11.49	11.49
Collateral			USD	USD	1.000	36294P5Q2	GNMA GNMI SF 656155 X	4.561804	968	44.17	44.17	44.17
Collateral			USD	USD	1.000	36294P6K4	GNMA GNMI SF 656174 X	4.113827	116	4.79	4.79	4.79
Collateral			USD	USD	1.000	36294P7G2	GNMA GNMI SF 656195 X	4.699210	365	17.13	17.13	17.13
Collateral			USD	USD	1.000	36294PJJ3	GNMA GNMI SF 655565 X	3.907060	176	6.86	6.86	6.86
Collateral			USD	USD	1.000	36294PZ55	GNMA GNMI SF 656064 X	5.473779	2,059	112.69	112.69	112.69
Collateral			USD	USD	1.000	36294Q6D8	GNMA GNMI SF 657068 X	4.172061	330	13.75	13.75	13.75
Collateral			USD	USD	1.000	36294Q6Z9	GNMA GNMI SF 657088 X	3.728955	399	14.86	14.86	14.86
Collateral			USD	USD	1.000	36294QAN1	GNMA GNMI SF 656213 X	3.204342	688	22.05	22.05	22.05
Collateral			USD	USD	1.000	36294QAV3	GNMA GNMI SF 656220 X	5.844666	303	17.73	17.73	17.73
Collateral			USD	USD	1.000	36294QDE8	GNMA GNMI SF 656301 X	9.348263	478	44.70	44.70	44.70
Collateral			USD	USD	1.000	36294QDK4	GNMA GNMI SF 656306 X	4.162947	202	8.42	8.42	8.42
Collateral			USD	USD	1.000	36294QKC4	GNMA GNMI SF 656491 X	1.524980	114	1.73	1.73	1.73
Collateral			USD	USD	1.000	36294RBT5	GNMA GNMI SF 657150 X	4.861236	505	24.53	24.53	24.53
Collateral			USD	USD	1.000	36294RFC8	GNMA GNMI SF 657263 X	5.583371	387	21.58	21.58	21.58
Collateral			USD	USD	1.000	36294RHX0	GNMA GNMI SF 657346 X	14.919800	57	8.47	8.47	8.47
Collateral			USD	USD	1.000	36294RN70	GNMA GNMI SF 657514 X	7.605900	57	4.32	4.32	4.32
Collateral			USD	USD	1.000	36294S4S3	GNMA GNMI SF 658833 X	31.149725	91	28.30	28.30	28.30
Collateral			USD	USD	1.000	36294S4W4	GNMA GNMI SF 658837 X	2.643207	440	11.63	11.63	11.63
Collateral			USD	USD	1.000	36294SAU1	GNMA GNMI SF 658019 X	4.095675	184	7.54	7.54	7.54
Collateral			USD	USD	1.000	36294SC96	GNMA GNMI SF 658096 X	4.131783	2,756	113.88	113.88	113.88
Collateral			USD	USD	1.000	36294SCV7	GNMA GNMI SF 658084 X	3.293117	68	2.24	2.24	2.24
Collateral			USD	USD	1.000	36294SD38	GNMA GNMI SF 658122 X	2.751798	862	23.72	23.72	23.72
Collateral			USD	USD	1.000	36294SDH7	GNMA GNMI SF 658104 X	0.650637	313	2.04	2.04	2.04
Collateral			USD	USD	1.000	36294SFX0	GNMA GNMI SF 658182 X	3.603894	1,387	49.99	49.99	49.99
Collateral			USD	USD	1.000	36294SJB4	GNMA GNMI SF 658258 X	3.656626	2,877	105.19	105.19	105.19
Collateral			USD	USD	1.000	36294SRL3	GNMA GNMI SF 658491 X	5.716205	50	2.86	2.86	2.86
Collateral			USD	USD	1.000	36294SRU3	GNMA GNMI SF 658499 X	5.017638	29	1.43	1.43	1.43
Collateral			USD	USD	1.000	36294SS57	GNMA GNMI SF 658540 X	2.109000	815	17.19	17.19	17.19
Collateral			USD	USD	1.000	36294ST31	GNMA GNMI SF 658570 X	2.461926	3,359	82.69	82.69	82.69
Collateral			USD	USD	1.000	36294ST49	GNMA GNMI SF 658571 X	3.533135	859	30.36	30.36	30.36
Collateral			USD	USD	1.000	36294SVK0	GNMA GNMI SF 658618 X	3.092763	91	2.81	2.81	2.81
Collateral			USD	USD	1.000	36294T2N4	GNMA GNMI SF 659681 X	3.522820	196	6.89	6.89	6.89
Collateral			USD	USD	1.000	36294T2R5	GNMA GNMI SF 659684 X	9.720150	151	14.72	14.72	14.72
Collateral			USD	USD	1.000	36294T3G8	GNMA GNMI SF 659699 X	6.237683	143	8.95	8.95	8.95



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Collateral			USD	USD	1.000	36294T3P8	GNMA GNMI SF 659706 X	5.769547	379	21.84	21.84	21.84
Collateral			USD	USD	1.000	36294T4B8	GNMA GNMI SF 659718 X	6.215756	296	18.40	18.40	18.40
Collateral			USD	USD	1.000	36294T4E2	GNMA GNMI SF 659721 X	5.610855	908	50.97	50.97	50.97
Collateral			USD	USD	1.000	36294T4N2	GNMA GNMI SF 659729 X	7.878536	307	24.16	24.16	24.16
Collateral			USD	USD	1.000	36294T4V4	GNMA GNMI SF 659736 X	4.347949	193	8.41	8.41	8.41
Collateral			USD	USD	1.000	36294TGQ2	GNMA GNMI SF 659107 X	8.218798	57	4.66	4.66	4.66
Collateral			USD	USD	1.000	36294TMK8	GNMA GNMI SF 659262 X	3.641719	168	6.12	6.12	6.12
Collateral			USD	USD	1.000	36294TYH2	GNMA GNMI SF 659612 X	6.684299	185	12.36	12.36	12.36
Collateral			USD	USD	1.000	36294TYS8	GNMA GNMI SF 659621 X	5.975797	343	20.49	20.49	20.49
Collateral			USD	USD	1.000	36294TYU3	GNMA GNMI SF 659623 X	5.260420	724	38.08	38.08	38.08
Collateral			USD	USD	1.000	36294TYW9	GNMA GNMI SF 659625 X	3.054643	295	9.02	9.02	9.02
Collateral			USD	USD	1.000	36294TZN8	GNMA GNMI SF 659649 X	2.716393	630	17.11	17.11	17.11
Collateral			USD	USD	1.000	36294TZP3	GNMA GNMI SF 659650 X	7.532977	91	6.84	6.84	6.84
Collateral			USD	USD	1.000	36294UAR3	GNMA GNMI SF 659816 X	5.373460	57	3.05	3.05	3.05
Collateral			USD	USD	1.000	36294UHS4	GNMA GNMI SF 660041 X	10.393569	6,772	703.86	703.86	703.86
Collateral			USD	USD	1.000	36294UUN0	GNMA GNMI SF 660389 X	47.469285	645	306.12	306.12	306.12
Collateral			USD	USD	1.000	36294V3W8	GNMA GNMI SF 661513 X	3.911322	328	12.82	12.82	12.82
Collateral			USD	USD	1.000	36294V4Q0	GNMA GNMI SF 661531 X	6.339200	488	30.93	30.93	30.93
Collateral			USD	USD	1.000	36294V4T4	GNMA GNMI SF 661534 X	12.742820	114	14.47	14.47	14.47
Collateral			USD	USD	1.000	36294V7C8	GNMA GNMI SF 661591 X	4.488264	52	2.33	2.33	2.33
Collateral			USD	USD	1.000	36294VL40	GNMA GNMI SF 661047 X	11.298555	227	25.66	25.66	25.66
Collateral			USD	USD	1.000	36294WQN1	GNMA GNMI SF 662061 X	2.446110	254	6.21	6.21	6.21
Collateral			USD	USD	1.000	36294XK62	GNMA GNMI SF 662817 X	1.711205	1,121	19.19	19.19	19.19
Collateral			USD	USD	1.000	36294XR99	GNMA GNMI SF 663012 X	22.172936	638	141.57	141.57	141.57
Collateral			USD	USD	1.000	36294YNL4	GNMA GNMI SF 663795 X	2.891566	326	9.44	9.44	9.44
Collateral			USD	USD	1.000	36295ACQ6	GNMA GNMI SF 664379 X	5.533680	142	7.85	7.85	7.85
Collateral			USD	USD	1.000	36295AD51	GNMA GNMI SF 664424 X	2.927351	432	12.64	12.64	12.64
Collateral			USD	USD	1.000	36295ADH5	GNMA GNMI SF 664404 X	6.255981	119	7.46	7.46	7.46
Collateral			USD	USD	1.000	36295CFL0	GNMA GNMI SF 666271 X	63.326027	33	20.67	20.67	20.67
Collateral			USD	USD	1.000	36295CJS1	GNMA GNMI SF 666373 X	33.922174	1,945	659.89	659.89	659.89
Collateral			USD	USD	1.000	36295CK26	GNMA GNMI SF 666413 X	65.753400	79	52.04	52.04	52.04
Collateral			USD	USD	1.000	36295DD22	GNMA GNMI SF 667121 X	32.726915	331	108.38	108.38	108.38
Collateral			USD	USD	1.000	36295DEU9	GNMA GNMI SF 667147 X	49.999438	370	184.84	184.84	184.84
Collateral			USD	USD	1.000	36295DEV7	GNMA GNMI SF 667148 X	12.499338	1,335	166.82	166.82	166.82
Collateral			USD	USD	1.000	36295DFY0	GNMA GNMI SF 667183 X	16.018803	511	81.93	81.93	81.93
Collateral			USD	USD	1.000	36295DFZ7	GNMA GNMI SF 667184 X	11.091902	1,071	118.81	118.81	118.81
Collateral			USD	USD	1.000	36295DG86	GNMA GNMI SF 667223 X	29.303814	815	238.82	238.82	238.82



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Collateral			USD	USD	1.000	36295DG94	GNMA GNMI SF 667224 X	17.461437	864	150.79	150.79	150.79
Collateral			USD	USD	1.000	36295DHS1	GNMA GNMI SF 667241 X	13.522679	688	93.02	93.02	93.02
Collateral			USD	USD	1.000	36295DJ26	GNMA GNMI SF 667281 X	68.407641	339	232.24	232.24	232.24
Collateral			USD	USD	1.000	36295DJE0	GNMA GNMI SF 667261 X	7.038691	552	38.87	38.87	38.87
Collateral			USD	USD	1.000	36295DJZ3	GNMA GNMI SF 667280 X	23.884553	725	173.24	173.24	173.24
Collateral			USD	USD	1.000	36295DLC1	GNMA GNMI SF 667323 X	6.669628	1,794	119.67	119.67	119.67
Collateral			USD	USD	1.000	36295DX87	GNMA GNMI SF 667703 X	4.538343	565	25.65	25.65	25.65
Collateral			USD	USD	1.000	36295ERY5	GNMA GNMI SF 668403 X	3.926762	398	15.64	15.64	15.64
Collateral			USD	USD	1.000	36295FDJ0	GNMA GNMI SF 668905 X	1.515231	15	0.22	0.22	0.22
Collateral			USD	USD	1.000	36295FJM7	GNMA GNMI SF 669068 X	7.424083	2,273	168.72	168.72	168.72
Collateral			USD	USD	1.000	36295FKE3	GNMA GNMI SF 669093 X	4.923992	568	27.96	27.96	27.96
Collateral			USD	USD	1.000	36295G3F7	GNMA GNMI SF 670498 X	7.488120	85	6.38	6.38	6.38
Collateral			USD	USD	1.000	36295GKV3	GNMA GNMI SF 670008 X	88.721554	4,571	4,055.36	4,055.36	4,055.36
Collateral			USD	USD	1.000	36295GLK6	GNMA GNMI SF 670030 X	90.395693	1,640	1,482.90	1,482.90	1,482.90
Collateral			USD	USD	1.000	36295GP63	GNMA GNMI SF 670145 X	1.551320	28	0.44	0.44	0.44
Collateral			USD	USD	1.000	36295GRQ7	GNMA GNMI SF 670195 X	22.847960	57	12.97	12.97	12.97
Collateral			USD	USD	1.000	36295GTZ5	GNMA GNMI SF 670268 X	9.884340	57	5.61	5.61	5.61
Collateral			USD	USD	1.000	36295GZU9	GNMA GNMI SF 670455 X	6.438450	114	7.31	7.31	7.31
Collateral			USD	USD	1.000	36295HA91	GNMA GNMI SF 670632 X	6.572556	3,100	203.78	203.78	203.78
Collateral			USD	USD	1.000	36295HBD1	GNMA GNMI SF 670636 X	23.875673	472	112.80	112.80	112.80
Collateral			USD	USD	1.000	36295HLH1	GNMA GNMI SF 670928 X	3.760667	7	0.26	0.26	0.26
Collateral			USD	USD	1.000	36295HLY4	GNMA GNMI SF 670943 X	7.189586	823	59.19	59.19	59.19
Collateral			USD	USD	1.000	36295HR93	GNMA GNMI SF 671112 X	3.151914	29	0.92	0.92	0.92
Collateral			USD	USD	1.000	36295HRG7	GNMA GNMI SF 671087 X	5.698051	1,016	57.92	57.92	57.92
Collateral			USD	USD	1.000	36295HRW2	GNMA GNMI SF 671101 X	7.828686	654	51.17	51.17	51.17
Collateral			USD	USD	1.000	36295HRX0	GNMA GNMI SF 671102 X	4.711883	68	3.21	3.21	3.21
Collateral			USD	USD	1.000	36295HUF5	GNMA GNMI SF 671182 X	3.550052	6,703	237.95	237.95	237.95
Collateral			USD	USD	1.000	36295HWN6	GNMA GNMI SF 671253 X	12.493882	927	115.84	115.84	115.84
Collateral			USD	USD	1.000	36295HYU8	GNMA GNMI SF 671323 X	4.829157	7,272	351.20	351.20	351.20
Collateral			USD	USD	1.000	36295HYW4	GNMA GNMI SF 671325 X	5.996085	4,088	245.13	245.13	245.13
Collateral			USD	USD	1.000	36295JA48	GNMA GNMI SF 671527 X	2.120832	345	7.31	7.31	7.31
Collateral			USD	USD	1.000	36295JLN4	GNMA GNMI SF 671833 X	14.848059	2,327	345.48	345.48	345.48
Collateral			USD	USD	1.000	36295JPQ3	GNMA GNMI SF 671931 X	32.973058	427	140.86	140.86	140.86
Collateral			USD	USD	1.000	36295JQM1	GNMA GNMI SF 671960 X	11.681290	573	66.89	66.89	66.89
Collateral			USD	USD	1.000	36295JRF5	GNMA GNMI SF 671986 X	43.280734	345	149.33	149.33	149.33
Collateral			USD	USD	1.000	36295JS98	GNMA GNMI SF 672044 X	52.942977	656	347.34	347.34	347.34
Collateral			USD	USD	1.000	36295JUS3	GNMA GNMI SF 672093 X	9.865572	795	78.39	78.39	78.39



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Collateral			USD	USD	1.000	36295JUT1	GNMA GNMI SF 672094 X	39.745277	396	157.36	157.36	157.36
Collateral			USD	USD	1.000	36295JXL5	GNMA GNMI SF 672183 X	93.925919	161	151.09	151.09	151.09
Collateral			USD	USD	1.000	36295JZ33	GNMA GNMI SF 672262 X	51.794210	273	141.20	141.20	141.20
Collateral			USD	USD	1.000	36295KAQ6	GNMA GNMI SF 672415 X	4.013464	4,287	172.04	172.04	172.04
Collateral			USD	USD	1.000	36295KG98	GNMA GNMI SF 672624 X	6.650178	14,608	971.44	971.44	971.44
Collateral			USD	USD	1.000	36295KGC1	GNMA GNMI SF 672595 X	14.380950	45	6.53	6.53	6.53
Collateral			USD	USD	1.000	36295KKU6	GNMA GNMI SF 672707 X	14.787660	57	8.40	8.40	8.40
Collateral			USD	USD	1.000	36295KKY8	GNMA GNMI SF 672711 X	11.881707	4,236	503.31	503.31	503.31
Collateral			USD	USD	1.000	36295KMM2	GNMA GNMI SF 672764 X	8.636826	1,306	112.79	112.79	112.79
Collateral			USD	USD	1.000	36295KQZ9	GNMA GNMI SF 672872 X	3.590841	694	24.92	24.92	24.92
Collateral			USD	USD	1.000	36295KVA8	GNMA GNMI SF 673009 X	6.585635	227	14.96	14.96	14.96
Collateral			USD	USD	1.000	36295LAQ4	GNMA GNMI SF 673315 X	98.592503	68	67.11	67.11	67.11
Collateral			USD	USD	1.000	36295LDB4	GNMA GNII SF 673398 C	99.916432	7,285	7,279.23	7,279.23	7,279.23
Collateral			USD	USD	1.000	36295LS93	GNMA GNMI SF 673844 X	28.516570	68	19.28	19.28	19.28
Collateral			USD	USD	1.000	36295LTZ4	GNMA GNMI SF 673868 X	49.631207	1,278	634.21	634.21	634.21
Collateral			USD	USD	1.000	36295LXU0	GNMA GNII SF 673991 C	103.515653	2,093	2,166.86	2,166.86	2,166.86
Collateral			USD	USD	1.000	36295LYQ8	GNMA GNII SF 674019 C	101.215667	155,374	157,262.97	157,262.97	157,262.97
Collateral			USD	USD	1.000	36295M5X3	GNMA GNMI SF 675062 X	4.065537	184	7.48	7.48	7.48
Collateral			USD	USD	1.000	36295M6A2	GNMA GNMI SF 675065 X	14.620421	1,542	225.40	225.40	225.40
Collateral			USD	USD	1.000	36295MG60	GNMA GNMI SF 674421 X	5.841307	2,181	127.39	127.39	127.39
Collateral			USD	USD	1.000	36295MJL4	GNMA GNMI SF 674467 X	9.202789	68	6.28	6.28	6.28
Collateral			USD	USD	1.000	36295MLD9	GNMA GNMI SF 674524 X	4.531700	57	2.57	2.57	2.57
Collateral			USD	USD	1.000	36295N2H9	GNMA GNMI SF 675876 X	13.927982	315	43.81	43.81	43.81
Collateral			USD	USD	1.000	36295NA31	GNMA GNMI SF 675126 X	16.974084	284	48.19	48.19	48.19
Collateral			USD	USD	1.000	36295NA72	GNMA GNMI SF 675130 X	4.770425	1,307	62.37	62.37	62.37
Collateral			USD	USD	1.000	36295NG92	GNMA GNMI SF 675324 X	6.072614	2,271	137.92	137.92	137.92
Collateral			USD	USD	1.000	36295NHF7	GNMA GNMI SF 675330 X	3.589967	7,571	271.79	271.79	271.79
Collateral			USD	USD	1.000	36295NJV0	GNMA GNMI SF 675376 X	7.361881	1,674	123.22	123.22	123.22
Collateral			USD	USD	1.000	36295NM20	GNMA GNMI SF 675477 X	8.254908	20,840	1,720.36	1,720.36	1,720.36
Collateral			USD	USD	1.000	36295NNM5	GNMA GNMI SF 675496 X	5.389850	3,955	213.17	213.17	213.17
Collateral			USD	USD	1.000	36295NNU7	GNMA GNMI SF 675503 X	9.052580	3,405	308.22	308.22	308.22
Collateral			USD	USD	1.000	36295NR90	GNMA GNMI SF 675612 X	4.325140	170	7.37	7.37	7.37
Collateral			USD	USD	1.000	36295P2T8	GNMA GNMI SF 676786 X	7.643100	5,041	385.30	385.30	385.30
Collateral			USD	USD	1.000	36295P2V3	GNMA GNMI SF 676788 X	4.327812	320	13.87	13.87	13.87
Collateral			USD	USD	1.000	36295P6T4	GNMA GNMI SF 676882 X	3.286359	5,850	192.26	192.26	192.26
Collateral			USD	USD	1.000	36295PJ60	GNMA GNMI SF 676285 X	3.143149	1,448	45.52	45.52	45.52
Collateral			USD	USD	1.000	36295PKY7	GNMA GNMI SF 676311 X	6.921215	6,553	453.54	453.54	453.54



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Collateral			USD	USD	1.000	36295PTK8	GNMA GNMI SF 676554 X	3.373353	3,634	122.58	122.58	122.58
Collateral			USD	USD	1.000	36295PUN0	GNMA GNMI SF 676589 X	1.392923	714	9.94	9.94	9.94
Collateral			USD	USD	1.000	36295PYU0	GNMA GNMI SF 676723 X	2.900631	76	2.21	2.21	2.21
Collateral			USD	USD	1.000	36295PYX4	GNMA GNMI SF 676726 X	55.420976	795	440.55	440.55	440.55
Collateral			USD	USD	1.000	36295QA42	GNMA GNMI SF 676927 X	5.277636	7,823	412.87	412.87	412.87
Collateral			USD	USD	1.000	36295QAS9	GNMA GNMI SF 676917 X	9.856309	16,197	1,596.42	1,596.42	1,596.42
Collateral			USD	USD	1.000	36295QDX5	GNMA GNMI SF 677018 X	3.297781	474	15.63	15.63	15.63
Collateral			USD	USD	1.000	36295QFE5	GNMA GNMI SF 677065 X	21.778771	1,460	318.05	318.05	318.05
Collateral			USD	USD	1.000	36295QHL7	GNMA GNMI SF 677135 X	15.514697	3,355	520.53	520.53	520.53
Collateral			USD	USD	1.000	36295QJ84	GNMA GNMI SF 677187 X	18.429323	6,813	1,255.68	1,255.68	1,255.68
Collateral			USD	USD	1.000	36295QKS8	GNMA GNMI SF 677205 X	5.260649	5,187	272.85	272.85	272.85
Collateral			USD	USD	1.000	36295QNH9	GNMA GNMI SF 677292 X	20.090108	110	22.11	22.11	22.11
Collateral			USD	USD	1.000	36295QRE2	GNMA GNMI SF 677385 X	22.392521	6,214	1,391.43	1,391.43	1,391.43
Collateral			USD	USD	1.000	36295RKX5	GNMA GNMI SF 678110 X	9.062428	951	86.18	86.18	86.18
Collateral			USD	USD	1.000	36295SKW5	GNMA GNMI SF 679009 X	14.930940	628	93.69	93.69	93.69
Collateral			USD	USD	1.000	36295SL38	GNMA GNMI SF 679046 X	89.811589	303	272.51	272.51	272.51
Collateral			USD	USD	1.000	36295SUM6	GNMA GNMI SF 679288 X	92.123934	143	131.72	131.72	131.72
Collateral			USD	USD	1.000	36295SZD1	GNMA GNMI SF 679440 X	4.344717	6	0.25	0.25	0.25
Collateral			USD	USD	1.000	36295TQ31	GNMA GNMI SF 680074 X	5.921480	114	6.72	6.72	6.72
Collateral			USD	USD	1.000	36295U6V8	GNMA GNMI SF 681384 X	27.467231	155	42.69	42.69	42.69
Collateral			USD	USD	1.000	36295UBW0	GNMA GNMI SF 680553 X	5.796350	231	13.39	13.39	13.39
Collateral			USD	USD	1.000	36295UC74	GNMA GNMI SF 680594 X	6.291509	125	7.86	7.86	7.86
Collateral			USD	USD	1.000	36295UCG4	GNMA GNMI SF 680571 X	24.069911	764	184.00	184.00	184.00
Collateral			USD	USD	1.000	36295UCP4	GNMA GNMI SF 680578 X	10.574802	1,600	169.24	169.24	169.24
Collateral			USD	USD	1.000	36295UCY5	GNMA GNMI SF 680587 X	17.006575	45	7.72	7.72	7.72
Collateral			USD	USD	1.000	36295UDM0	GNMA GNMI SF 680608 X	2.620833	98	2.56	2.56	2.56
Collateral			USD	USD	1.000	36295V7B9	GNMA GNMI SF 682290 X	3.431627	604	20.73	20.73	20.73
Collateral			USD	USD	1.000	36295VGG8	GNMA GNMI SF 681599 X	12.889551	213	27.51	27.51	27.51
Collateral			USD	USD	1.000	36295VKT5	GNMA GNMI SF 681706 X	23.465676	307	72.07	72.07	72.07
Collateral			USD	USD	1.000	36295VSB6	GNMA GNMI SF 681914 X	5.479700	45	2.49	2.49	2.49
Collateral			USD	USD	1.000	36295W3E5	GNMA GNMI SF 683097 X	3.865227	237	9.15	9.15	9.15
Collateral			USD	USD	1.000	36295W6K8	GNMA GNMI SF 683174 X	5.392711	3,038	163.81	163.81	163.81
Collateral			USD	USD	1.000	36295WMT1	GNMA GNMI SF 682670 X	4.844717	341	16.50	16.50	16.50
Collateral			USD	USD	1.000	36295WPR2	GNMA GNMI SF 682732 X	5.486186	619	33.95	33.95	33.95
Collateral			USD	USD	1.000	36295WPS0	GNMA GNMI SF 682733 X	10.041500	45	4.56	4.56	4.56
Collateral			USD	USD	1.000	36295WU54	GNMA GNMI SF 682904 X	37.685316	1,449	546.17	546.17	546.17
Collateral			USD	USD	1.000	36295WX44	GNMA GNMI SF 682999 X	11.835338	1,363	161.28	161.28	161.28



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Collateral			USD	USD	1.000	36295WXY8	GNMA GNMI SF 682995 X	11.960644	308	36.86	36.86	36.86
Collateral			USD	USD	1.000	36295WZT7	GNMA GNMI SF 683054 X	11.655073	29	3.36	3.36	3.36
Collateral			USD	USD	1.000	36295XJJ5	GNMA GNMI SF 683465 X	68.409660	400	273.71	273.71	273.71
Collateral			USD	USD	1.000	36295XZB4	GNMA GNMI SF 683938 X	5.623549	116	6.54	6.54	6.54
Collateral			USD	USD	1.000	36295YE41	GNMA GNMI SF 684255 X	34.159726	1,705	582.58	582.58	582.58
Collateral			USD	USD	1.000	36295YTM5	GNMA GNMI SF 684656 X	3.847342	592	22.79	22.79	22.79
Collateral			USD	USD	1.000	36295YVV2	GNMA GNMI SF 684728 X	7.405372	2,648	196.08	196.08	196.08
Collateral			USD	USD	1.000	36295YWZ2	GNMA GNMI SF 684764 X	8.055605	4,961	399.66	399.66	399.66
Collateral			USD	USD	1.000	36295YZH9	GNMA GNMI SF 684844 X	10.307726	574	59.20	59.20	59.20
Collateral			USD	USD	1.000	36296A6P4	GNMA GNMI SF 685878 X	18.157603	458	83.10	83.10	83.10
Collateral			USD	USD	1.000	36296A6T6	GNMA GNMI SF 685882 X	4.892780	11,308	553.28	553.28	553.28
Collateral			USD	USD	1.000	36296B4U3	GNMA GNMI SF 686735 X	4.221720	57	2.40	2.40	2.40
Collateral			USD	USD	1.000	36296B5C2	GNMA GNII SF 686743 C	9.902892	1,022	101.21	101.21	101.21
Collateral			USD	USD	1.000	36296B6D9	GNMA GNMI SF 686768 X	11.227700	57	6.37	6.37	6.37
Collateral			USD	USD	1.000	36296BBP6	GNMA GNMI SF 685946 X	10.271620	57	5.83	5.83	5.83
Collateral			USD	USD	1.000	36296BCJ9	GNMA GNMI SF 685973 X	3.564650	114	4.05	4.05	4.05
Collateral			USD	USD	1.000	36296BEK4	GNMA GNMI SF 686038 X	5.868755	292	17.13	17.13	17.13
Collateral			USD	USD	1.000	36296BP30	GNMA GNMI SF 686342 X	8.017827	414	33.17	33.17	33.17
Collateral			USD	USD	1.000	36296CKA7	GNMA GNMI SF 687089 X	1.997191	2	0.03	0.03	0.03
Collateral			USD	USD	1.000	36296CLJ7	GNMA GNMI SF 687129 X	1.442445	1,050	15.15	15.15	15.15
Collateral			USD	USD	1.000	36296DAH1	GNMA GNMI SF 687708 X	26.116063	2,101	548.65	548.65	548.65
Collateral			USD	USD	1.000	36296DAK4	GNMA GNMI SF 687710 X	12.977277	327	42.49	42.49	42.49
Collateral			USD	USD	1.000	36296DED6	GNMA GNMI SF 687832 X	4.481099	908	40.69	40.69	40.69
Collateral			USD	USD	1.000	36296DG77	GNMA GNMI SF 687922 X	5.068230	1,511	76.60	76.60	76.60
Collateral			USD	USD	1.000	36296DG85	GNMA GNMI SF 687923 X	3.831720	181	6.93	6.93	6.93
Collateral			USD	USD	1.000	36296DLC0	GNMA GNMI SF 688023 X	5.315846	95	5.06	5.06	5.06
Collateral			USD	USD	1.000	36296DLE6	GNMA GNMI SF 688025 X	4.370100	114	4.96	4.96	4.96
Collateral			USD	USD	1.000	36296DLL0	GNMA GNMI SF 688031 X	3.716314	1,061	39.44	39.44	39.44
Collateral			USD	USD	1.000	36296DLY2	GNMA GNMI SF 688043 X	6.961698	568	39.53	39.53	39.53
Collateral			USD	USD	1.000	36296DM88	GNMA GNMI SF 688083 X	30.337918	130	39.32	39.32	39.32
Collateral			USD	USD	1.000	36296DN46	GNMA GNMI SF 688111 X	5.698040	28	1.62	1.62	1.62
Collateral			USD	USD	1.000	36296DP28	GNMA GNMI SF 688141 X	7.722479	5,484	423.52	423.52	423.52
Collateral			USD	USD	1.000	36296DP44	GNMA GNMI SF 688143 X	5.034445	3,792	190.89	190.89	190.89
Collateral			USD	USD	1.000	36296DQQ4	GNMA GNMI SF 688163 X	6.486553	140	9.06	9.06	9.06
Collateral			USD	USD	1.000	36296FAQ6	GNMA GNMI SF 689515 X	9.628598	2,109	203.04	203.04	203.04
Collateral			USD	USD	1.000	36296FBL6	GNMA GNMI SF 689543 X	6.687425	4,883	326.55	326.55	326.55
Collateral			USD	USD	1.000	36296FBV4	GNMA GNMI SF 689552 X	8.115860	114	9.22	9.22	9.22



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Collateral			USD	USD	1.000	36296FNC3	GNMA GNMI SF 689887 X	20.201327	313	63.18	63.18	63.18
Collateral			USD	USD	1.000	36296FSH7	GNMA GNMI SF 690020 X	5.795240	28	1.65	1.65	1.65
Collateral			USD	USD	1.000	36296FU76	GNMA GNMI SF 690106 X	19.945950	191	38.14	38.14	38.14
Collateral			USD	USD	1.000	36296FV75	GNMA GNMI SF 690138 X	16.907616	1,764	298.18	298.18	298.18
Collateral			USD	USD	1.000	36296G6P1	GNMA GNMI SF 691278 X	1.914520	28	0.54	0.54	0.54
Collateral			USD	USD	1.000	36296GRH6	GNMA GNMI SF 690888 X	6.975934	6,822	475.88	475.88	475.88
Collateral			USD	USD	1.000	36296HAD1	GNMA GNMI SF 691304 X	4.055234	2,585	104.83	104.83	104.83
Collateral			USD	USD	1.000	36296HHA0	GNMA GNMI SF 691525 X	11.782603	1,136	133.80	133.80	133.80
Collateral			USD	USD	1.000	36296HHC6	GNMA GNMI SF 691527 X	10.809926	1,147	123.94	123.94	123.94
Collateral			USD	USD	1.000	36296HKZ1	GNMA GNMI SF 691612 X	16.218827	1,365	221.41	221.41	221.41
Collateral			USD	USD	1.000	36296JDH5	GNMA GNMI SF 692304 X	10.937430	3,499	382.72	382.72	382.72
Collateral			USD	USD	1.000	36296JDQ5	GNMA GNMI SF 692311 X	3.788042	273	10.32	10.32	10.32
Collateral			USD	USD	1.000	36296JEM3	GNMA GNMI SF 692340 X	11.578791	219	25.37	25.37	25.37
Collateral			USD	USD	1.000	36296JF91	GNMA GNMI SF 692392 X	9.137091	2,222	203.03	203.03	203.03
Collateral			USD	USD	1.000	36296JFP5	GNMA GNMI SF 692374 X	7.231427	48	3.47	3.47	3.47
Collateral			USD	USD	1.000	36296JJ97	GNMA GNMI SF 692488 X	24.049011	1,034	248.65	248.65	248.65
Collateral			USD	USD	1.000	36296JLF0	GNMA GNMI SF 692526 X	13.476362	1,568	211.28	211.28	211.28
Collateral			USD	USD	1.000	36296JTK1	GNMA GNMI SF 692754 X	14.176886	52	7.39	7.39	7.39
Collateral			USD	USD	1.000	36296JWR2	GNMA GNMI SF 692856 X	31.426565	1,987	624.53	624.53	624.53
Collateral			USD	USD	1.000	36296KQ96	GNMA GNMI SF 693580 X	9.210682	860	79.18	79.18	79.18
Collateral			USD	USD	1.000	36296M5F1	GNMA GNMI SF 695746 X	14.539994	589	85.63	85.63	85.63
Collateral			USD	USD	1.000	36296MDE5	GNMA GNMI SF 695001 X	19.010738	107	20.35	20.35	20.35
Collateral			USD	USD	1.000	36296NNB8	GNMA GNMI SF 696186 X	3.599818	592	21.30	21.30	21.30
Collateral			USD	USD	1.000	36296NND4	GNMA GNMI SF 696188 X	25.637872	2,946	755.39	755.39	755.39
Collateral			USD	USD	1.000	36296NWS1	GNMA GNMI SF 696457 X	1.141254	3,320	37.89	37.89	37.89
Collateral			USD	USD	1.000	36296NXS0	GNMA GNMI SF 696489 X	11.097495	517	57.34	57.34	57.34
Collateral			USD	USD	1.000	36296P3E9	GNMA GNHF RF 697497 H	1.306346	115	1.50	1.50	1.50
Collateral			USD	USD	1.000	36296P7F2	GNMA GNMI SF 697594 X	3.059230	2,205	67.45	67.45	67.45
Collateral			USD	USD	1.000	36296PLZ2	GNMA GNMI SF 697044 X	3.888813	536	20.86	20.86	20.86
Collateral			USD	USD	1.000	36296PU90	GNMA GNMI SF 697308 X	25.962994	2,195	569.85	569.85	569.85
Collateral			USD	USD	1.000	36296Q2X6	GNMA GNMI SF 698390 X	34.608472	14,488	5,014.10	5,014.10	5,014.10
Collateral			USD	USD	1.000	36296Q3G2	GNMA GNMI SF 698399 X	16.315754	229	37.31	37.31	37.31
Collateral			USD	USD	1.000	36296Q4R7	GNMA GNMI SF 698432 X	6.941594	1,281	88.91	88.91	88.91
Collateral			USD	USD	1.000	36296Q6W4	GNMA GNMI SF 698485 X	12.223981	4,627	565.66	565.66	565.66
Collateral			USD	USD	1.000	36296QBK4	GNMA GNMI SF 697642 X	3.915522	16,104	630.55	630.55	630.55
Collateral			USD	USD	1.000	36296QBV0	GNMA GNMI SF 697652 X	1.632276	1,590	25.95	25.95	25.95
Collateral			USD	USD	1.000	36296QBZ1	GNMA GNMI SF 697656 X	1.783519	871	15.54	15.54	15.54



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Collateral			USD	USD	1.000	36296QDH9	GNMA GNMI SF 697704 X	1.794829	79	1.43	1.43	1.43
Collateral			USD	USD	1.000	36296QDN6	GNMA GNMI SF 697709 X	3.503827	596	20.89	20.89	20.89
Collateral			USD	USD	1.000	36296QEK1	GNMA GNMI SF 697738 X	32.978687	1,262	416.22	416.22	416.22
Collateral			USD	USD	1.000	36296QEU9	GNMA GNMI SF 697747 X	6.341254	42,274	2,680.70	2,680.70	2,680.70
Collateral			USD	USD	1.000	36296QH44	GNMA GNMI SF 697851 X	3.808822	1,120	42.66	42.66	42.66
Collateral			USD	USD	1.000	36296QH69	GNMA GNMI SF 697853 X	1.493345	42,185	629.96	629.96	629.96
Collateral			USD	USD	1.000	36296QHA0	GNMA GNMI SF 697825 X	9.408332	190	17.83	17.83	17.83
Collateral			USD	USD	1.000	36296QK32	GNMA GNMI SF 697914 X	7.858826	2,335	183.52	183.52	183.52
Collateral			USD	USD	1.000	36296QK57	GNMA GNMI SF 697916 X	5.384291	1,136	61.14	61.14	61.14
Collateral			USD	USD	1.000	36296QL31	GNMA GNMI SF 697946 X	5.706403	779	44.43	44.43	44.43
Collateral			USD	USD	1.000	36296QL49	GNMA GNMI SF 697947 X	6.913972	4,076	281.80	281.80	281.80
Collateral			USD	USD	1.000	36296QLD9	GNMA GNMI SF 697924 X	18.307039	7,949	1,455.24	1,455.24	1,455.24
Collateral			USD	USD	1.000	36296QLN7	GNMA GNMI SF 697933 X	7.256943	979	71.03	71.03	71.03
Collateral			USD	USD	1.000	36296QLZ0	GNMA GNMI SF 697944 X	5.122154	59,214	3,033.01	3,033.01	3,033.01
Collateral			USD	USD	1.000	36296QMF3	GNMA GNMI SF 697958 X	5.721545	7,325	419.07	419.07	419.07
Collateral			USD	USD	1.000	36296QMX4	GNMA GNMI SF 697974 X	16.262203	3,302	536.92	536.92	536.92
Collateral			USD	USD	1.000	36296QPM5	GNMA GNMI SF 698028 X	1.519644	40,895	621.47	621.47	621.47
Collateral			USD	USD	1.000	36296QPV5	GNMA GNMI SF 698036 X	2.121693	3,084	65.44	65.44	65.44
Collateral			USD	USD	1.000	36296QRT8	GNMA GNMI SF 698098 X	9.287257	34	3.13	3.13	3.13
Collateral			USD	USD	1.000	36296QRV3	GNMA GNMI SF 698100 X	6.437662	11,389	733.18	733.18	733.18
Collateral			USD	USD	1.000	36296QRY7	GNMA GNMI SF 698103 X	7.938244	4,487	356.18	356.18	356.18
Collateral			USD	USD	1.000	36296QV48	GNMA GNMI SF 698235 X	9.045101	6,982	631.51	631.51	631.51
Collateral			USD	USD	1.000	36296QWZ8	GNMA GNMI SF 698264 X	26.374687	239	62.96	62.96	62.96
Collateral			USD	USD	1.000	36296QXJ3	GNMA GNMI SF 698281 X	14.993181	1,214	181.97	181.97	181.97
Collateral			USD	USD	1.000	36296QYG8	GNMA GNMI SF 698311 X	36.534479	714	260.94	260.94	260.94
Collateral			USD	USD	1.000	36296R2J5	GNMA GNMI SF 699277 X	3.231691	165	5.34	5.34	5.34
Collateral			USD	USD	1.000	36296R2N6	GNMA GNMI SF 699281 X	9.306142	612	56.98	56.98	56.98
Collateral			USD	USD	1.000	36296RG76	GNMA GNMI SF 698722 X	5.807000	57	3.30	3.30	3.30
Collateral			USD	USD	1.000	36296RHZ3	GNMA GNMI SF 698748 X	8.226815	661	54.36	54.36	54.36
Collateral			USD	USD	1.000	36296RV95	GNMA GNMI SF 699140 X	18.806217	4,138	778.19	778.19	778.19
Collateral			USD	USD	1.000	36296RVE4	GNMA GNMI SF 699113 X	3.005085	5,224	156.98	156.98	156.98
Collateral			USD	USD	1.000	36296RZS9	GNMA GNMI SF 699253 X	2.894287	9,181	265.73	265.73	265.73
Collateral			USD	USD	1.000	36296SC45	GNMA GNMI SF 699491 X	8.101354	1,136	92.00	92.00	92.00
Collateral			USD	USD	1.000	36296SC86	GNMA GNMI SF 699495 X	4.891467	630	30.83	30.83	30.83
Collateral			USD	USD	1.000	36296SE35	GNMA GNMI SF 699554 X	7.288724	4,787	348.89	348.89	348.89
Collateral			USD	USD	1.000	36296SP25	GNMA GNMI SF 699841 X	7.705000	31	2.36	2.36	2.36
Collateral			USD	USD	1.000	36296TDB6	GNMA GNMI SF 700398 X	9.610347	341	32.74	32.74	32.74



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Collateral			USD	USD	1.000	36296TP98	GNMA GNMI SF 700748 X	5.221980	271	14.14	14.14	14.14
Collateral			USD	USD	1.000	36296TQV8	GNMA GNMI SF 700768 X	2.234590	341	7.61	7.61	7.61
Collateral			USD	USD	1.000	36296TRZ8	GNMA GNMI SF 700804 X	4.729756	3,023	142.97	142.97	142.97
Collateral			USD	USD	1.000	36296TSQ7	GNMA GNMI SF 700827 X	6.346005	275	17.46	17.46	17.46
Collateral			USD	USD	1.000	36296TST1	GNMA GNMI SF 700830 X	8.449724	66	5.57	5.57	5.57
Collateral			USD	USD	1.000	36296TU92	GNMA GNMI SF 700908 X	14.053880	454	63.84	63.84	63.84
Collateral			USD	USD	1.000	36296TUF8	GNMA GNMI SF 700882 X	3.480956	284	9.90	9.90	9.90
Collateral			USD	USD	1.000	36296TVE0	GNMA GNMI SF 700913 X	8.240155	1,461	120.38	120.38	120.38
Collateral			USD	USD	1.000	36296TVG5	GNMA GNMI SF 700915 X	10.735603	1,399	150.21	150.21	150.21
Collateral			USD	USD	1.000	36296TVP5	GNMA GNMI SF 700922 X	6.023849	6,067	365.45	365.45	365.45
Collateral			USD	USD	1.000	36296TVT7	GNMA GNMI SF 700926 X	5.323329	7,253	386.09	386.09	386.09
Collateral			USD	USD	1.000	36296TXF5	GNMA GNMI SF 700978 X	7.119427	339	24.14	24.14	24.14
Collateral			USD	USD	1.000	36296TYD9	GNMA GNMI SF 701008 X	3.638943	40	1.45	1.45	1.45
Collateral			USD	USD	1.000	36296U3B4	GNMA GNMI SF 701994 X	3.980640	358	14.25	14.25	14.25
Collateral			USD	USD	1.000	36296U3U2	GNMA GNMI SF 702011 X	14.693816	404	59.40	59.40	59.40
Collateral			USD	USD	1.000	36296UAU4	GNMA GNMI SF 701219 X	21.584876	1,987	428.95	428.95	428.95
Collateral			USD	USD	1.000	36296UEV8	GNMA GNMI SF 701348 X	3.214525	2,034	65.37	65.37	65.37
Collateral			USD	USD	1.000	36296UKE9	GNMA GNMI SF 701493 X	31.645295	19,942	6,310.56	6,310.56	6,310.56
Collateral			USD	USD	1.000	36296UKX7	GNMA GNMI SF 701510 X	5.632052	438	24.69	24.69	24.69
Collateral			USD	USD	1.000	36296ULZ1	GNMA GNMI SF 701544 X	11.931269	4,936	588.90	588.90	588.90
Collateral			USD	USD	1.000	36296UQU7	GNMA GNMI SF 701667 X	25.676089	2,250	577.78	577.78	577.78
Collateral			USD	USD	1.000	36296URP7	GNMA GNMI SF 701694 X	7.620900	34	2.60	2.60	2.60
Collateral			USD	USD	1.000	36296US76	GNMA GNMI SF 701742 X	22.043789	391	86.22	86.22	86.22
Collateral			USD	USD	1.000	36296UTD2	GNMA GNMI SF 701748 X	13.634381	1,703	232.24	232.24	232.24
Collateral			USD	USD	1.000	36296UUE8	GNMA GNMI SF 701781 X	12.637547	511	64.58	64.58	64.58
Collateral			USD	USD	1.000	36296UVG2	GNMA GNMI SF 701815 X	18.528768	568	105.20	105.20	105.20
Collateral			USD	USD	1.000	36296UWZ9	GNMA GNMI SF 701864 X	21.353664	568	121.24	121.24	121.24
Collateral			USD	USD	1.000	36296UXY1	GNMA GNMI SF 701895 X	20.486021	120	24.56	24.56	24.56
Collateral			USD	USD	1.000	36296V3A4	GNMA GNMI SF 702893 X	4.035654	1,262	50.92	50.92	50.92
Collateral			USD	USD	1.000	36296VV96	GNMA GNMI SF 702740 X	2.616642	5,285	138.30	138.30	138.30
Collateral			USD	USD	1.000	36296VZC5	GNMA GNMI SF 702839 X	35.124460	2,625	922.01	922.01	922.01
Collateral			USD	USD	1.000	36296WA30	GNMA GNMI SF 703026 X	44.013530	647	284.89	284.89	284.89
Collateral			USD	USD	1.000	36296WDX1	GNMA GNMI SF 703118 X	16.558446	560	92.70	92.70	92.70
Collateral			USD	USD	1.000	36296WRA6	GNMA GNMI SF 703481 X	29.726531	28	8.44	8.44	8.44
Collateral			USD	USD	1.000	36296WTF3	GNMA GNMI SF 703550 X	5.896400	34	2.01	2.01	2.01
Collateral			USD	USD	1.000	36296X5K6	GNMA GNMI SF 704750 X	30.016657	732	219.63	219.63	219.63
Collateral			USD	USD	1.000	36296X6A7	GNMA GNMI SF 704765 X	27.296064	159	43.40	43.40	43.40



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Collateral			USD	USD	1.000	36296XDG6	GNMA GNMI SF 704003 X	1.531418	5,804	88.88	88.88	88.88
Collateral			USD	USD	1.000	36296XEB6	GNMA GNMI SF 704030 X	6.677721	38	2.53	2.53	2.53
Collateral			USD	USD	1.000	36296XFB5	GNMA GNMI SF 704062 X	6.136600	18,374	1,127.54	1,127.54	1,127.54
Collateral			USD	USD	1.000	36296XJ39	GNMA GNMI SF 704182 X	8.994039	324	29.11	29.11	29.11
Collateral			USD	USD	1.000	36296XJ62	GNMA GNMI SF 704185 X	2.601807	150	3.89	3.89	3.89
Collateral			USD	USD	1.000	36296XK60	GNMA GNMI SF 704217 X	7.279931	57	4.17	4.17	4.17
Collateral			USD	USD	1.000	36296XKH6	GNMA GNMI SF 704196 X	23.603476	9,012	2,127.12	2,127.12	2,127.12
Collateral			USD	USD	1.000	36296XKM5	GNMA GNMI SF 704200 X	5.133440	57	2.91	2.91	2.91
Collateral			USD	USD	1.000	36296XMK7	GNMA GNMI SF 704262 X	9.687187	155	15.06	15.06	15.06
Collateral			USD	USD	1.000	36296XR89	GNMA GNMI SF 704411 X	7.418301	795	58.97	58.97	58.97
Collateral			USD	USD	1.000	36296XS88	GNMA GNMI SF 704443 X	26.342485	389	102.45	102.45	102.45
Collateral			USD	USD	1.000	36296XSF2	GNMA GNMI SF 704418 X	22.327888	478	106.75	106.75	106.75
Collateral			USD	USD	1.000	36296XTK0	GNMA GNMI SF 704454 X	24.460516	625	152.77	152.77	152.77
Collateral			USD	USD	1.000	36296XVA9	GNMA GNMI SF 704509 X	4.789323	148	7.07	7.07	7.07
Collateral			USD	USD	1.000	36296XWD2	GNMA GNMI SF 704544 X	7.861780	5,299	416.56	416.56	416.56
Collateral			USD	USD	1.000	36296XX33	GNMA GNMI SF 704598 X	10.031137	42,425	4,255.72	4,255.72	4,255.72
Collateral			USD	USD	1.000	36296XXQ2	GNMA GNMI SF 704587 X	22.109376	1,703	376.61	376.61	376.61
Collateral			USD	USD	1.000	36296XZY3	GNMA GNMI SF 704659 X	40.917334	1,703	696.97	696.97	696.97
Collateral			USD	USD	1.000	36296Y4R0	GNMA GNMI SF 705632 X	4.270955	62	2.64	2.64	2.64
Collateral			USD	USD	1.000	36296YB68	GNMA GNMI SF 704861 X	12.521215	1,136	142.19	142.19	142.19
Collateral			USD	USD	1.000	36296YDQ2	GNMA GNMI SF 704911 X	89.719326	298	266.97	266.97	266.97
Collateral			USD	USD	1.000	36296YKD3	GNMA GNMI SF 705092 X	14.600296	66	9.63	9.63	9.63
Collateral			USD	USD	1.000	36296YLY6	GNMA GNMI SF 705143 X	12.612537	1,426	179.83	179.83	179.83
Collateral			USD	USD	1.000	36296YRU8	GNMA GNMI SF 705299 X	22.382166	1,341	300.18	300.18	300.18
Collateral			USD	USD	1.000	36296YTX0	GNMA GNMI SF 705366 X	7.774383	796	61.92	61.92	61.92
Collateral			USD	USD	1.000	36296YTY8	GNMA GNMI SF 705367 X	8.571449	4,931	422.68	422.68	422.68
Collateral			USD	USD	1.000	36297A2F9	GNMA GNMI SF 706474 X	5.510820	3,855	212.42	212.42	212.42
Collateral			USD	USD	1.000	36297A4V2	GNMA GNMI SF 706536 X	10.677320	170	18.19	18.19	18.19
Collateral			USD	USD	1.000	36297ADS9	GNMA GNMI SF 705813 X	26.934364	2,259	608.55	608.55	608.55
Collateral			USD	USD	1.000	36297AKE2	GNMA GNMI SF 705993 X	13.931312	45	6.34	6.34	6.34
Collateral			USD	USD	1.000	36297AKJ1	GNMA GNMI SF 705997 X	5.754985	3,133	180.29	180.29	180.29
Collateral			USD	USD	1.000	36297BAU5	GNMA GNMI SF 706619 X	43.625824	176	76.62	76.62	76.62
Collateral			USD	USD	1.000	36297BDL2	GNMA GNMI SF 706707 X	5.597520	670	37.50	37.50	37.50
Collateral			USD	USD	1.000	36297BRK9	GNMA GNMI SF 707090 X	12.500872	2,022	252.80	252.80	252.80
Collateral			USD	USD	1.000	36297BRT0	GNMA GNMI SF 707098 X	2.826654	92	2.60	2.60	2.60
Collateral			USD	USD	1.000	36297CJE0	GNMA GNMI SF 707761 X	25.358103	28	7.11	7.11	7.11
Collateral			USD	USD	1.000	36297CSJ9	GNMA GNMI SF 708021 X	13.722034	1,657	227.41	227.41	227.41



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Collateral			USD	USD	1.000	36297CWF2	GNMA GNMI SF 708146 X	8.855703	826	73.15	73.15	73.15
Collateral			USD	USD	1.000	36297DGF8	GNMA GNMI SF 708598 X	10.106875	30	3.07	3.07	3.07
Collateral			USD	USD	1.000	36297DJM0	GNMA GNMI SF 708668 X	13.837606	4,293	594.06	594.06	594.06
Collateral			USD	USD	1.000	36297DK22	GNMA GNMI SF 708713 X	8.244345	7,464	615.40	615.40	615.40
Collateral			USD	USD	1.000	36297DNG8	GNMA GNMI SF 708791 X	6.424717	642	41.22	41.22	41.22
Collateral			USD	USD	1.000	36297DVX2	GNMA GNII SF 709030 C	80.385346	1,351	1,086.23	1,086.23	1,086.23
Collateral			USD	USD	1.000	36297DWK9	GNMA GNMI SF 709050 X	17.154305	350	59.99	59.99	59.99
Collateral			USD	USD	1.000	36297DWW3	GNMA GNMI SF 709061 X	58.415171	78	45.28	45.28	45.28
Collateral			USD	USD	1.000	36297ECF0	GNMA GNMI SF 709370 X	33.486807	852	285.20	285.20	285.20
Collateral			USD	USD	1.000	36297EFW0	GNMA GNMI SF 709481 X	5.474314	329	18.03	18.03	18.03
Collateral			USD	USD	1.000	36297ELU7	GNMA GNMI SF 709639 X	10.577273	50	5.28	5.28	5.28
Collateral			USD	USD	1.000	36297ERH0	GNMA GNMI SF 709788 X	6.129984	8,645	529.95	529.95	529.95
Collateral			USD	USD	1.000	36297EUQ6	GNMA GNMI SF 709891 X	21.832773	3,120	681.14	681.14	681.14
Collateral			USD	USD	1.000	36297F2C5	GNMA GNMI SF 710971 X	17.637405	13,835	2,440.09	2,440.09	2,440.09
Collateral			USD	USD	1.000	36297F2V3	GNMA GNMI SF 710988 X	24.044683	4,415	1,061.63	1,061.63	1,061.63
Collateral			USD	USD	1.000	36297F3B6	GNMA GNMI SF 710994 X	35.344961	39,745	14,047.98	14,047.98	14,047.98
Collateral			USD	USD	1.000	36297F3H3	GNMA GNMI SF 711000 X	24.723437	1,136	280.75	280.75	280.75
Collateral			USD	USD	1.000	36297F3L4	GNMA GNMI SF 711003 X	28.457708	1,964	558.99	558.99	558.99
Collateral			USD	USD	1.000	36297F5C2	GNMA GNMI SF 711043 X	26.960373	170	45.92	45.92	45.92
Collateral			USD	USD	1.000	36297F6C1	GNMA GNMI SF 711067 X	32.266623	1,108	357.43	357.43	357.43
Collateral			USD	USD	1.000	36297F6D9	GNMA GNMI SF 711068 X	36.551784	1,249	456.58	456.58	456.58
Collateral			USD	USD	1.000	36297F6L1	GNMA GNMI SF 711075 X	29.204630	402	117.40	117.40	117.40
Collateral			USD	USD	1.000	36297FCL4	GNMA GNMI SF 710275 X	25.961370	227	58.96	58.96	58.96
Collateral			USD	USD	1.000	36297FDM1	GNMA GNMI SF 710308 X	38.693440	114	43.94	43.94	43.94
Collateral			USD	USD	1.000	36297FRA2	GNMA GNMI SF 710681 X	43.024479	15,723	6,764.95	6,764.95	6,764.95
Collateral			USD	USD	1.000	36297FSF0	GNMA GNMI SF 710718 X	11.723924	2,015	236.25	236.25	236.25
Collateral			USD	USD	1.000	36297FSG8	GNMA GNMI SF 710719 X	11.518309	16,754	1,929.81	1,929.81	1,929.81
Collateral			USD	USD	1.000	36297FSH6	GNMA GNMI SF 710720 X	35.670946	568	202.54	202.54	202.54
Collateral			USD	USD	1.000	36297FT28	GNMA GNMI SF 710769 X	19.528855	250	48.79	48.79	48.79
Collateral			USD	USD	1.000	36297FW99	GNMA GNMI SF 710872 X	17.274713	756	130.65	130.65	130.65
Collateral			USD	USD	1.000	36297FWM0	GNMA GNMI SF 710852 X	24.805285	681	169.01	169.01	169.01
Collateral			USD	USD	1.000	36297FWU2	GNMA GNMI SF 710859 X	26.003155	5,533	1,438.64	1,438.64	1,438.64
Collateral			USD	USD	1.000	36297FY22	GNMA GNMI SF 710929 X	30.408397	1,874	569.77	569.77	569.77
Collateral			USD	USD	1.000	36297FYZ9	GNMA GNMI SF 710928 X	31.951394	1,178	376.36	376.36	376.36
Collateral			USD	USD	1.000	36297GCX6	GNMA GNMI SF 711186 X	28.232533	169	47.75	47.75	47.75
Collateral			USD	USD	1.000	36297GCZ1	GNMA GNMI SF 711188 X	30.192957	410	123.84	123.84	123.84
Collateral			USD	USD	1.000	36297GD80	GNMA GNMI SF 711227 X	43.439009	2,271	986.57	986.57	986.57



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Collateral			USD	USD	1.000	36297GED8	GNMA GNMI SF 711232 X	35.326733	852	300.87	300.87	300.87
Collateral			USD	USD	1.000	36297GHF0	GNMA GNMI SF 711330 X	6.887300	11	0.78	0.78	0.78
Collateral			USD	USD	1.000	36297GHZ6	GNMA GNMI SF 711348 X	14.194720	93	13.16	13.16	13.16
Collateral			USD	USD	1.000	36297GJG6	GNMA GNMI SF 711363 X	21.537270	42	9.05	9.05	9.05
Collateral			USD	USD	1.000	36297GKW9	GNMA GNMI SF 711409 X	12.484554	4,911	613.17	613.17	613.17
Collateral			USD	USD	1.000	36297GP20	GNMA GNMI SF 711541 X	74.624201	148	110.77	110.77	110.77
Collateral			USD	USD	1.000	36297GPA2	GNMA GNMI SF 711517 X	50.698211	137	69.70	69.70	69.70
Collateral			USD	USD	1.000	36297GSS0	GNMA GNII SF 711629 C	38.293352	2,225	852.15	852.15	852.15
Collateral			USD	USD	1.000	36297GUA6	GNMA GNMI SF 711677 X	32.204658	1,094	352.20	352.20	352.20
Collateral			USD	USD	1.000	36297GV98	GNMA GNMI SF 711740 X	77.502268	1,047	811.69	811.69	811.69
Collateral			USD	USD	1.000	36297GW22	GNMA GNMI SF 711765 X	82.772790	164	135.94	135.94	135.94
Collateral			USD	USD	1.000	36297GWM8	GNMA GNMI SF 711752 X	88.117510	566	499.11	499.11	499.11
Collateral			USD	USD	1.000	36297GX39	GNMA GNMI SF 711798 X	71.143695	170	120.94	120.94	120.94
Collateral			USD	USD	1.000	36297GXV7	GNMA GNMI SF 711792 X	19.379726	1,776	344.22	344.22	344.22
Collateral			USD	USD	1.000	36297GYC8	GNMA GNMI SF 711807 X	79.830233	1,713	1,367.56	1,367.56	1,367.56
Collateral			USD	USD	1.000	36297GYF1	GNMA GNMI SF 711810 X	34.191071	1,365	466.67	466.67	466.67
Collateral			USD	USD	1.000	36297GYM6	GNMA GNMI SF 711816 X	86.707529	1,094	948.71	948.71	948.71
Collateral			USD	USD	1.000	36297GYP9	GNMA GNMI SF 711818 X	76.052613	1,216	924.93	924.93	924.93
Collateral			USD	USD	1.000	36297GYQ7	GNMA GNMI SF 711819 X	88.353962	1,253	1,106.74	1,106.74	1,106.74
Collateral			USD	USD	1.000	36297GYX2	GNMA GNMI SF 711826 X	69.248917	9,949	6,889.53	6,889.53	6,889.53
Collateral			USD	USD	1.000	36297GYY0	GNMA GNMI SF 711827 X	33.509585	1,187	397.71	397.71	397.71
Collateral			USD	USD	1.000	36297HAK4	GNMA GNMI SF 712010 X	21.281117	1,240	263.91	263.91	263.91
Collateral			USD	USD	1.000	36297HQP6	GNMA GNMI SF 712462 X	15.495882	47	7.31	7.31	7.31
Collateral			USD	USD	1.000	36297HW46	GNMA GNMI SF 712667 X	13.332073	553	73.76	73.76	73.76
Collateral			USD	USD	1.000	36297JPE8	GNMA GNMI SF 713321 X	9.239831	2,934	271.09	271.09	271.09
Collateral			USD	USD	1.000	36297JPS7	GNMA GNMI SF 713333 X	13.548403	2,842	385.01	385.01	385.01
Collateral			USD	USD	1.000	36297JPT5	GNMA GNMI SF 713334 X	23.198183	5,581	1,294.78	1,294.78	1,294.78
Collateral			USD	USD	1.000	36297JUA0	GNMA GNMI SF 713477 X	25.978715	2,325	603.90	603.90	603.90
Collateral			USD	USD	1.000	36297JXS8	GNMA GNMI SF 713589 X	16.675896	129	21.56	21.56	21.56
Collateral			USD	USD	1.000	36297K2L4	GNMA GNMI SF 714579 X	26.236860	62	16.37	16.37	16.37
Collateral			USD	USD	1.000	36297KCX7	GNMA GNMI SF 713886 X	42.647662	2,739	1,168.24	1,168.24	1,168.24
Collateral			USD	USD	1.000	36297KGS4	GNMA GNMI SF 714009 X	9.688449	1,764	170.87	170.87	170.87
Collateral			USD	USD	1.000	36297KLX7	GNMA GNMI SF 714142 X	52.891953	1,136	600.63	600.63	600.63
Collateral			USD	USD	1.000	36297KQ38	GNMA GNMI SF 714274 X	13.082240	28	3.71	3.71	3.71
Collateral			USD	USD	1.000	36297KQP9	GNMA GNMI SF 714262 X	19.916040	1,240	247.01	247.01	247.01
Collateral			USD	USD	1.000	36297KX48	GNMA GNMI SF 714499 X	12.299936	1,913	235.32	235.32	235.32
Collateral			USD	USD	1.000	912803BK8	USTR 6 5/8 TPRN 27	77.206000	3,217	2,483.80	2,483.80	2,483.80



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Collateral			USD	USD	1.000	912803BM4	USTR 6 1/8 TPRN 27	75.127000	1,801	1,353.23	1,353.23	1,353.23
Collateral			USD	USD	1.000	912803BP7	USTR 5 1/2 TPRN 28	73.351000	471	345.51	345.51	345.51
Collateral			USD	USD	1.000	912803BV4	USTR 5 1/4 TPRN 28	72.852000	1,032	752.01	752.01	752.01
Collateral			USD	USD	1.000	912803BW2	USTR 5 1/4 TPRN 29	72.415000	91	65.79	65.79	65.79
Collateral			USD	USD	1.000	912803DA8	USTR 5 TPRN 37	55.950000	635	355.42	355.42	355.42
Collateral			USD	USD	1.000	912803DD2	USTR 4 1/2 TPRN 38	53.403000	962	513.59	513.59	513.59
Collateral			USD	USD	1.000	912803DF7	USTR 3 1/2 TPRN 39	51.271000	3,946	2,023.29	2,023.29	2,023.29
Collateral			USD	USD	1.000	912803DG5	USTR 4 1/4 TPRN 39	50.466000	1,583	798.88	798.88	798.88
Collateral			USD	USD	1.000	912803DJ9	USTR 4 3/8 TPRN 39	49.333000	1,029	507.61	507.61	507.61
Collateral			USD	USD	1.000	912803DK6	USTR 4 5/8 TPRN 40	48.915000	1,950	953.96	953.96	953.96
Collateral			USD	USD	1.000	912803DN0	USTR 3 7/8 TPRN 40	47.772000	1,213	579.65	579.65	579.65
Collateral			USD	USD	1.000	912803DQ3	USTR 4 3/4 TPRN 41	47.142000	516	243.26	243.26	243.26
Collateral			USD	USD	1.000	912803DS9	USTR 4 3/8 TPRN 41	46.555000	2,183	1,016.26	1,016.26	1,016.26
Collateral			USD	USD	1.000	912803DU4	USTR 3 1/8 TPRN 41	45.538000	1,053	479.58	479.58	479.58
Collateral			USD	USD	1.000	912803DX8	USTR 3 TPRN 42	44.766000	2,528	1,131.60	1,131.60	1,131.60
Collateral			USD	USD	1.000	912803EE9	USTR 3 3/4 TPRN 43	43.064000	5,715	2,461.27	2,461.27	2,461.27
Collateral			USD	USD	1.000	912803EJ8	USTR 3 1/8 TPRN 44	41.553000	5,445	2,262.75	2,262.75	2,262.75
Collateral			USD	USD	1.000	912803EN9	USTR 3 TPRN 45	40.500000	1,027	415.76	415.76	415.76
Collateral			USD	USD	1.000	912803ET6	USTR 2 1/2 TPRN 46	39.361000	1,757	691.38	691.38	691.38
Collateral			USD	USD	1.000	912803EU3	USTR 2 1/4 TPRN 46	39.259000	6,689	2,626.23	2,626.23	2,626.23
Collateral			USD	USD	1.000	912803EV1	USTR 2 7/8 TPRN 46	39.045000	107	41.68	41.68	41.68
Collateral			USD	USD	1.000	912810EA2	USTR 9 1/8 BOND 18	112.118723	60,622	67,968.12	67,968.12	67,968.12
Collateral			USD	USD	1.000	912810EC8	USTR 8 7/8 BOND 19	119.491508	53,296	63,684.10	63,684.10	63,684.10
Collateral			USD	USD	1.000	912810EL8	USTR 8 BOND 21	128.900775	191,411	246,730.36	246,730.36	246,730.36
Collateral			USD	USD	1.000	912810EN4	USTR 7 5/8 BOND 22	131.322859	56,779	74,563.93	74,563.93	74,563.93
Collateral			USD	USD	1.000	912810EW4	USTR 6 BOND 26	131.108696	81,389	106,707.57	106,707.57	106,707.57
Collateral			USD	USD	1.000	912810EY0	USTR 6 1/2 BOND 26	135.823611	49,704	67,509.10	67,509.10	67,509.10
Collateral			USD	USD	1.000	912810FB9	USTR 6 1/8 BOND 27	134.448895	37,325	50,183.03	50,183.03	50,183.03
Collateral			USD	USD	1.000	912810QD3	USTR 4 3/8 BOND 39	123.325154	54,695	67,452.51	67,452.51	67,452.51
Collateral			USD	USD	1.000	912810QE1	USTR 4 5/8 BOND 40	128.846807	79,491	102,421.27	102,421.27	102,421.27
Collateral			USD	USD	1.000	912810QH4	USTR 4 3/8 BOND 40	123.434454	140,858	173,866.78	173,866.78	173,866.78
Collateral			USD	USD	1.000	912810QL5	USTR 4 1/4 BOND 40	121.259315	214,182	259,715.75	259,715.75	259,715.75
Collateral			USD	USD	1.000	912810QN1	USTR 4 3/4 BOND 41	131.448342	88,673	116,558.81	116,558.81	116,558.81
Collateral			USD	USD	1.000	912810QQ4	USTR 4 3/8 BOND 41	123.621954	112,661	139,273.83	139,273.83	139,273.83
Collateral			USD	USD	1.000	912810QU5	USTR 3 1/8 BOND 42	102.077383	74,430	75,975.75	75,975.75	75,975.75
Collateral			USD	USD	1.000	912810QX9	USTR 2 3/4 BOND 42	94.914777	103,115	97,871.63	97,871.63	97,871.63
Collateral			USD	USD	1.000	912810QY7	USTR 2 3/4 BOND 42	94.201251	234,662	221,054.42	221,054.42	221,054.42



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Collateral			USD	USD	1.000	912810QZ4	USTR 3 1/8 BOND 43	101.882183	87,477	89,123.65	89,123.65	89,123.65
Collateral			USD	USD	1.000	912810RB6	USTR 2 7/8 BOND 43	96.357390	185,270	178,521.52	178,521.52	178,521.52
Collateral			USD	USD	1.000	912810RE0	USTR 3 5/8 BOND 44	111.552624	51,920	57,918.06	57,918.06	57,918.06
Collateral			USD	USD	1.000	912810RM2	USTR 3 BOND 45	98.451028	188,249	185,332.79	185,332.79	185,332.79
Collateral			USD	USD	1.000	912810RQ3	USTR 2 1/2 BOND 46	89.258807	183,106	163,438.13	163,438.13	163,438.13
Collateral			USD	USD	1.000	912810RU4	USTR 2 7/8 BOND 46	96.294889	174,616	168,146.00	168,146.00	168,146.00
Collateral			USD	USD	1.000	9128335B2	USTR TINT 02/15/36	55.888000	4,202	2,348.64	2,348.64	2,348.64
Collateral			USD	USD	1.000	9128337T1	USTR TINT 05/15/33	61.431999	869	533.67	533.67	533.67
Collateral			USD	USD	1.000	912833QB9	USTR TINT 11/15/27	74.102000	438	324.81	324.81	324.81
Collateral			USD	USD	1.000	912833WR7	USTR TINT 11/15/28	71.691000	2,545	1,824.42	1,824.42	1,824.42
Collateral			USD	USD	1.000	912833X96	USTR TINT 11/15/35	56.238000	3,611	2,030.84	2,030.84	2,030.84
Collateral			USD	USD	1.000	912833XU9	USTR TINT 05/15/30	68.268000	2,124	1,449.77	1,449.77	1,449.77
Collateral			USD	USD	1.000	912833Y46	USTR TINT 05/15/37	53.254000	2,142	1,140.54	1,140.54	1,140.54
Collateral			USD	USD	1.000	912834AD0	USTR TINT 11/15/37	52.165000	3,154	1,645.03	1,645.03	1,645.03
Collateral			USD	USD	1.000	912834DV7	USTR TINT 05/15/39	49.210000	1,731	851.64	851.64	851.64
Collateral			USD	USD	1.000	912834HV3	USTR TINT 05/15/40	47.301000	4,279	2,023.84	2,023.84	2,023.84
Collateral			USD	USD	1.000	912834KP2	USTR TINT 08/15/41	45.041000	5,456	2,457.65	2,457.65	2,457.65
Collateral			USD	USD	1.000	912834LK2	USTR TINT 05/15/42	43.881000	809	354.79	354.79	354.79
Collateral			USD	USD	1.000	912834MD7	USTR TINT 02/15/43	42.820000	6,193	2,652.04	2,652.04	2,652.04
Collateral			USD	USD	1.000	912834MZ8	USTR TINT 11/15/43	41.704000	4,621	1,927.01	1,927.01	1,927.01
Collateral			USD	USD	1.000	912834PB8	USTR TINT 11/15/44	40.640000	3,678	1,494.80	1,494.80	1,494.80
Collateral			USD	USD	1.000	912834PM4	USTR TINT 08/15/45	39.715000	5,282	2,097.58	2,097.58	2,097.58
Collateral			USD	USD	1.000	912834PZ5	USTR TINT 02/15/46	39.326000	2,695	1,059.73	1,059.73	1,059.73
Collateral			USD	USD	1.000	912834QH4	USTR TINT 05/15/46	39.129000	1,145	447.90	447.90	447.90
Collateral			USD	USD	1.000	912834QP6	USTR TINT 08/15/46	39.014001	554	216.09	216.09	216.09
Collateral Total For Citigroup Global Markets Inc.									18,964,189	6,377,399.98	6,377,399.98	6,377,399.98
Total Collateral for Broker Citigroup Global Markets Inc.												102.04%



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Credit Suisse Securities (USA) LLC (U.S. Government Debt (Bilateral))												
Loan	484898	63655278	USD	USD	1.000	697435105	PALO ALTO NETWORKS INC	125.130000	3,850	481,750.50	481,750.50	481,750.50
Loan	484988	61693491	USD	USD	1.000	06738EAJ4	BARCLAYS PLC	109.159583	296,000	323,112.37	323,112.37	323,112.37
Loan	484988	62315021	USD	USD	1.000	444859BB7	HUMANA INC	95.894569	95,000	91,099.84	91,099.84	91,099.84
Loan	484990	63015569	USD	USD	1.000	780099CJ4	ROYAL BANK OF SCOTLAND GROUP P	94.278500	200,000	188,557.00	188,557.00	188,557.00
Loan	484990	63504513	USD	USD	1.000	26817RAB4	DYNEGY INC	87.223264	100,000	87,223.26	87,223.26	87,223.26
Loan	484992	62715553	USD	USD	1.000	863667AE1	STRYKER CORP	93.938611	465,000	436,814.54	436,814.54	436,814.54
Loan Total For Credit Suisse Securities (USA) LLC									1,159,850	1,608,557.51	1,608,557.51	1,608,557.51
Collateral			USD	USD	1.000	US912796JP55	UNITED STATES TREASURY BILL	99.821000	6,668	6,655.92	6,655.92	6,655.92
Collateral			USD	USD	1.000	US912810FF04	UNITED STATES TREASURY BOND	127.445624	156	198.85	198.85	198.85
Collateral			USD	USD	1.000	US912810QL52	UNITED STATES TREASURY BOND	121.259315	12,510	15,169.16	15,169.16	15,169.16
Collateral			USD	USD	1.000	US912810RA88	US TREASURY INFLATION INDEXED	95.594277	3,671	3,509.48	3,509.48	3,509.48
Collateral			USD	USD	1.000	US912810RF75	US TREASURY INFLATION INDEXED	112.671089	20,653	23,270.38	23,270.38	23,270.38
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	98.458928	2,845	2,801.35	2,801.35	2,801.35
Collateral			USD	USD	1.000	US912810RP57	UNITED STATES TREASURY BOND	98.431928	272,353	268,082.48	268,082.48	268,082.48
Collateral			USD	USD	1.000	US912828A70	UNITED STATES TREASURY NOTE	92.140424	32,399	29,852.14	29,852.14	29,852.14
Collateral			USD	USD	1.000	US912828A750	UNITED STATES TREASURY NOTE	101.300924	22,945	23,243.63	23,243.63	23,243.63
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	104.004785	60	62.05	62.05	62.05
Collateral			USD	USD	1.000	US912828C996	US TREASURY INFLATION INDEXED	104.382999	57,455	59,972.84	59,972.84	59,972.84
Collateral			USD	USD	1.000	US912828D234	UNITED STATES TREASURY NOTE	100.957337	3,469	3,502.52	3,502.52	3,502.52
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	101.009171	117,016	118,196.46	118,196.46	118,196.46
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	99.314696	6,087	6,045.17	6,045.17	6,045.17
Collateral			USD	USD	1.000	US912828G617	UNITED STATES TREASURY NOTE	100.240626	4,415	4,425.27	4,425.27	4,425.27
Collateral			USD	USD	1.000	US912828H862	UNITED STATES TREASURY NOTE	98.146565	5,204	5,107.50	5,107.50	5,107.50
Collateral			USD	USD	1.000	US912828J439	UNITED STATES TREASURY NOTE	99.174945	30,857	30,602.03	30,602.03	30,602.03
Collateral			USD	USD	1.000	US912828J843	UNITED STATES TREASURY NOTE	99.741750	43,752	43,638.78	43,638.78	43,638.78
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	104.163899	15,006	15,630.95	15,630.95	15,630.95
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	97.248565	2,753	2,677.66	2,677.66	2,677.66
Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	99.299599	125,877	124,995.33	124,995.33	124,995.33
Collateral			USD	USD	1.000	US912828L575	UNITED STATES TREASURY NOTE	98.308500	18,356	18,045.61	18,045.61	18,045.61
Collateral			USD	USD	1.000	US912828L997	UNITED STATES TREASURY NOTE	98.864901	6,792	6,714.66	6,714.66	6,714.66
Collateral			USD	USD	1.000	US912828M565	UNITED STATES TREASURY NOTE	98.619696	5,805	5,724.99	5,724.99	5,724.99
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	106.626083	261,585	278,918.36	278,918.36	278,918.36
Collateral			USD	USD	1.000	US912828NT32	UNITED STATES TREASURY NOTE	104.219242	14,134	14,730.56	14,730.56	14,730.56
Collateral			USD	USD	1.000	US912828P956	UNITED STATES TREASURY NOTE	99.714818	5,966	5,948.72	5,948.72	5,948.72
Collateral			USD	USD	1.000	US912828PF10	UNITED STATES TREASURY NOTE	101.150774	118,801	120,167.83	120,167.83	120,167.83



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Collateral			USD	USD	1.000	US912828PP91	US TREASURY INFLATION INDEXED	116.215387	10,438	12,130.79	12,130.79	12,130.79
Collateral			USD	USD	1.000	US912828SA95	US TREASURY INFLATION INDEXED	106.780965	17,438	18,620.78	18,620.78	18,620.78
Collateral			USD	USD	1.000	US912828SQ48	US TREASURY INFLATION INDEXED	106.643399	218,162	232,655.68	232,655.68	232,655.68
Collateral			USD	USD	1.000	US912828TE09	US TREASURY INFLATION INDEXED	105.133765	36,189	38,046.92	38,046.92	38,046.92
Collateral			USD	USD	1.000	US912828UB41	UNITED STATES TREASURY NOTE	98.813418	44,330	43,803.98	43,803.98	43,803.98
Collateral			USD	USD	1.000	US912828UH11	US TREASURY INFLATION INDEXED	103.652765	8,393	8,699.92	8,699.92	8,699.92
Collateral			USD	USD	1.000	US912828VB32	UNITED STATES TREASURY NOTE	97.334541	19,976	19,443.58	19,443.58	19,443.58
Collateral			USD	USD	1.000	US912828WU04	US TREASURY INFLATION INDEXED	99.645265	4,754	4,737.37	4,737.37	4,737.37
Collateral			USD	USD	1.000	US912828XF28	UNITED STATES TREASURY NOTE	100.120360	9,362	9,372.88	9,372.88	9,372.88
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	101.087296	6,594	6,666.13	6,666.13	6,666.13
Collateral			USD	USD	1.000	US912828XN51	UNITED STATES TREASURY NOTE	100.056630	9,885	9,890.36	9,890.36	9,890.36
Collateral Total For Credit Suisse Securities (USA) LLC									1,603,111	1,641,959.03	1,641,959.03	1,641,959.03
Credit Suisse Securities (USA) LLC (U.S. Government Mortgages (TriParty))												
Loan	484988	63225890	USD	USD	1.000	912810QT8	UNITED STATES TREASURY BOND	101.298467	2,358,000	2,388,617.85	2,388,617.85	2,388,617.85
Loan Total For Credit Suisse Securities (USA) LLC									2,358,000	2,388,617.85	2,388,617.85	2,388,617.85
Collateral			USD	USD	1.000	31281AD82	04.500 FGPC N30127 G	3.455596	1,325	45.78	45.78	45.78
Collateral			USD	USD	1.000	31281BC32	04.500 FGPC N30990 G	1.994986	1,656	33.04	33.04	33.04
Collateral			USD	USD	1.000	31282CBA4	04.500 FGPC M30033 G	1.413199	261	3.69	3.69	3.69
Collateral			USD	USD	1.000	31283H7M1	06.000 FGPC G01800 G	6.482233	6	0.38	0.38	0.38
Collateral			USD	USD	1.000	31283HVE2	06.000 FGPC G01513 G	1.433689	342	4.90	4.90	4.90
Collateral			USD	USD	1.000	31283HY25	06.000 FGPC G01629 G	3.691020	29	1.06	1.06	1.06
Collateral			USD	USD	1.000	31283K4D7	04.500 FGPC G11720 G	3.161820	521	16.46	16.46	16.46
Collateral			USD	USD	1.000	31283K5F1	06.000 FGPC G11746 G	0.570152	758	4.32	4.32	4.32
Collateral			USD	USD	1.000	31283K6M5	04.500 FGPC G11776 G	3.231805	359	11.60	11.60	11.60
Collateral			USD	USD	1.000	31283KLL0	06.000 FGPC G11231 G	0.021545	4,339	0.93	0.93	0.93
Collateral			USD	USD	1.000	31283KR67	06.000 FGPC G11409 G	0.040513	4,667	1.89	1.89	1.89
Collateral			USD	USD	1.000	31283KRZ3	06.000 FGPC G11404 G	0.105202	160	0.17	0.17	0.17
Collateral			USD	USD	1.000	31283KS90	05.000 FGPC G11444 G	1.041548	35	0.36	0.36	0.36
Collateral			USD	USD	1.000	31283KSU3	06.000 FGPC G11431 G	0.082338	2,338	1.92	1.92	1.92
Collateral			USD	USD	1.000	31283KSY5	05.000 FGPC G11435 G	0.484052	13	0.06	0.06	0.06
Collateral			USD	USD	1.000	31283KTA6	05.000 FGPC G11445 G	1.023253	50	0.51	0.51	0.51
Collateral			USD	USD	1.000	31283KTH1	06.500 FGPC G11452 G	0.080908	4,899	3.96	3.96	3.96
Collateral			USD	USD	1.000	31283KTZ1	05.000 FGPC G11468 G	1.079295	1,362	14.70	14.70	14.70
Collateral			USD	USD	1.000	31283KUW6	05.000 FGPC G11497 G	1.644172	6,065	99.72	99.72	99.72
Collateral			USD	USD	1.000	31283KVH8	06.000 FGPC G11516 G	0.099422	2,625	2.61	2.61	2.61



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Collateral			USD	USD	1.000	31283KWQ7	06.000 FGPC G11555 G	0.256340	637	1.63	1.63	1.63
Collateral			USD	USD	1.000	31283KXB9	06.000 FGPC G11574 G	0.225163	376	0.85	0.85	0.85
Collateral			USD	USD	1.000	31283KXF0	06.500 FGPC G11578 G	0.226533	112	0.25	0.25	0.25
Collateral			USD	USD	1.000	31283KYE2	06.000 FGPC G11609 G	0.312605	14	0.04	0.04	0.04
Collateral			USD	USD	1.000	31283KYU6	06.000 FGPC G11623 G	0.281303	955	2.69	2.69	2.69
Collateral			USD	USD	1.000	31287MRV4	06.000 FGPC C62300 G	0.786945	12	0.09	0.09	0.09
Collateral			USD	USD	1.000	31287QRZ6	06.000 FGPC C65004 G	5.174288	13	0.67	0.67	0.67
Collateral			USD	USD	1.000	31288MC98	05.500 FGPC P60096 G	0.822419	234	1.92	1.92	1.92
Collateral			USD	USD	1.000	3128CUEK8	06.000 FGPC G30138 G	0.296468	537	1.59	1.59	1.59
Collateral			USD	USD	1.000	3128CUGH3	07.000 FGPC G30200 G	0.245513	185	0.45	0.45	0.45
Collateral			USD	USD	1.000	3128CUHK5	06.500 FGPC G30234 G	2.342220	83	1.95	1.95	1.95
Collateral			USD	USD	1.000	3128CUHT6	06.500 FGPC G30242 G	4.133336	2,301	95.09	95.09	95.09
Collateral			USD	USD	1.000	3128CUJ56	05.000 FGPC G30284 G	6.069936	3,499	212.38	212.38	212.38
Collateral			USD	USD	1.000	3128CUJL1	05.000 FGPC G30267 G	5.340686	32	1.69	1.69	1.69
Collateral			USD	USD	1.000	3128CUKH8	05.000 FGPC G30296 G	6.969855	942	65.68	65.68	65.68
Collateral			USD	USD	1.000	3128CUKP0	05.000 FGPC G30302 G	6.723297	461	31.01	31.01	31.01
Collateral			USD	USD	1.000	3128CUKQ8	05.500 FGPC G30303 G	7.149288	3,802	271.78	271.78	271.78
Collateral			USD	USD	1.000	3128CUL46	05.500 FGPC G30347 G	5.788204	584	33.83	33.83	33.83
Collateral			USD	USD	1.000	3128CULH7	05.000 FGPC G30328 G	4.058032	73	2.98	2.98	2.98
Collateral			USD	USD	1.000	3128CULN4	05.000 FGPC G30333 G	3.671692	6,766	248.44	248.44	248.44
Collateral			USD	USD	1.000	3128CULQ7	04.500 FGPC G30335 G	7.475783	58	4.32	4.32	4.32
Collateral			USD	USD	1.000	3128CULW4	06.000 FGPC G30341 G	10.259006	94	9.62	9.62	9.62
Collateral			USD	USD	1.000	3128CUM37	05.500 FGPC G30378 G	6.343677	706	44.80	44.80	44.80
Collateral			USD	USD	1.000	3128CUMV5	05.000 FGPC G30372 G	4.196191	1,470	61.70	61.70	61.70
Collateral			USD	USD	1.000	3128CUN77	05.500 FGPC G30414 G	6.448283	385	24.81	24.81	24.81
Collateral			USD	USD	1.000	3128CUNG7	04.500 FGPC G30391 G	4.231557	799	33.80	33.80	33.80
Collateral			USD	USD	1.000	3128CUNK8	05.500 FGPC G30394 G	10.822245	1,261	136.50	136.50	136.50
Collateral			USD	USD	1.000	3128CUPL4	05.500 FGPC G30427 G	12.244149	2,973	363.97	363.97	363.97
Collateral			USD	USD	1.000	3128CUPM2	05.500 FGPC G30428 G	10.861183	3,005	326.42	326.42	326.42
Collateral			USD	USD	1.000	3128CUPS9	06.000 FGPC G30433 G	13.261412	616	81.69	81.69	81.69
Collateral			USD	USD	1.000	3128CUQ66	05.000 FGPC G30477 G	11.540692	667	77.03	77.03	77.03
Collateral			USD	USD	1.000	3128CUQL3	05.000 FGPC G30459 G	7.819133	12	0.91	0.91	0.91
Collateral			USD	USD	1.000	3128CUQR0	05.000 FGPC G30464 G	9.965888	390	38.83	38.83	38.83
Collateral			USD	USD	1.000	3128CURB4	04.500 FGPC G30482 G	16.103195	169	27.28	27.28	27.28
Collateral			USD	USD	1.000	3128CURC2	06.000 FGPC G30483 G	13.575400	110	14.99	14.99	14.99
Collateral			USD	USD	1.000	3128CUSL1	05.000 FGPC G30523 G	18.656228	1,162	216.72	216.72	216.72
Collateral			USD	USD	1.000	3128CUTL0	05.000 FGPC G30555 G	22.946840	532	121.98	121.98	121.98



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Collateral			USD	USD	1.000	3128CUTM8	05.000 FGPC G30556 G	29.928142	195	58.31	58.31	58.31
Collateral			USD	USD	1.000	3128CUTX4	05.500 FGPC G30566 G	21.170642	1,492	315.85	315.85	315.85
Collateral			USD	USD	1.000	3128CUX35	05.000 FGPC G30698 G	61.747032	246	151.60	151.60	151.60
Collateral			USD	USD	1.000	3128CUXG6	05.000 FGPC G30679 G	48.553672	177	85.75	85.75	85.75
Collateral			USD	USD	1.000	3128DVJQ7	06.500 FGPC D92071 G	0.731044	386	2.82	2.82	2.82
Collateral			USD	USD	1.000	3128DY5W3	06.000 FGPC D95361 G	2.200259	769	16.91	16.91	16.91
Collateral			USD	USD	1.000	3128DYBA4	06.500 FGPC D94533 G	0.343654	348	1.20	1.20	1.20
Collateral			USD	USD	1.000	3128E24P8	05.000 FGPC D96230 G	14.066454	85	11.98	11.98	11.98
Collateral			USD	USD	1.000	3128E27M2	05.500 FGPC D96300 G	10.094512	128	12.88	12.88	12.88
Collateral			USD	USD	1.000	3128E2SY3	05.000 FGPC D95935 G	1.884722	102	1.91	1.91	1.91
Collateral			USD	USD	1.000	3128E2V60	05.000 FGPC D96037 G	4.310870	37	1.60	1.60	1.60
Collateral			USD	USD	1.000	3128E2VU7	05.500 FGPC D96027 G	5.451332	18	0.97	0.97	0.97
Collateral			USD	USD	1.000	3128E2VV5	05.000 FGPC D96028 G	3.651755	3,965	144.78	144.78	144.78
Collateral			USD	USD	1.000	3128E2VW3	05.500 FGPC D96029 G	4.970544	18	0.88	0.88	0.88
Collateral			USD	USD	1.000	3128E2WS1	05.000 FGPC D96057 G	6.609242	240	15.86	15.86	15.86
Collateral			USD	USD	1.000	3128E2Z41	05.000 FGPC D96163 G	6.232956	97	6.07	6.07	6.07
Collateral			USD	USD	1.000	3128E36U3	05.500 FGPC D97183 G	6.790986	1,984	134.75	134.75	134.75
Collateral			USD	USD	1.000	3128E3A20	05.500 FGPC D96325 G	2.605437	838	21.82	21.82	21.82
Collateral			USD	USD	1.000	3128E3A53	05.500 FGPC D96328 G	4.029248	842	33.92	33.92	33.92
Collateral			USD	USD	1.000	3128E3D92	05.000 FGPC D96428 G	12.074173	1,124	135.71	135.71	135.71
Collateral			USD	USD	1.000	3128E3HL1	05.000 FGPC D96535 G	15.902483	321	51.03	51.03	51.03
Collateral			USD	USD	1.000	3128E3K78	05.000 FGPC D96618 G	2.528655	976	24.69	24.69	24.69
Collateral			USD	USD	1.000	3128E3XF6	05.500 FGPC D96978 G	7.522079	187	14.05	14.05	14.05
Collateral			USD	USD	1.000	3128E42R2	05.000 FGPC D97984 G	6.923180	200	13.83	13.83	13.83
Collateral			USD	USD	1.000	3128E4AW2	05.500 FGPC D97221 G	3.043631	857	26.09	26.09	26.09
Collateral			USD	USD	1.000	3128E4GW6	05.500 FGPC D97413 G	20.954082	203	42.57	42.57	42.57
Collateral			USD	USD	1.000	3128E4LF7	05.500 FGPC D97526 G	7.186384	122	8.75	8.75	8.75
Collateral			USD	USD	1.000	3128E4NF5	05.000 FGPC D97590 G	5.293073	279	14.75	14.75	14.75
Collateral			USD	USD	1.000	3128E4Q88	05.500 FGPC D97679 G	6.667447	44	2.93	2.93	2.93
Collateral			USD	USD	1.000	3128E4XX5	05.000 FGPC D97894 G	5.341668	929	49.60	49.60	49.60
Collateral			USD	USD	1.000	3128E5JA8	04.500 FGPC D98357 G	11.985213	1,052	126.09	126.09	126.09
Collateral			USD	USD	1.000	3128E5QF9	04.500 FGPC D98554 G	27.033440	12	3.29	3.29	3.29
Collateral			USD	USD	1.000	3128E5SX8	05.000 FGPC D98634 G	8.645571	2,986	258.15	258.15	258.15
Collateral			USD	USD	1.000	3128E5SY6	05.500 FGPC D98635 G	6.663408	1,116	74.38	74.38	74.38
Collateral			USD	USD	1.000	3128E5WU9	04.000 FGPC D98759 G	5.221851	374	19.55	19.55	19.55
Collateral			USD	USD	1.000	3128E5Z28	03.500 FGPC D98861 G	50.371599	1,435	723.01	723.01	723.01
Collateral			USD	USD	1.000	3128E6AD9	03.500 FGPC D99004 G	52.700611	13	7.01	7.01	7.01



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Collateral			USD	USD	1.000	3128GQ3Q2	05.000 FGPC E88007 G	0.021415	17	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GQP54	05.000 FGPC E87644 G	0.068244	5	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GQQQ7	05.000 FGPC E87663 G	0.075704	10	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128GQU58	05.000 FGPC E87804 G	0.013715	17	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GQVB4	05.000 FGPC E87810 G	0.023183	12	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GQW31	05.000 FGPC E87866 G	0.029626	43	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128GR3Y3	05.000 FGPC E88915 G	0.109304	36	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128GRBH1	05.000 FGPC E88140 G	0.021634	14	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GRFT1	05.000 FGPC E88278 G	0.059680	66	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128GRJD2	05.000 FGPC E88360 G	0.049520	14	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128GRLA5	05.000 FGPC E88421 G	0.056061	90	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GRM71	05.000 FGPC E88482 G	0.023831	11	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GRSY6	05.000 FGPC E88635 G	0.069293	27	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GS5Y9	05.000 FGPC E89863 G	0.160945	10	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GS6U6	06.000 FGPC E89883 G	0.039756	158	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128GSDJ3	05.000 FGPC E89105 G	0.320092	37	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GSGB7	05.000 FGPC E89194 G	0.049564	70	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128GSGU5	05.000 FGPC E89211 G	0.117198	83	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128GSJ40	06.000 FGPC E89283 G	0.029351	175	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GSKE6	05.000 FGPC E89293 G	0.027827	89	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GSKV8	05.000 FGPC E89308 G	0.331082	17	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128GSL47	06.000 FGPC E89347 G	0.046615	3	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128GSLR6	06.000 FGPC E89336 G	0.066285	335	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128GSQN0	05.000 FGPC E89461 G	0.489172	5	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GSQS9	05.000 FGPC E89465 G	0.015154	1,178	0.18	0.18	0.18
Collateral			USD	USD	1.000	3128GSQT7	05.500 FGPC E89466 G	0.016803	2,601	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128GSQU4	06.000 FGPC E89467 G	0.040667	1,726	0.70	0.70	0.70
Collateral			USD	USD	1.000	3128GSQV2	06.500 FGPC E89468 G	0.063296	1,400	0.89	0.89	0.89
Collateral			USD	USD	1.000	3128GSSN8	05.000 FGPC E89525 G	0.165688	72	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GUK43	06.000 FGPC E90315 G	0.017980	107	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GUL34	06.000 FGPC E90346 G	0.181310	6	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128GUTL6	06.000 FGPC E90555 G	0.040729	239	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128GUUT7	06.000 FGPC E90594 G	0.161291	102	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GV2N9	05.000 FGPC E91681 G	0.693413	55	0.38	0.38	0.38
Collateral			USD	USD	1.000	3128GV3C2	05.000 FGPC E91695 G	0.561919	27	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GV3D0	05.000 FGPC E91696 G	0.638136	53	0.34	0.34	0.34
Collateral			USD	USD	1.000	3128GV3Z1	05.000 FGPC E91716 G	0.278451	112	0.31	0.31	0.31



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Collateral			USD	USD	1.000	3128GV7G9	05.000 FGPC E91795 G	0.384263	11	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128GVJA9	05.000 FGPC E91157 G	0.108261	14	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GVJB7	05.000 FGPC E91158 G	0.525433	11	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128GVJQ4	05.000 FGPC E91171 G	0.086873	61	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GVLF5	05.000 FGPC E91226 G	0.091297	16	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128GVLH1	05.000 FGPC E91228 G	0.201514	47	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128GVLJ7	05.000 FGPC E91229 G	0.634282	43	0.27	0.27	0.27
Collateral			USD	USD	1.000	3128GVMM9	05.000 FGPC E91264 G	0.203102	13	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128GVNL0	05.000 FGPC E91295 G	0.240610	10	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GVNM8	05.000 FGPC E91296 G	0.476936	29	0.14	0.14	0.14
Collateral			USD	USD	1.000	3128GVNN6	05.000 FGPC E91297 G	0.397063	41	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GVNX4	05.000 FGPC E91306 G	0.558537	200	1.12	1.12	1.12
Collateral			USD	USD	1.000	3128GVPM6	05.000 FGPC E91328 G	0.609361	5	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128GVPP9	05.000 FGPC E91330 G	0.054117	231	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GVQH6	05.000 FGPC E91356 G	0.199963	101	0.20	0.20	0.20
Collateral			USD	USD	1.000	3128GVRA0	05.000 FGPC E91381 G	0.168581	15	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128GVRE2	05.000 FGPC E91385 G	0.423859	13	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GVRS1	05.000 FGPC E91397 G	0.462952	10	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GVRT9	05.000 FGPC E91398 G	0.498689	38	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128GVRY8	05.000 FGPC E91403 G	0.184166	242	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128GVT83	05.000 FGPC E91475 G	0.129852	127	0.17	0.17	0.17
Collateral			USD	USD	1.000	3128GVTW0	05.000 FGPC E91465 G	0.093604	158	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GVUE8	05.000 FGPC E91481 G	0.082768	143	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GVVE7	05.000 FGPC E91513 G	0.471882	91	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128GVVF4	05.000 FGPC E91514 G	0.301307	41	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GVVJ6	05.000 FGPC E91517 G	0.539092	67	0.36	0.36	0.36
Collateral			USD	USD	1.000	3128GVVY3	05.000 FGPC E91531 G	0.261878	63	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GVW22	05.000 FGPC E91565 G	0.092976	56	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GVW89	05.000 FGPC E91571 G	0.580158	17	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128GVZV5	05.000 FGPC E91656 G	0.131467	92	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GW5Q7	05.000 FGPC E92655 G	1.962878	12	0.24	0.24	0.24
Collateral			USD	USD	1.000	3128GWAT5	05.000 FGPC E91818 G	0.403476	77	0.31	0.31	0.31
Collateral			USD	USD	1.000	3128GWAU2	05.000 FGPC E91819 G	0.465417	61	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128GWB80	05.000 FGPC E91863 G	0.600352	45	0.27	0.27	0.27
Collateral			USD	USD	1.000	3128GWBH0	05.000 FGPC E91840 G	0.254273	78	0.20	0.20	0.20
Collateral			USD	USD	1.000	3128GWC89	05.000 FGPC E91895 G	0.289443	40	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GWCL0	05.000 FGPC E91875 G	0.534163	35	0.19	0.19	0.19



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Collateral			USD	USD	1.000	3128GWCW6	05.000 FGPC E91885 G	0.827344	10	0.08	0.08	0.08
Collateral			USD	USD	1.000	3128GWDP0	05.000 FGPC E91910 G	0.457087	31	0.14	0.14	0.14
Collateral			USD	USD	1.000	3128GWEG9	05.000 FGPC E91935 G	0.548868	97	0.53	0.53	0.53
Collateral			USD	USD	1.000	3128GWEK0	05.000 FGPC E91938 G	1.098184	15	0.17	0.17	0.17
Collateral			USD	USD	1.000	3128GWEP9	05.000 FGPC E91942 G	0.223122	14	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128GWF86	05.000 FGPC E91991 G	0.512671	31	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GWFN3	05.000 FGPC E91973 G	0.426625	14	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128GWHH4	05.000 FGPC E92032 G	0.129237	33	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128GWJG4	05.000 FGPC E92063 G	0.494467	91	0.45	0.45	0.45
Collateral			USD	USD	1.000	3128GWK31	05.000 FGPC E92114 G	0.367422	41	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GWK56	05.000 FGPC E92116 G	1.077611	39	0.42	0.42	0.42
Collateral			USD	USD	1.000	3128GWMS4	05.000 FGPC E92169 G	0.976260	11	0.11	0.11	0.11
Collateral			USD	USD	1.000	3128GWP85	05.000 FGPC E92247 G	0.721047	12	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128GWQ27	05.000 FGPC E92273 G	0.594080	48	0.29	0.29	0.29
Collateral			USD	USD	1.000	3128GWQ92	05.000 FGPC E92280 G	0.542967	40	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128GWQN1	05.000 FGPC E92261 G	0.614434	31	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128GWR42	05.000 FGPC E92307 G	0.524125	35	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128GWR7F	05.000 FGPC E92286 G	0.314273	37	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GWUR7	05.000 FGPC E92392 G	0.204618	75	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GWV21	05.000 FGPC E92433 G	0.333401	96	0.32	0.32	0.32
Collateral			USD	USD	1.000	3128GWWX2	05.500 FGPC E92462 G	0.326454	974	3.18	3.18	3.18
Collateral			USD	USD	1.000	3128GWXD5	05.000 FGPC E92476 G	0.779112	13	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128GXXW3	05.000 FGPC E92493 G	0.377338	74	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128GWYS1	05.000 FGPC E92521 G	0.132563	14	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GWZQ4	05.000 FGPC E92551 G	0.714427	30	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128GX3H7	05.000 FGPC E93500 G	0.341915	63	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128GX5V4	05.000 FGPC E93560 G	0.359396	100	0.36	0.36	0.36
Collateral			USD	USD	1.000	3128GX7A8	05.000 FGPC E93589 G	0.561578	34	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128GXAX4	05.000 FGPC E92722 G	0.817747	68	0.55	0.55	0.55
Collateral			USD	USD	1.000	3128GXEA0	05.000 FGPC E92829 G	0.495493	41	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128GXEK8	05.000 FGPC E92838 G	0.530560	13	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128GXFT8	05.000 FGPC E92878 G	0.888984	35	0.31	0.31	0.31
Collateral			USD	USD	1.000	3128GXHA7	05.000 FGPC E92925 G	0.371761	58	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128GXHQ2	05.000 FGPC E92939 G	0.626397	80	0.50	0.50	0.50
Collateral			USD	USD	1.000	3128GXM52	05.000 FGPC E93080 G	0.911180	36	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128GXM60	05.000 FGPC E93081 G	0.407658	28	0.11	0.11	0.11
Collateral			USD	USD	1.000	3128GXN36	05.000 FGPC E93110 G	0.477385	93	0.45	0.45	0.45



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Collateral			USD	USD	1.000	3128GXND4	05.000 FGPC E93088 G	0.486434	33	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GXQ74	05.000 FGPC E93178 G	0.169936	48	0.08	0.08	0.08
Collateral			USD	USD	1.000	3128GXQ82	05.000 FGPC E93179 G	0.584599	14	0.08	0.08	0.08
Collateral			USD	USD	1.000	3128GXQ90	05.000 FGPC E93180 G	0.377476	67	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128GXRA6	05.000 FGPC E93181 G	0.302458	35	0.11	0.11	0.11
Collateral			USD	USD	1.000	3128GXRT5	05.000 FGPC E93198 G	0.766697	12	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128GXSA5	05.000 FGPC E93213 G	0.776024	36	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128GXST4	05.000 FGPC E93230 G	0.503473	30	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GXU53	05.000 FGPC E93304 G	0.475063	10	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GY2E3	05.000 FGPC E94373 G	0.554179	47	0.26	0.26	0.26
Collateral			USD	USD	1.000	3128GY2H6	05.000 FGPC E94376 G	1.062415	35	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128GY3K8	05.000 FGPC E94402 G	1.392617	12	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GY3P7	05.000 FGPC E94406 G	0.508546	56	0.29	0.29	0.29
Collateral			USD	USD	1.000	3128GY3Q5	05.000 FGPC E94407 G	0.404428	17	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128GY3V4	05.000 FGPC E94412 G	0.158949	36	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128GY3X0	05.000 FGPC E94414 G	0.528431	31	0.17	0.17	0.17
Collateral			USD	USD	1.000	3128GY4C5	05.000 FGPC E94419 G	0.150135	14	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GY5H3	05.000 FGPC E94448 G	0.446513	12	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GY7J7	05.000 FGPC E94497 G	0.554143	594	3.29	3.29	3.29
Collateral			USD	USD	1.000	3128GYA53	05.000 FGPC E93628 G	0.650172	53	0.34	0.34	0.34
Collateral			USD	USD	1.000	3128GYB29	05.000 FGPC E93657 G	0.288197	15	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128GYBW3	05.000 FGPC E93653 G	1.468174	33	0.48	0.48	0.48
Collateral			USD	USD	1.000	3128GYCK8	05.000 FGPC E93674 G	1.402392	34	0.48	0.48	0.48
Collateral			USD	USD	1.000	3128GYE91	05.000 FGPC E93760 G	0.903577	14	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128GYEU4	05.000 FGPC E93747 G	0.443549	11	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GYF66	05.000 FGPC E93789 G	0.531081	10	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GYF90	05.000 FGPC E93792 G	1.059331	14	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GYFN9	05.000 FGPC E93773 G	0.834234	26	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128GYG73	05.000 FGPC E93822 G	0.624365	47	0.29	0.29	0.29
Collateral			USD	USD	1.000	3128GYGG3	05.000 FGPC E93799 G	0.529213	10	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GYGV0	05.000 FGPC E93812 G	0.932066	10	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128GYHS6	05.000 FGPC E93841 G	0.120202	14	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128GYHT4	05.000 FGPC E93842 G	0.989953	38	0.38	0.38	0.38
Collateral			USD	USD	1.000	3128GYLA0	05.000 FGPC E93921 G	0.400901	65	0.26	0.26	0.26
Collateral			USD	USD	1.000	3128GYLZ5	05.000 FGPC E93944 G	2.010087	11	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128GYQC1	05.000 FGPC E94051 G	0.745160	37	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128GYQH0	05.000 FGPC E94056 G	1.031000	60	0.61	0.61	0.61



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Collateral			USD	USD	1.000	3128GYQV9	05.000 FGPC E94068 G	0.466249	50	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128GYQW7	05.000 FGPC E94069 G	0.662519	46	0.31	0.31	0.31
Collateral			USD	USD	1.000	3128GYS39	05.000 FGPC E94138 G	0.534355	69	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128GYSJ4	05.000 FGPC E94121 G	0.582864	17	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128GYSY1	05.000 FGPC E94135 G	0.442235	43	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128GYU44	05.000 FGPC E94203 G	0.575322	28	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128GYU51	05.000 FGPC E94204 G	1.009615	35	0.35	0.35	0.35
Collateral			USD	USD	1.000	3128GYUA0	05.000 FGPC E94177 G	0.467754	11	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128GYV35	05.000 FGPC E94234 G	0.817077	57	0.47	0.47	0.47
Collateral			USD	USD	1.000	3128GYVZ4	05.000 FGPC E94232 G	0.589332	47	0.27	0.27	0.27
Collateral			USD	USD	1.000	3128GYZ64	05.000 FGPC E94365 G	0.630434	11	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128GYZE7	05.000 FGPC E94341 G	1.513411	12	0.18	0.18	0.18
Collateral			USD	USD	1.000	3128H22V4	05.000 FGPC E95288 G	1.163954	10	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128H23F8	05.000 FGPC E95298 G	0.836174	66	0.55	0.55	0.55
Collateral			USD	USD	1.000	3128H24B6	05.000 FGPC E95318 G	1.004893	10	0.10	0.10	0.10
Collateral			USD	USD	1.000	3128H24C4	05.000 FGPC E95319 G	0.256825	10	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128H24E0	05.000 FGPC E95321 G	0.927074	44	0.41	0.41	0.41
Collateral			USD	USD	1.000	3128H24F7	05.000 FGPC E95322 G	1.125209	12	0.14	0.14	0.14
Collateral			USD	USD	1.000	3128H24M2	05.000 FGPC E95328 G	1.172421	42	0.50	0.50	0.50
Collateral			USD	USD	1.000	3128H26Z1	05.000 FGPC E95388 G	0.328233	106	0.35	0.35	0.35
Collateral			USD	USD	1.000	3128H27K3	05.000 FGPC E95398 G	0.016277	16	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128H27M9	05.000 FGPC E95400 G	0.321569	65	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128H2B69	05.000 FGPC E94561 G	0.732360	49	0.36	0.36	0.36
Collateral			USD	USD	1.000	3128H2B77	05.000 FGPC E94562 G	1.382031	46	0.63	0.63	0.63
Collateral			USD	USD	1.000	3128H2B85	05.000 FGPC E94563 G	1.037248	42	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128H2E41	05.000 FGPC E94655 G	1.135902	49	0.55	0.55	0.55
Collateral			USD	USD	1.000	3128H2ED1	05.000 FGPC E94632 G	0.678212	103	0.70	0.70	0.70
Collateral			USD	USD	1.000	3128H2EG4	05.000 FGPC E94635 G	1.141959	52	0.59	0.59	0.59
Collateral			USD	USD	1.000	3128H2H30	05.000 FGPC E94750 G	0.487640	75	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128H2JA2	05.000 FGPC E94757 G	0.483068	15	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128H2JR5	05.000 FGPC E94772 G	0.508885	75	0.38	0.38	0.38
Collateral			USD	USD	1.000	3128H2K28	05.000 FGPC E94813 G	0.202004	31	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128H2KB8	05.000 FGPC E94790 G	0.402398	50	0.20	0.20	0.20
Collateral			USD	USD	1.000	3128H2KH5	05.000 FGPC E94796 G	0.394582	45	0.18	0.18	0.18
Collateral			USD	USD	1.000	3128H2KZ5	05.000 FGPC E94812 G	0.298387	41	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128H2L27	05.000 FGPC E94845 G	0.480532	47	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128H2LC5	05.000 FGPC E94823 G	0.989997	48	0.47	0.47	0.47



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Collateral			USD	USD	1.000	3128H2LV3	05.000 FGPC E94840 G	0.981838	49	0.48	0.48	0.48
Collateral			USD	USD	1.000	3128H2LY7	05.000 FGPC E94843 G	0.801768	29	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128H2LZ4	05.000 FGPC E94844 G	0.501280	67	0.34	0.34	0.34
Collateral			USD	USD	1.000	3128H2M26	05.000 FGPC E94877 G	0.939529	35	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128H2MB6	05.000 FGPC E94854 G	0.435878	74	0.32	0.32	0.32
Collateral			USD	USD	1.000	3128H2NY5	05.000 FGPC E94907 G	0.607404	60	0.36	0.36	0.36
Collateral			USD	USD	1.000	3128H2PE7	05.000 FGPC E94921 G	0.731600	71	0.52	0.52	0.52
Collateral			USD	USD	1.000	3128H2PP2	05.000 FGPC E94930 G	1.182804	36	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128H2QR7	05.000 FGPC E94964 G	0.462892	49	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128H2QV8	05.000 FGPC E94968 G	1.596990	41	0.65	0.65	0.65
Collateral			USD	USD	1.000	3128H2R21	05.000 FGPC E95005 G	0.449806	110	0.49	0.49	0.49
Collateral			USD	USD	1.000	3128H2RJ4	05.000 FGPC E94989 G	0.535013	149	0.80	0.80	0.80
Collateral			USD	USD	1.000	3128H2RP0	05.000 FGPC E94994 G	0.517664	74	0.38	0.38	0.38
Collateral			USD	USD	1.000	3128H2SJ3	05.000 FGPC E95021 G	0.440268	57	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128H2SX2	05.000 FGPC E95034 G	0.387379	5	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128H2SY0	05.000 FGPC E95035 G	0.099497	16	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128H2SZ7	05.000 FGPC E95036 G	0.655550	35	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128H2TF0	05.000 FGPC E95050 G	0.892490	48	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128H2TW3	05.000 FGPC E95065 G	0.918260	61	0.56	0.56	0.56
Collateral			USD	USD	1.000	3128H2UB7	05.000 FGPC E95078 G	2.669897	13	0.36	0.36	0.36
Collateral			USD	USD	1.000	3128H2VW0	05.000 FGPC E95129 G	1.115781	70	0.78	0.78	0.78
Collateral			USD	USD	1.000	3128H2WE9	05.000 FGPC E95145 G	0.700688	13	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128H2WM1	05.000 FGPC E95152 G	0.739249	16	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128H2WS8	05.000 FGPC E95157 G	0.441235	49	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128H2X32	05.000 FGPC E95198 G	0.316288	15	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128H2XA6	05.000 FGPC E95173 G	1.327099	13	0.17	0.17	0.17
Collateral			USD	USD	1.000	3128H2YM9	05.000 FGPC E95216 G	0.355623	12	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128H2YN7	05.000 FGPC E95217 G	0.723555	13	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128H2YS6	05.000 FGPC E95221 G	1.120790	13	0.14	0.14	0.14
Collateral			USD	USD	1.000	3128H2YZ0	05.000 FGPC E95228 G	0.763451	263	2.01	2.01	2.01
Collateral			USD	USD	1.000	3128H2Z30	05.000 FGPC E95262 G	0.273283	13	0.04	0.04	0.04
Collateral			USD	USD	1.000	3128H2ZT3	05.000 FGPC E95254 G	0.618630	15	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128H2ZU0	05.000 FGPC E95255 G	1.274112	35	0.45	0.45	0.45
Collateral			USD	USD	1.000	3128H32V2	05.000 FGPC E96188 G	1.523568	10	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128H32W0	05.000 FGPC E96189 G	1.174193	37	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128H33K5	05.000 FGPC E96202 G	1.620096	534	8.66	8.66	8.66
Collateral			USD	USD	1.000	3128H33X7	05.000 FGPC E96214 G	1.278980	63	0.80	0.80	0.80



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Collateral			USD	USD	1.000	3128H33Z2	05.000 FGPC E96216 G	1.383197	5	0.07	0.07	0.07
Collateral			USD	USD	1.000	3128H3AG6	05.000 FGPC E95407 G	0.670056	112	0.75	0.75	0.75
Collateral			USD	USD	1.000	3128H3AH4	05.000 FGPC E95408 G	0.653916	62	0.41	0.41	0.41
Collateral			USD	USD	1.000	3128H3AY7	05.000 FGPC E95423 G	1.926926	45	0.86	0.86	0.86
Collateral			USD	USD	1.000	3128H3BD2	05.000 FGPC E95436 G	1.177137	49	0.58	0.58	0.58
Collateral			USD	USD	1.000	3128H3BE0	05.000 FGPC E95437 G	1.009893	64	0.65	0.65	0.65
Collateral			USD	USD	1.000	3128H3C25	05.000 FGPC E95489 G	0.132972	15	0.02	0.02	0.02
Collateral			USD	USD	1.000	3128H3CD1	05.000 FGPC E95468 G	1.785105	5	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128H3CN9	05.000 FGPC E95477 G	1.062093	5	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128H3DJ7	05.000 FGPC E95505 G	0.783895	62	0.49	0.49	0.49
Collateral			USD	USD	1.000	3128H3DS7	05.000 FGPC E95513 G	0.617337	195	1.20	1.20	1.20
Collateral			USD	USD	1.000	3128H3DX6	05.000 FGPC E95518 G	0.230297	15	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128H3EQ0	05.000 FGPC E95543 G	0.259290	11	0.03	0.03	0.03
Collateral			USD	USD	1.000	3128H3EY3	05.000 FGPC E95551 G	0.045598	14	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128H3F48	05.000 FGPC E95587 G	0.530121	63	0.34	0.34	0.34
Collateral			USD	USD	1.000	3128H3F63	05.000 FGPC E95589 G	2.101891	13	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128H3FG1	05.000 FGPC E95567 G	0.709161	35	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128H3FP1	05.000 FGPC E95574 G	0.677200	30	0.20	0.20	0.20
Collateral			USD	USD	1.000	3128H3GE5	05.000 FGPC E95597 G	1.996468	13	0.27	0.27	0.27
Collateral			USD	USD	1.000	3128H3GH8	05.000 FGPC E95600 G	1.949060	11	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128H3GR6	05.000 FGPC E95608 G	1.941625	10	0.19	0.19	0.19
Collateral			USD	USD	1.000	3128H3GY1	05.000 FGPC E95615 G	0.780185	11	0.09	0.09	0.09
Collateral			USD	USD	1.000	3128H3H20	05.000 FGPC E95649 G	0.481182	42	0.20	0.20	0.20
Collateral			USD	USD	1.000	3128H3H87	05.000 FGPC E95655 G	1.237984	14	0.18	0.18	0.18
Collateral			USD	USD	1.000	3128H3HZ7	05.000 FGPC E95648 G	0.278501	47	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128H3JS1	05.000 FGPC E95673 G	1.595416	32	0.51	0.51	0.51
Collateral			USD	USD	1.000	3128H3JT9	05.000 FGPC E95674 G	0.714376	54	0.38	0.38	0.38
Collateral			USD	USD	1.000	3128H3KA8	05.000 FGPC E95689 G	1.088247	15	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128H3KF7	05.000 FGPC E95694 G	0.304917	16	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128H3KL4	05.000 FGPC E95699 G	0.675362	93	0.63	0.63	0.63
Collateral			USD	USD	1.000	3128H3L90	05.000 FGPC E95752 G	0.535989	69	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128H3LP4	05.000 FGPC E95734 G	0.485462	52	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128H3LR0	05.000 FGPC E95736 G	0.627883	13	0.08	0.08	0.08
Collateral			USD	USD	1.000	3128H3LS8	05.000 FGPC E95737 G	0.423753	57	0.24	0.24	0.24
Collateral			USD	USD	1.000	3128H3MG3	05.000 FGPC E95759 G	1.163665	13	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128H3MN8	05.000 FGPC E95765 G	0.767399	68	0.52	0.52	0.52
Collateral			USD	USD	1.000	3128H3N56	05.000 FGPC E95812 G	0.501239	5	0.02	0.02	0.02



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Collateral			USD	USD	1.000	3128H3N72	05.000 FGPC E95814 G	1.123373	10	0.11	0.11	0.11
Collateral			USD	USD	1.000	3128H3NC1	05.000 FGPC E95787 G	0.782684	26	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128H3NR8	05.000 FGPC E95800 G	0.860008	16	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128H3Q87	05.000 FGPC E95879 G	0.998088	47	0.47	0.47	0.47
Collateral			USD	USD	1.000	3128H3QJ3	05.000 FGPC E95857 G	1.312340	17	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128H3R29	05.000 FGPC E95905 G	0.468113	10	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128H3RY9	05.000 FGPC E95903 G	0.834129	46	0.39	0.39	0.39
Collateral			USD	USD	1.000	3128H3S36	05.000 FGPC E95938 G	1.236083	10	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128H3SB8	05.000 FGPC E95914 G	0.473792	61	0.29	0.29	0.29
Collateral			USD	USD	1.000	3128H3SZ5	05.000 FGPC E95936 G	1.312052	32	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128H3W98	05.000 FGPC E96072 G	0.705764	390	2.75	2.75	2.75
Collateral			USD	USD	1.000	3128H3WF4	05.000 FGPC E96046 G	1.050111	28	0.30	0.30	0.30
Collateral			USD	USD	1.000	3128H3XU0	05.000 FGPC E96091 G	1.762782	13	0.23	0.23	0.23
Collateral			USD	USD	1.000	3128H3XW6	05.000 FGPC E96093 G	1.022702	14	0.14	0.14	0.14
Collateral			USD	USD	1.000	3128H3YJ4	05.000 FGPC E96113 G	0.913560	14	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128H43M9	04.500 FGPC E97104 G	0.726868	695	5.05	5.05	5.05
Collateral			USD	USD	1.000	3128H45V7	05.000 FGPC E97160 G	1.403008	35	0.48	0.48	0.48
Collateral			USD	USD	1.000	3128H47J2	05.000 FGPC E97197 G	1.500240	186	2.79	2.79	2.79
Collateral			USD	USD	1.000	3128H4AZ2	05.000 FGPC E96324 G	1.051353	5	0.05	0.05	0.05
Collateral			USD	USD	1.000	3128H4BS7	05.000 FGPC E96349 G	0.903884	53	0.48	0.48	0.48
Collateral			USD	USD	1.000	3128H4CF4	05.000 FGPC E96370 G	0.581001	10	0.06	0.06	0.06
Collateral			USD	USD	1.000	3128H4CH0	05.000 FGPC E96372 G	0.753041	42	0.31	0.31	0.31
Collateral			USD	USD	1.000	3128H4ES4	05.000 FGPC E96445 G	0.856214	14	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128H4HQ5	05.000 FGPC E96539 G	1.420579	128	1.82	1.82	1.82
Collateral			USD	USD	1.000	3128H4HS1	05.000 FGPC E96541 G	0.808930	129	1.04	1.04	1.04
Collateral			USD	USD	1.000	3128H4J59	05.000 FGPC E96584 G	1.270866	13	0.16	0.16	0.16
Collateral			USD	USD	1.000	3128H4JG5	05.000 FGPC E96563 G	2.216713	12	0.26	0.26	0.26
Collateral			USD	USD	1.000	3128H4JT7	05.000 FGPC E96574 G	2.119699	43	0.91	0.91	0.91
Collateral			USD	USD	1.000	3128H4KQ1	05.000 FGPC E96603 G	0.614222	53	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128H4QS1	05.000 FGPC E96765 G	0.662494	538	3.56	3.56	3.56
Collateral			USD	USD	1.000	3128H4QT9	05.500 FGPC E96766 G	0.586467	1,333	7.82	7.82	7.82
Collateral			USD	USD	1.000	3128H4ST7	05.000 FGPC E96830 G	1.874515	68	1.28	1.28	1.28
Collateral			USD	USD	1.000	3128H4XS3	04.000 FGPC E96989 G	1.076362	1,800	19.38	19.38	19.38
Collateral			USD	USD	1.000	3128H5JX5	05.000 FGPC E97478 G	2.109668	34	0.72	0.72	0.72
Collateral			USD	USD	1.000	3128H5Q90	05.000 FGPC E97680 G	1.480213	149	2.21	2.21	2.21
Collateral			USD	USD	1.000	3128H5RP3	05.000 FGPC E97694 G	1.707582	15	0.26	0.26	0.26
Collateral			USD	USD	1.000	3128H5TK2	05.000 FGPC E97754 G	1.536813	61	0.94	0.94	0.94



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Collateral			USD	USD	1.000	3128H62N3	05.000 FGPC E98881 G	1.003521	51	0.51	0.51	0.51
Collateral			USD	USD	1.000	3128H63P7	04.500 FGPC E98906 G	1.423306	580	8.26	8.26	8.26
Collateral			USD	USD	1.000	3128H6BG8	05.000 FGPC E98139 G	2.022472	45	0.91	0.91	0.91
Collateral			USD	USD	1.000	3128H6CZ5	05.000 FGPC E98188 G	1.532929	46	0.70	0.70	0.70
Collateral			USD	USD	1.000	3128H6FR0	05.000 FGPC E98276 G	1.221206	32	0.39	0.39	0.39
Collateral			USD	USD	1.000	3128H6FU3	05.000 FGPC E98279 G	1.437951	14	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128H6PN8	05.500 FGPC E98529 G	1.799952	755	13.59	13.59	13.59
Collateral			USD	USD	1.000	3128H6UM4	04.500 FGPC E98688 G	1.445465	172	2.49	2.49	2.49
Collateral			USD	USD	1.000	3128H76D9	05.000 FGPC E99868 G	0.178848	65	0.12	0.12	0.12
Collateral			USD	USD	1.000	3128H7NJ7	04.000 FGPC E99393 G	2.064504	2,556	52.77	52.77	52.77
Collateral			USD	USD	1.000	3128H7T85	05.000 FGPC E99575 G	1.749756	195	3.41	3.41	3.41
Collateral			USD	USD	1.000	3128H7TK8	05.500 FGPC E99554 G	2.171641	1,444	31.36	31.36	31.36
Collateral			USD	USD	1.000	3128K3AG2	06.000 FGPC A42707 G	4.962055	22	1.07	1.07	1.07
Collateral			USD	USD	1.000	3128K4H32	05.000 FGPC A43850 G	5.023967	2,922	146.82	146.82	146.82
Collateral			USD	USD	1.000	3128K5WR9	04.500 FGPC A45156 G	2.391483	855	20.45	20.45	20.45
Collateral			USD	USD	1.000	3128K6LA6	05.000 FGPC A45721 G	9.986739	2	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128K6VH0	05.000 FGPC A46016 G	3.001819	448	13.45	13.45	13.45
Collateral			USD	USD	1.000	3128K6WD8	05.000 FGPC A46044 G	5.805795	93	5.41	5.41	5.41
Collateral			USD	USD	1.000	3128K82C9	05.000 FGPC A47971 G	19.307700	140	27.08	27.08	27.08
Collateral			USD	USD	1.000	3128K8GK6	05.000 FGPC A47402 G	3.950347	35	1.39	1.39	1.39
Collateral			USD	USD	1.000	3128K9EW0	06.000 FGPC A48249 G	5.740198	893	51.23	51.23	51.23
Collateral			USD	USD	1.000	3128KCWG8	05.000 FGPC A50647 G	4.689826	8	0.39	0.39	0.39
Collateral			USD	USD	1.000	3128KEC68	06.000 FGPC A51893 G	7.827555	706	55.30	55.30	55.30
Collateral			USD	USD	1.000	3128KEQU0	06.000 FGPC A52267 G	0.448893	73	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128KFTR1	06.000 FGPC A53260 G	3.685019	150	5.54	5.54	5.54
Collateral			USD	USD	1.000	3128KHGR1	06.000 FGPC A54708 G	14.665531	130	19.13	19.13	19.13
Collateral			USD	USD	1.000	3128KHVV5	05.500 FGPC A55128 G	9.103578	135	12.33	12.33	12.33
Collateral			USD	USD	1.000	3128KKZG7	05.000 FGPC A57043 G	6.934368	1,984	137.58	137.58	137.58
Collateral			USD	USD	1.000	3128KLGR2	06.000 FGPC A57408 G	3.768396	104	3.93	3.93	3.93
Collateral			USD	USD	1.000	3128KLRA7	06.000 FGPC A57681 G	3.122361	168	5.23	5.23	5.23
Collateral			USD	USD	1.000	3128KLZ67	06.000 FGPC A57965 G	4.636427	978	45.35	45.35	45.35
Collateral			USD	USD	1.000	3128KMMY8	05.500 FGPC A58475 G	8.586013	351	30.11	30.11	30.11
Collateral			USD	USD	1.000	3128KNKG7	06.000 FGPC A59295 G	18.088389	25	4.51	4.51	4.51
Collateral			USD	USD	1.000	3128KRWS9	05.000 FGPC A61557 G	2.830760	2,588	73.25	73.25	73.25
Collateral			USD	USD	1.000	3128KSCD2	05.000 FGPC A61868 G	8.250213	1,097	90.52	90.52	90.52
Collateral			USD	USD	1.000	3128KSJP8	05.500 FGPC A62070 G	10.138788	1,218	123.45	123.45	123.45
Collateral			USD	USD	1.000	3128KU4Z7	06.000 FGPC A64440 G	2.186857	257	5.62	5.62	5.62



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Collateral			USD	USD	1.000	3128KU6L6	06.000 FGPC A64475 G	4.045634	6	0.24	0.24	0.24
Collateral			USD	USD	1.000	3128KUGS0	06.000 FGPC A63809 G	3.557080	466	16.59	16.59	16.59
Collateral			USD	USD	1.000	3128KULV7	06.000 FGPC A63940 G	3.017587	7	0.21	0.21	0.21
Collateral			USD	USD	1.000	3128KURV1	06.000 FGPC A64100 G	2.730565	58	1.58	1.58	1.58
Collateral			USD	USD	1.000	3128KUS73	06.000 FGPC A64142 G	6.503482	42	2.70	2.70	2.70
Collateral			USD	USD	1.000	3128KUSZ1	06.000 FGPC A64136 G	1.897991	7	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128KV3T0	06.000 FGPC A65310 G	4.288798	46	1.99	1.99	1.99
Collateral			USD	USD	1.000	3128KVB87	06.000 FGPC A64563 G	1.676555	41	0.69	0.69	0.69
Collateral			USD	USD	1.000	3128KVBR5	06.000 FGPC A64548 G	4.420259	17	0.76	0.76	0.76
Collateral			USD	USD	1.000	3128KWB28	06.000 FGPC A65457 G	11.177930	8	0.86	0.86	0.86
Collateral			USD	USD	1.000	3128KWDX8	06.000 FGPC A65518 G	2.066347	263	5.44	5.44	5.44
Collateral			USD	USD	1.000	3128KFW8	06.000 FGPC A65581 G	12.943896	6	0.83	0.83	0.83
Collateral			USD	USD	1.000	3128KWH48	06.000 FGPC A65651 G	1.677674	80	1.34	1.34	1.34
Collateral			USD	USD	1.000	3128KWH55	06.000 FGPC A65652 G	2.949504	150	4.43	4.43	4.43
Collateral			USD	USD	1.000	3128KWJ46	06.000 FGPC A65683 G	7.868057	27	2.10	2.10	2.10
Collateral			USD	USD	1.000	3128KWXXV0	06.000 FGPC A66092 G	3.340388	6	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128KWYC1	06.000 FGPC A66107 G	2.097629	8	0.18	0.18	0.18
Collateral			USD	USD	1.000	3128KXAW1	05.000 FGPC A66321 G	15.465449	155	23.98	23.98	23.98
Collateral			USD	USD	1.000	3128KXZR5	06.000 FGPC A67052 G	3.801770	86	3.25	3.25	3.25
Collateral			USD	USD	1.000	3128KYFP9	06.000 FGPC A67374 G	6.837765	489	33.44	33.44	33.44
Collateral			USD	USD	1.000	3128KYH28	06.000 FGPC A67449 G	2.042861	367	7.51	7.51	7.51
Collateral			USD	USD	1.000	3128L02Q4	06.000 FGPC A68883 G	3.223726	18	0.58	0.58	0.58
Collateral			USD	USD	1.000	3128L07K2	06.000 FGPC A68998 G	2.668131	234	6.23	6.23	6.23
Collateral			USD	USD	1.000	3128L0EN8	06.000 FGPC A68241 G	15.255216	6	0.92	0.92	0.92
Collateral			USD	USD	1.000	3128L0RE4	06.000 FGPC A68585 G	5.473448	17	0.91	0.91	0.91
Collateral			USD	USD	1.000	3128L0SP8	06.000 FGPC A68626 G	4.517825	6	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128L0SR4	06.000 FGPC A68628 G	7.758976	137	10.65	10.65	10.65
Collateral			USD	USD	1.000	3128L14P2	06.000 FGPC A69830 G	1.770067	1,138	20.15	20.15	20.15
Collateral			USD	USD	1.000	3128L15U0	06.000 FGPC A69859 G	8.939744	64	5.68	5.68	5.68
Collateral			USD	USD	1.000	3128L1JJ0	06.000 FGPC A69265 G	5.790354	36	2.08	2.08	2.08
Collateral			USD	USD	1.000	3128L1KQ2	06.000 FGPC A69303 G	2.168702	87	1.89	1.89	1.89
Collateral			USD	USD	1.000	3128L1WP1	06.000 FGPC A69654 G	3.137976	3,167	99.38	99.38	99.38
Collateral			USD	USD	1.000	3128L3JM9	05.000 FGPC A70268 G	28.627124	994	284.61	284.61	284.61
Collateral			USD	USD	1.000	3128L4TF1	06.000 FGPC A71450 G	6.454109	8	0.49	0.49	0.49
Collateral			USD	USD	1.000	3128L53T6	06.000 FGPC A72610 G	16.188663	6	0.94	0.94	0.94
Collateral			USD	USD	1.000	3128L54A6	06.000 FGPC A72617 G	20.189964	7	1.32	1.32	1.32
Collateral			USD	USD	1.000	3128L5HY0	05.000 FGPC A72047 G	5.656263	1,368	77.39	77.39	77.39



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Collateral			USD	USD	1.000	3128L5PR6	06.000 FGPC A72232 G	4.032478	7	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128L5RV5	06.000 FGPC A72300 G	2.668467	5	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128L6T74	06.000 FGPC A73274 G	14.656823	5	0.72	0.72	0.72
Collateral			USD	USD	1.000	3128L72V8	06.000 FGPC A74388 G	5.625354	6	0.32	0.32	0.32
Collateral			USD	USD	1.000	3128L7PP6	05.000 FGPC A74030 G	3.168448	24	0.77	0.77	0.77
Collateral			USD	USD	1.000	3128L8YP4	06.000 FGPC A75218 G	6.960517	6	0.42	0.42	0.42
Collateral			USD	USD	1.000	3128L9PP2	05.500 FGPC A75830 G	11.854714	584	69.29	69.29	69.29
Collateral			USD	USD	1.000	3128L9WR0	06.000 FGPC A76056 G	4.148270	28	1.15	1.15	1.15
Collateral			USD	USD	1.000	3128LAFG0	06.000 FGPC A76467 G	3.974793	11	0.45	0.45	0.45
Collateral			USD	USD	1.000	3128LAFM7	06.000 FGPC A76472 G	5.627547	55	3.10	3.10	3.10
Collateral			USD	USD	1.000	3128LAFF0	06.000 FGPC A76474 G	3.001679	20	0.59	0.59	0.59
Collateral			USD	USD	1.000	3128LAFR6	06.000 FGPC A76476 G	3.267454	92	3.02	3.02	3.02
Collateral			USD	USD	1.000	3128LAJA9	05.000 FGPC A76557 G	3.826824	61	2.34	2.34	2.34
Collateral			USD	USD	1.000	3128LBAL2	06.000 FGPC A77211 G	12.062020	41	4.99	4.99	4.99
Collateral			USD	USD	1.000	3128LBAW8	06.000 FGPC A77221 G	6.715274	10	0.69	0.69	0.69
Collateral			USD	USD	1.000	3128LBAX6	06.000 FGPC A77222 G	3.832728	22	0.83	0.83	0.83
Collateral			USD	USD	1.000	3128LBMR6	06.000 FGPC A77568 G	7.905349	7	0.56	0.56	0.56
Collateral			USD	USD	1.000	3128LBTX6	06.000 FGPC A77766 G	4.585240	26	1.18	1.18	1.18
Collateral			USD	USD	1.000	3128LC5X0	06.000 FGPC A78962 G	12.624860	246	31.07	31.07	31.07
Collateral			USD	USD	1.000	3128LC6J0	05.000 FGPC A78973 G	6.973750	549	38.28	38.28	38.28
Collateral			USD	USD	1.000	3128LCG67	05.500 FGPC A78321 G	6.695321	195	13.04	13.04	13.04
Collateral			USD	USD	1.000	3128LCMA1	05.000 FGPC A78453 G	9.590744	112	10.74	10.74	10.74
Collateral			USD	USD	1.000	3128LCSN7	06.000 FGPC A78625 G	2.324493	59	1.37	1.37	1.37
Collateral			USD	USD	1.000	3128LCSZ0	06.000 FGPC A78636 G	7.927235	20	1.62	1.62	1.62
Collateral			USD	USD	1.000	3128LD5F7	06.000 FGPC A79846 G	3.387835	17	0.56	0.56	0.56
Collateral			USD	USD	1.000	3128LDGU2	06.000 FGPC A79211 G	29.039112	5	1.41	1.41	1.41
Collateral			USD	USD	1.000	3128LXBF6	05.000 FGPC G01838 G	5.662801	6,651	376.64	376.64	376.64
Collateral			USD	USD	1.000	3128LXHH6	06.000 FGPC G02032 G	3.243888	293	9.51	9.51	9.51
Collateral			USD	USD	1.000	3128LXMR8	06.000 FGPC G02168 G	4.223148	1,146	48.38	48.38	48.38
Collateral			USD	USD	1.000	3128LXQ37	05.000 FGPC G02274 G	6.246855	17	1.07	1.07	1.07
Collateral			USD	USD	1.000	3128LXQC7	06.000 FGPC G02251 G	2.983494	333	9.93	9.93	9.93
Collateral			USD	USD	1.000	3128LXS76	05.000 FGPC G02342 G	5.630890	14	0.80	0.80	0.80
Collateral			USD	USD	1.000	3128LXUE8	06.000 FGPC G02381 G	2.852356	9	0.25	0.25	0.25
Collateral			USD	USD	1.000	3128LXUJ7	06.000 FGPC G02385 G	2.925889	163	4.78	4.78	4.78
Collateral			USD	USD	1.000	3128M1B24	06.000 FGPC G11957 G	5.093836	40	2.03	2.03	2.03
Collateral			USD	USD	1.000	3128M1DC0	04.500 FGPC G11999 G	3.328366	210	6.99	6.99	6.99
Collateral			USD	USD	1.000	3128M1EU9	04.000 FGPC G12047 G	2.278376	417	9.50	9.50	9.50



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Collateral			USD	USD	1.000	3128M1EX3	04.500 FGPC G12050 G	2.161693	107	2.31	2.31	2.31
Collateral			USD	USD	1.000	3128M1GD5	05.000 FGPC G12096 G	3.014126	1,133	34.14	34.14	34.14
Collateral			USD	USD	1.000	3128M1HA0	04.500 FGPC G12125 G	2.507329	2,362	59.23	59.23	59.23
Collateral			USD	USD	1.000	3128M1JK6	06.500 FGPC G12166 G	0.024445	18	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128M1NX3	06.000 FGPC G12306 G	3.532929	293	10.35	10.35	10.35
Collateral			USD	USD	1.000	3128M1PY9	05.500 FGPC G12339 G	6.917105	418	28.93	28.93	28.93
Collateral			USD	USD	1.000	3128M1RN1	05.500 FGPC G12393 G	3.902353	78	3.04	3.04	3.04
Collateral			USD	USD	1.000	3128M1RR2	06.000 FGPC G12396 G	4.514167	268	12.09	12.09	12.09
Collateral			USD	USD	1.000	3128M1RU5	06.000 FGPC G12399 G	3.414977	8	0.29	0.29	0.29
Collateral			USD	USD	1.000	3128M1TJ8	05.500 FGPC G12453 G	3.347917	10	0.33	0.33	0.33
Collateral			USD	USD	1.000	3128M47J6	06.000 FGPC G03297 G	4.401852	47	2.07	2.07	2.07
Collateral			USD	USD	1.000	3128M4A45	05.500 FGPC G02427 G	4.229691	11	0.45	0.45	0.45
Collateral			USD	USD	1.000	3128M4B77	06.000 FGPC G02462 G	2.786098	73	2.04	2.04	2.04
Collateral			USD	USD	1.000	3128M4CF8	06.000 FGPC G02470 G	2.692121	11	0.30	0.30	0.30
Collateral			USD	USD	1.000	3128M4D67	06.000 FGPC G02525 G	6.461972	206	13.32	13.32	13.32
Collateral			USD	USD	1.000	3128M4NK5	06.000 FGPC G02794 G	3.543947	4	0.13	0.13	0.13
Collateral			USD	USD	1.000	3128M4TW3	05.500 FGPC G02965 G	6.633776	1,129	74.88	74.88	74.88
Collateral			USD	USD	1.000	3128M4VK6	05.000 FGPC G03018 G	4.891548	8	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128M4W90	05.000 FGPC G03072 G	7.045331	21	1.48	1.48	1.48
Collateral			USD	USD	1.000	3128M52M1	06.000 FGPC G04080 G	2.747139	6	0.17	0.17	0.17
Collateral			USD	USD	1.000	3128M54B3	06.000 FGPC G04118 G	3.699530	382	14.13	14.13	14.13
Collateral			USD	USD	1.000	3128M54G2	06.000 FGPC G04123 G	4.353243	122	5.30	5.30	5.30
Collateral			USD	USD	1.000	3128M56F2	06.000 FGPC G04170 G	12.413531	39	4.81	4.81	4.81
Collateral			USD	USD	1.000	3128M56W5	06.000 FGPC G04185 G	5.292335	22	1.17	1.17	1.17
Collateral			USD	USD	1.000	3128M5A75	06.000 FGPC G03330 G	5.103188	97	4.93	4.93	4.93
Collateral			USD	USD	1.000	3128M5A91	06.000 FGPC G03332 G	3.209349	10	0.31	0.31	0.31
Collateral			USD	USD	1.000	3128M5BS8	06.000 FGPC G03349 G	3.186209	141	4.48	4.48	4.48
Collateral			USD	USD	1.000	3128M5DD9	05.500 FGPC G03400 G	3.503992	1,492	52.29	52.29	52.29
Collateral			USD	USD	1.000	3128M5DM9	05.000 FGPC G03408 G	5.993540	6	0.34	0.34	0.34
Collateral			USD	USD	1.000	3128M5FD7	06.000 FGPC G03464 G	3.668733	18	0.65	0.65	0.65
Collateral			USD	USD	1.000	3128M5G20	06.000 FGPC G03517 G	3.765762	27	1.02	1.02	1.02
Collateral			USD	USD	1.000	3128M5GM6	06.000 FGPC G03504 G	3.107515	79	2.46	2.46	2.46
Collateral			USD	USD	1.000	3128M5H45	06.000 FGPC G03551 G	3.584249	906	32.47	32.47	32.47
Collateral			USD	USD	1.000	3128M5HU7	06.000 FGPC G03543 G	3.192397	21	0.67	0.67	0.67
Collateral			USD	USD	1.000	3128M5J27	06.000 FGPC G03581 G	3.761237	837	31.46	31.46	31.46
Collateral			USD	USD	1.000	3128M5K58	06.000 FGPC G03616 G	3.717738	673	25.02	25.02	25.02
Collateral			USD	USD	1.000	3128M5L32	06.000 FGPC G03646 G	4.258888	130	5.52	5.52	5.52



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Collateral			USD	USD	1.000	3128M5NC0	06.000 FGPC G03687 G	5.080471	9	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128M5NP1	06.000 FGPC G03698 G	3.383263	227	7.69	7.69	7.69
Collateral			USD	USD	1.000	3128M5PE4	06.000 FGPC G03721 G	4.794602	105	5.05	5.05	5.05
Collateral			USD	USD	1.000	3128M5Q52	06.000 FGPC G03776 G	4.785419	262	12.54	12.54	12.54
Collateral			USD	USD	1.000	3128M5RA0	06.000 FGPC G03781 G	3.576341	1,547	55.32	55.32	55.32
Collateral			USD	USD	1.000	3128M5SG6	06.000 FGPC G03819 G	4.682150	63	2.95	2.95	2.95
Collateral			USD	USD	1.000	3128M5SP6	06.000 FGPC G03826 G	4.184541	8	0.35	0.35	0.35
Collateral			USD	USD	1.000	3128M5TF7	06.000 FGPC G03850 G	3.471766	29	1.00	1.00	1.00
Collateral			USD	USD	1.000	3128M5UZ1	05.500 FGPC G03900 G	5.676094	584	33.17	33.17	33.17
Collateral			USD	USD	1.000	3128M5VT4	06.000 FGPC G03926 G	3.527060	99	3.49	3.49	3.49
Collateral			USD	USD	1.000	3128M5VY3	06.000 FGPC G03931 G	3.013846	1,521	45.86	45.86	45.86
Collateral			USD	USD	1.000	3128M5W63	06.000 FGPC G03969 G	5.552830	208	11.58	11.58	11.58
Collateral			USD	USD	1.000	3128M5WA4	06.000 FGPC G03941 G	4.314535	284	12.25	12.25	12.25
Collateral			USD	USD	1.000	3128M5WL0	06.000 FGPC G03951 G	4.052498	11	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128M5Z37	06.000 FGPC G04062 G	5.187152	92	4.79	4.79	4.79
Collateral			USD	USD	1.000	3128M64N5	06.000 FGPC G05029 G	4.394181	9	0.40	0.40	0.40
Collateral			USD	USD	1.000	3128M6A73	06.000 FGPC G04230 G	2.771219	144	3.99	3.99	3.99
Collateral			USD	USD	1.000	3128M6DE5	06.000 FGPC G04301 G	6.269433	36	2.24	2.24	2.24
Collateral			USD	USD	1.000	3128M6DV7	06.000 FGPC G04316 G	4.494199	21	0.93	0.93	0.93
Collateral			USD	USD	1.000	3128M6EC8	05.000 FGPC G04331 G	7.937878	765	60.76	60.76	60.76
Collateral			USD	USD	1.000	3128M6GU6	06.000 FGPC G04411 G	5.529286	178	9.82	9.82	9.82
Collateral			USD	USD	1.000	3128M6J90	05.000 FGPC G04488 G	5.801636	77	4.44	4.44	4.44
Collateral			USD	USD	1.000	3128M6MZ8	06.000 FGPC G04576 G	3.239745	5,592	181.17	181.17	181.17
Collateral			USD	USD	1.000	3128M6N38	06.000 FGPC G04610 G	5.024002	655	32.92	32.92	32.92
Collateral			USD	USD	1.000	3128M6N61	06.000 FGPC G04613 G	5.118024	131	6.69	6.69	6.69
Collateral			USD	USD	1.000	3128M6N79	06.000 FGPC G04614 G	11.650366	64	7.45	7.45	7.45
Collateral			USD	USD	1.000	3128M6NY0	06.000 FGPC G04607 G	3.684057	214	7.87	7.87	7.87
Collateral			USD	USD	1.000	3128M6P69	06.000 FGPC G04645 G	6.289017	158	9.96	9.96	9.96
Collateral			USD	USD	1.000	3128M6PB8	06.000 FGPC G04618 G	10.458698	108	11.26	11.26	11.26
Collateral			USD	USD	1.000	3128M6PD4	06.000 FGPC G04620 G	12.021999	134	16.06	16.06	16.06
Collateral			USD	USD	1.000	3128M6PE2	06.000 FGPC G04621 G	11.286813	54	6.08	6.08	6.08
Collateral			USD	USD	1.000	3128M6PH5	06.000 FGPC G04624 G	8.922522	50	4.43	4.43	4.43
Collateral			USD	USD	1.000	3128M6PJ1	06.000 FGPC G04625 G	11.072456	13	1.40	1.40	1.40
Collateral			USD	USD	1.000	3128M6PK8	06.000 FGPC G04626 G	10.050633	64	6.46	6.46	6.46
Collateral			USD	USD	1.000	3128M6PM4	06.000 FGPC G04628 G	22.599678	327	73.84	73.84	73.84
Collateral			USD	USD	1.000	3128M6PS1	05.000 FGPC G04633 G	7.143248	79	5.63	5.63	5.63
Collateral			USD	USD	1.000	3128M6SA7	06.000 FGPC G04713 G	3.751175	274	10.29	10.29	10.29



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Collateral			USD	USD	1.000	3128M6T65	04.500 FGPC G04773 G	5.887252	96	5.67	5.67	5.67
Collateral			USD	USD	1.000	3128M6TK4	06.000 FGPC G04754 G	1.048412	27	0.28	0.28	0.28
Collateral			USD	USD	1.000	3128M6TN8	06.000 FGPC G04757 G	4.601266	27	1.23	1.23	1.23
Collateral			USD	USD	1.000	3128M6TW8	06.000 FGPC G04765 G	3.746391	846	31.69	31.69	31.69
Collateral			USD	USD	1.000	3128M6UB2	06.000 FGPC G04778 G	21.635942	33	7.16	7.16	7.16
Collateral			USD	USD	1.000	3128M6V39	05.000 FGPC G04834 G	7.376420	1,953	144.07	144.07	144.07
Collateral			USD	USD	1.000	3128M6XE3	06.000 FGPC G04877 G	10.230342	56	5.73	5.73	5.73
Collateral			USD	USD	1.000	3128M6Y93	06.000 FGPC G04936 G	8.569723	103	8.83	8.83	8.83
Collateral			USD	USD	1.000	3128M6YH5	06.000 FGPC G04912 G	2.337103	19	0.44	0.44	0.44
Collateral			USD	USD	1.000	3128M6YJ1	05.000 FGPC G04913 G	6.433531	3,502	225.28	225.28	225.28
Collateral			USD	USD	1.000	3128M6ZQ4	05.000 FGPC G04951 G	4.915915	560	27.53	27.53	27.53
Collateral			USD	USD	1.000	3128M74H6	05.000 FGPC G05924 G	41.816384	457	190.96	190.96	190.96
Collateral			USD	USD	1.000	3128M74V5	04.000 FGPC G05936 G	20.444312	25	5.05	5.05	5.05
Collateral			USD	USD	1.000	3128M74W3	04.500 FGPC G05937 G	16.037274	34	5.51	5.51	5.51
Collateral			USD	USD	1.000	3128M74Z6	06.000 FGPC G05940 G	12.252544	25	3.12	3.12	3.12
Collateral			USD	USD	1.000	3128M75Z5	04.500 FGPC G05964 G	28.280059	3,295	931.94	931.94	931.94
Collateral			USD	USD	1.000	3128M76D3	05.000 FGPC G05968 G	30.161744	1,677	505.86	505.86	505.86
Collateral			USD	USD	1.000	3128M76G6	05.500 FGPC G05971 G	22.309992	195	43.46	43.46	43.46
Collateral			USD	USD	1.000	3128M7CE4	05.000 FGPC G05169 G	5.293498	3,040	160.90	160.90	160.90
Collateral			USD	USD	1.000	3128M7H58	06.000 FGPC G05352 G	3.282719	19	0.61	0.61	0.61
Collateral			USD	USD	1.000	3128M7JL1	05.500 FGPC G05367 G	10.392529	1,559	161.98	161.98	161.98
Collateral			USD	USD	1.000	3128M7JN7	06.000 FGPC G05369 G	3.333119	113	3.77	3.77	3.77
Collateral			USD	USD	1.000	3128M7L46	04.500 FGPC G05447 G	8.931362	16	1.40	1.40	1.40
Collateral			USD	USD	1.000	3128M7MH6	05.500 FGPC G05460 G	9.648473	920	88.72	88.72	88.72
Collateral			USD	USD	1.000	3128M7N69	05.000 FGPC G05513 G	17.160714	20,124	3,453.36	3,453.36	3,453.36
Collateral			USD	USD	1.000	3128M7NN2	04.500 FGPC G05497 G	30.951488	1,648	510.02	510.02	510.02
Collateral			USD	USD	1.000	3128M7PE0	05.500 FGPC G05521 G	7.895062	188	14.84	14.84	14.84
Collateral			USD	USD	1.000	3128M7PQ3	06.000 FGPC G05531 G	7.594957	146	11.09	11.09	11.09
Collateral			USD	USD	1.000	3128M7PU4	04.500 FGPC G05535 G	16.302587	149	24.33	24.33	24.33
Collateral			USD	USD	1.000	3128M7TX4	06.000 FGPC G05666 G	2.447565	27	0.65	0.65	0.65
Collateral			USD	USD	1.000	3128M7Y34	06.000 FGPC G05830 G	8.772196	5	0.43	0.43	0.43
Collateral			USD	USD	1.000	3128M7Z74	04.500 FGPC G05866 G	42.514418	43	18.22	18.22	18.22
Collateral			USD	USD	1.000	3128M7ZN9	04.500 FGPC G05849 G	17.016443	108	18.35	18.35	18.35
Collateral			USD	USD	1.000	3128M82L7	05.000 FGPC G06779 G	42.749456	1,520	649.73	649.73	649.73
Collateral			USD	USD	1.000	3128M82W3	06.000 FGPC G06789 G	14.731192	65	9.59	9.59	9.59
Collateral			USD	USD	1.000	3128M84A9	05.500 FGPC G06817 G	11.969315	487	58.30	58.30	58.30
Collateral			USD	USD	1.000	3128M8B60	04.000 FGPC G06061 G	38.946874	43	16.84	16.84	16.84



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Collateral			USD	USD	1.000	3128M8CB8	06.000 FGPC G06066 G	7.902223	177	13.95	13.95	13.95
Collateral			USD	USD	1.000	3128M8CC6	05.000 FGPC G06067 G	6.388023	9	0.58	0.58	0.58
Collateral			USD	USD	1.000	3128M8G40	06.000 FGPC G06219 G	12.001424	10	1.18	1.18	1.18
Collateral			USD	USD	1.000	3128M8G57	04.500 FGPC G06220 G	29.939929	14,113	4,225.30	4,225.30	4,225.30
Collateral			USD	USD	1.000	3128M8H23	06.000 FGPC G06249 G	11.495468	46	5.32	5.32	5.32
Collateral			USD	USD	1.000	3128M8HE7	04.000 FGPC G06229 G	34.685349	4,871	1,689.36	1,689.36	1,689.36
Collateral			USD	USD	1.000	3128M8HH0	06.000 FGPC G06232 G	7.902184	35	2.76	2.76	2.76
Collateral			USD	USD	1.000	3128M8M68	05.500 FGPC G06381 G	36.383152	117	42.53	42.53	42.53
Collateral			USD	USD	1.000	3128M8NA8	05.500 FGPC G06385 G	10.918400	389	42.44	42.44	42.44
Collateral			USD	USD	1.000	3128M8U51	05.000 FGPC G06604 G	38.333610	584	224.05	224.05	224.05
Collateral			USD	USD	1.000	3128M8UB8	04.500 FGPC G06578 G	18.311143	22	3.98	3.98	3.98
Collateral			USD	USD	1.000	3128M93H3	06.000 FGPC G07700 G	53.525549	127	68.20	68.20	68.20
Collateral			USD	USD	1.000	3128M94W9	06.000 FGPC G07737 G	49.762840	50	24.85	24.85	24.85
Collateral			USD	USD	1.000	3128M96L1	04.500 FGPC G07775 G	51.843685	67	34.95	34.95	34.95
Collateral			USD	USD	1.000	3128M96X5	04.000 FGPC G07786 G	78.963315	9,277	7,325.46	7,325.46	7,325.46
Collateral			USD	USD	1.000	3128M97H9	05.000 FGPC G07796 G	54.962230	701	385.48	385.48	385.48
Collateral			USD	USD	1.000	3128M9A85	06.000 FGPC G06931 G	18.426073	7	1.20	1.20	1.20
Collateral			USD	USD	1.000	3128M9B76	06.000 FGPC G06962 G	14.992382	2,320	347.88	347.88	347.88
Collateral			USD	USD	1.000	3128M9BH4	05.000 FGPC G06940 G	47.624543	2,013	958.65	958.65	958.65
Collateral			USD	USD	1.000	3128M9BX9	06.000 FGPC G06954 G	15.244134	81	12.33	12.33	12.33
Collateral			USD	USD	1.000	3128M9C83	06.000 FGPC G06995 G	14.475516	10	1.38	1.38	1.38
Collateral			USD	USD	1.000	3128M9CL4	04.000 FGPC G06975 G	38.141554	269	102.54	102.54	102.54
Collateral			USD	USD	1.000	3128M9D25	05.000 FGPC G07021 G	15.474304	291	45.03	45.03	45.03
Collateral			USD	USD	1.000	3128M9F49	03.500 FGPC G07087 G	61.750000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	3128M9KC5	04.500 FGPC G07191 G	31.902778	152	48.42	48.42	48.42
Collateral			USD	USD	1.000	3128M9KG6	04.500 FGPC G07195 G	29.594863	24	7.15	7.15	7.15
Collateral			USD	USD	1.000	3128M9KT8	05.000 FGPC G07206 G	34.121796	836	285.20	285.20	285.20
Collateral			USD	USD	1.000	3128M9LB6	06.000 FGPC G07222 G	23.897538	58	13.82	13.82	13.82
Collateral			USD	USD	1.000	3128M9N40	06.000 FGPC G07311 G	22.468986	6	1.26	1.26	1.26
Collateral			USD	USD	1.000	3128M9P30	05.500 FGPC G07342 G	24.587943	526	129.34	129.34	129.34
Collateral			USD	USD	1.000	3128M9P48	05.500 FGPC G07343 G	26.684436	799	213.15	213.15	213.15
Collateral			USD	USD	1.000	3128M9QD7	04.500 FGPC G07352 G	60.337877	1,628	982.19	982.19	982.19
Collateral			USD	USD	1.000	3128M9T85	04.000 FGPC G07475 G	56.508058	1,279	722.67	722.67	722.67
Collateral			USD	USD	1.000	3128M9TA0	02.500 FGPC G07445 G	73.867654	163	120.43	120.43	120.43
Collateral			USD	USD	1.000	3128M9TQ5	03.500 FGPC G07459 G	68.490744	6,565	4,496.75	4,496.75	4,496.75
Collateral			USD	USD	1.000	3128M9U67	07.000 FGPC G07505 G	42.485127	175	74.49	74.49	74.49
Collateral			USD	USD	1.000	3128M9U91	04.500 FGPC G07508 G	52.476138	270	141.60	141.60	141.60



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Collateral			USD	USD	1.000	3128M9WU2	04.000 FGPC G07559 G	72.091520	1,216	876.50	876.50	876.50
Collateral			USD	USD	1.000	3128M9X31	04.500 FGPC G07598 G	73.004592	80	58.17	58.17	58.17
Collateral			USD	USD	1.000	3128M9Z62	05.000 FGPC G07665 G	52.924800	443	234.46	234.46	234.46
Collateral			USD	USD	1.000	3128MAAM1	04.500 FGPC G07812 G	59.869930	19	11.67	11.67	11.67
Collateral			USD	USD	1.000	3128MAB57	05.000 FGPC G07860 G	56.566335	9	4.92	4.92	4.92
Collateral			USD	USD	1.000	3128MACH0	04.500 FGPC G07872 G	60.492122	35	20.96	20.96	20.96
Collateral			USD	USD	1.000	3128MACL1	04.500 FGPC G07875 G	61.810928	157	96.97	96.97	96.97
Collateral			USD	USD	1.000	3128MAD63	04.000 FGPC G07925 G	85.021367	23	19.88	19.88	19.88
Collateral			USD	USD	1.000	3128MADG1	04.500 FGPC G07903 G	61.294824	164	100.42	100.42	100.42
Collateral			USD	USD	1.000	3128MAEQ8	04.500 FGPC G07943 G	60.006415	118	70.74	70.74	70.74
Collateral			USD	USD	1.000	3128MAFM6	04.500 FGPC G07972 G	63.095373	749	472.64	472.64	472.64
Collateral			USD	USD	1.000	3128MB5F0	06.000 FGPC G13346 G	6.389918	467	29.82	29.82	29.82
Collateral			USD	USD	1.000	3128MBBN6	04.000 FGPC G12545 G	3.632562	779	28.31	28.31	28.31
Collateral			USD	USD	1.000	3128MBDE4	05.000 FGPC G12601 G	3.952889	429	16.94	16.94	16.94
Collateral			USD	USD	1.000	3128MBGS0	05.000 FGPC G12709 G	3.645298	1,013	36.93	36.93	36.93
Collateral			USD	USD	1.000	3128MBHK6	05.000 FGPC G12734 G	4.227506	1,310	55.39	55.39	55.39
Collateral			USD	USD	1.000	3128MBJP3	06.000 FGPC G12770 G	5.339020	19	1.04	1.04	1.04
Collateral			USD	USD	1.000	3128MBLK1	06.000 FGPC G12830 G	0.684227	102	0.70	0.70	0.70
Collateral			USD	USD	1.000	3128MBR58	04.500 FGPC G13008 G	3.422210	333	11.38	11.38	11.38
Collateral			USD	USD	1.000	3128MBRH2	06.000 FGPC G12988 G	4.906777	195	9.56	9.56	9.56
Collateral			USD	USD	1.000	3128MBUB1	06.000 FGPC G13078 G	5.531207	1,025	56.69	56.69	56.69
Collateral			USD	USD	1.000	3128MBUD7	04.000 FGPC G13080 G	4.940897	2,143	105.89	105.89	105.89
Collateral			USD	USD	1.000	3128MBXT9	06.000 FGPC G13190 G	0.829203	191	1.59	1.59	1.59
Collateral			USD	USD	1.000	3128MBYA9	06.000 FGPC G13205 G	6.992853	9,741	681.18	681.18	681.18
Collateral			USD	USD	1.000	3128MC3Z6	03.500 FGPC G14216 G	18.051530	747	134.85	134.85	134.85
Collateral			USD	USD	1.000	3128MCAJ4	05.000 FGPC G13409 G	3.163062	623	19.72	19.72	19.72
Collateral			USD	USD	1.000	3128MCBW4	05.000 FGPC G13453 G	3.948007	1,090	43.03	43.03	43.03
Collateral			USD	USD	1.000	3128MCC45	04.000 FGPC G13491 G	6.898192	189	13.00	13.00	13.00
Collateral			USD	USD	1.000	3128MCCA1	06.000 FGPC G13465 G	6.100606	663	40.42	40.42	40.42
Collateral			USD	USD	1.000	3128MCG90	05.000 FGPC G13624 G	6.434245	3,741	240.68	240.68	240.68
Collateral			USD	USD	1.000	3128MCP25	04.000 FGPC G13841 G	6.181138	932	57.61	57.61	57.61
Collateral			USD	USD	1.000	3128MCQ24	07.000 FGPC G13873 G	0.991409	396	3.93	3.93	3.93
Collateral			USD	USD	1.000	3128MCU37	04.000 FGPC G14002 G	5.054025	322	16.26	16.26	16.26
Collateral			USD	USD	1.000	3128MCUM5	06.000 FGPC G13988 G	0.010036	88	0.01	0.01	0.01
Collateral			USD	USD	1.000	3128MCUR4	03.500 FGPC G13992 G	30.425039	857	260.81	260.81	260.81
Collateral			USD	USD	1.000	3128MCWE1	03.500 FGPC G14045 G	20.465538	195	39.87	39.87	39.87
Collateral			USD	USD	1.000	3128MCX75	04.500 FGPC G14102 G	6.915068	126	8.71	8.71	8.71



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Collateral			USD	USD	1.000	3128MCY58	03.500 FGPC G14132 G	19.091715	380	72.64	72.64	72.64
Collateral			USD	USD	1.000	3128MD3X9	03.500 FGPC G15114 G	55.235911	148	81.83	81.83	81.83
Collateral			USD	USD	1.000	3128MD4R1	03.500 FGPC G15132 G	61.054456	11	6.94	6.94	6.94
Collateral			USD	USD	1.000	3128MD5E9	03.000 FGPC G15145 G	64.434290	292	188.30	188.30	188.30
Collateral			USD	USD	1.000	3128MDBB8	03.500 FGPC G14334 G	24.864305	75	18.74	18.74	18.74
Collateral			USD	USD	1.000	3128MDBL6	06.000 FGPC G14343 G	2.919678	178	5.20	5.20	5.20
Collateral			USD	USD	1.000	3128MDBQ5	06.000 FGPC G14347 G	1.472573	64	0.94	0.94	0.94
Collateral			USD	USD	1.000	3128MDBT9	04.000 FGPC G14350 G	25.831673	209	53.95	53.95	53.95
Collateral			USD	USD	1.000	3128MDD34	06.000 FGPC G14422 G	2.566506	407	10.45	10.45	10.45
Collateral			USD	USD	1.000	3128MDE82	03.500 FGPC G14459 G	29.448467	195	57.37	57.37	57.37
Collateral			USD	USD	1.000	3128MDEM1	04.000 FGPC G14440 G	37.664279	1,266	476.96	476.96	476.96
Collateral			USD	USD	1.000	3128MDER0	03.000 FGPC G14444 G	36.355726	30	10.89	10.89	10.89
Collateral			USD	USD	1.000	3128MDGE7	03.000 FGPC G14497 G	42.610633	43	18.35	18.35	18.35
Collateral			USD	USD	1.000	3128MDH71	04.500 FGPC G14554 G	19.097905	163	31.20	31.20	31.20
Collateral			USD	USD	1.000	3128MDJ46	03.000 FGPC G14583 G	49.697720	10	4.84	4.84	4.84
Collateral			USD	USD	1.000	3128MDM83	02.500 FGPC G14683 G	59.715653	1,948	1,163.39	1,163.39	1,163.39
Collateral			USD	USD	1.000	3128MDNA7	03.000 FGPC G14685 G	54.206675	396	214.46	214.46	214.46
Collateral			USD	USD	1.000	3128MDNZ2	03.500 FGPC G14708 G	48.879088	30	14.83	14.83	14.83
Collateral			USD	USD	1.000	3128MDU43	03.500 FGPC G14903 G	41.481658	24	9.82	9.82	9.82
Collateral			USD	USD	1.000	3128MDUF8	03.500 FGPC G14882 G	53.950846	28	15.01	15.01	15.01
Collateral			USD	USD	1.000	3128MDW33	03.000 FGPC G14966 G	68.307495	569	388.59	388.59	388.59
Collateral			USD	USD	1.000	3128MDWW9	03.500 FGPC G14961 G	68.716585	429	294.52	294.52	294.52
Collateral			USD	USD	1.000	3128MDYY3	03.500 FGPC G15027 G	56.769745	47	26.61	26.61	26.61
Collateral			USD	USD	1.000	3128MEAT8	03.500 FGPC G15218 G	58.998644	82	48.42	48.42	48.42
Collateral			USD	USD	1.000	3128MECD1	03.500 FGPC G15268 G	76.059175	180	136.62	136.62	136.62
Collateral			USD	USD	1.000	3128MECJ8	03.500 FGPC G15273 G	69.118744	289	199.90	199.90	199.90
Collateral			USD	USD	1.000	3128MEDN8	03.500 FGPC G15309 G	53.690988	111	59.58	59.58	59.58
Collateral			USD	USD	1.000	3128MEFC0	03.000 FGPC G15363 G	84.267861	360	303.72	303.72	303.72
Collateral			USD	USD	1.000	3128MEK91	03.000 FGPC G15520 G	88.559484	217	192.38	192.38	192.38
Collateral			USD	USD	1.000	3128MELB5	05.500 FGPC G15522 G	38.261745	206	78.90	78.90	78.90
Collateral			USD	USD	1.000	3128MEME8	03.000 FGPC G15557 G	90.121234	293	263.62	263.62	263.62
Collateral			USD	USD	1.000	3128MEPF2	04.000 FGPC G15622 G	57.552584	24	13.66	13.66	13.66
Collateral			USD	USD	1.000	3128MERZ6	04.000 FGPC G15704 G	54.621517	17	9.47	9.47	9.47
Collateral			USD	USD	1.000	3128MESL6	03.500 FGPC G15723 G	77.435061	17	12.93	12.93	12.93
Collateral			USD	USD	1.000	3128METB7	04.500 FGPC G15746 G	55.409438	148	81.75	81.75	81.75
Collateral			USD	USD	1.000	3128METL5	04.000 FGPC G15755 G	62.317931	5	3.25	3.25	3.25
Collateral			USD	USD	1.000	3128METZ4	04.500 FGPC G15768 G	70.653705	15	10.68	10.68	10.68



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Collateral			USD	USD	1.000	3128MEUH2	03.500 FGPC G15784 G	86.508149	97	83.60	83.60	83.60
Collateral			USD	USD	1.000	3128MEV73	04.500 FGPC G15838 G	69.918944	10	6.74	6.74	6.74
Collateral			USD	USD	1.000	3128MEVM0	04.000 FGPC G15820 G	71.034824	15	10.94	10.94	10.94
Collateral			USD	USD	1.000	3128MJDL1	06.000 FGPC G08106 G	6.283636	9	0.58	0.58	0.58
Collateral			USD	USD	1.000	3128MJDS6	06.000 FGPC G08112 G	5.196953	17	0.87	0.87	0.87
Collateral			USD	USD	1.000	3128MJEB2	06.000 FGPC G08129 G	4.224590	8	0.32	0.32	0.32
Collateral			USD	USD	1.000	3128MJFJ4	06.000 FGPC G08168 G	5.423579	14	0.76	0.76	0.76
Collateral			USD	USD	1.000	3128MJFQ8	06.000 FGPC G08174 G	5.350442	34	1.83	1.83	1.83
Collateral			USD	USD	1.000	3128MJG87	06.000 FGPC G08222 G	4.059367	55	2.23	2.23	2.23
Collateral			USD	USD	1.000	3128MJGP9	06.000 FGPC G08205 G	5.005403	818	40.96	40.96	40.96
Collateral			USD	USD	1.000	3128MJHX1	05.000 FGPC G08245 G	10.751971	17	1.83	1.83	1.83
Collateral			USD	USD	1.000	3128MJJW1	06.000 FGPC G08276 G	5.661466	10	0.59	0.59	0.59
Collateral			USD	USD	1.000	3128MJL57	04.500 FGPC G08347 G	14.501113	12	1.75	1.75	1.75
Collateral			USD	USD	1.000	3128MJLD0	05.000 FGPC G08323 G	7.897151	88	6.94	6.94	6.94
Collateral			USD	USD	1.000	3128MJLP3	05.000 FGPC G08333 G	10.278069	328	33.76	33.76	33.76
Collateral			USD	USD	1.000	3128MJMK3	04.500 FGPC G08361 G	19.886126	7	1.39	1.39	1.39
Collateral			USD	USD	1.000	3128MJMU1	05.500 FGPC G08370 G	16.706260	26	4.35	4.35	4.35
Collateral			USD	USD	1.000	3128MJSH4	02.500 FGPC G08519 G	75.209253	77	57.88	57.88	57.88
Collateral			USD	USD	1.000	3128MJT26	04.500 FGPC G08568 G	50.490254	140	70.93	70.93	70.93
Collateral			USD	USD	1.000	3128MJTJ9	04.500 FGPC G08552 G	51.727450	304	157.44	157.44	157.44
Collateral			USD	USD	1.000	3128MJTR1	04.500 FGPC G08559 G	52.276689	106	55.22	55.22	55.22
Collateral			USD	USD	1.000	3128MJUC2	04.500 FGPC G08578 G	49.209732	1,039	511.31	511.31	511.31
Collateral			USD	USD	1.000	3128MJUH1	04.500 FGPC G08583 G	49.828103	287	143.13	143.13	143.13
Collateral			USD	USD	1.000	3128MJUM0	04.500 FGPC G08587 G	50.270928	79	39.87	39.87	39.87
Collateral			USD	USD	1.000	3128MJUU2	05.000 FGPC G08594 G	48.952514	100	49.05	49.05	49.05
Collateral			USD	USD	1.000	3128MJUW8	04.500 FGPC G08596 G	60.200823	197	118.85	118.85	118.85
Collateral			USD	USD	1.000	3128MJV80	02.500 FGPC G08638 G	84.163959	19	16.05	16.05	16.05
Collateral			USD	USD	1.000	3128MJVH0	03.500 FGPC G08615 G	65.390103	33	21.34	21.34	21.34
Collateral			USD	USD	1.000	3128MJVR8	03.500 FGPC G08623 G	70.479602	168	118.53	118.53	118.53
Collateral			USD	USD	1.000	3128MJWF3	02.500 FGPC G08645 G	91.723435	39	35.74	35.74	35.74
Collateral			USD	USD	1.000	3128MJX54	04.000 FGPC G08699 G	91.456586	27	24.94	24.94	24.94
Collateral			USD	USD	1.000	3128MJX62	04.500 FGPC G08700 G	83.683717	384	321.26	321.26	321.26
Collateral			USD	USD	1.000	3128MJX96	04.000 FGPC G08703 G	94.073920	10	9.16	9.16	9.16
Collateral			USD	USD	1.000	3128MJXG0	04.500 FGPC G08678 G	80.890816	10	7.84	7.84	7.84
Collateral			USD	USD	1.000	3128MJXU9	04.500 FGPC G08690 G	83.610344	138	115.48	115.48	115.48
Collateral			USD	USD	1.000	3128MJY53	02.500 FGPC G08731 G	94.165796	26,987	25,412.65	25,412.65	25,412.65
Collateral			USD	USD	1.000	3128MJY61	03.000 FGPC G08732 G	98.671860	157	154.80	154.80	154.80



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Collateral			USD	USD	1.000	3128MJY87	04.000 FGPC G08734 G	104.055339	12	12.29	12.29	12.29
Collateral			USD	USD	1.000	3128MJYA2	04.500 FGPC G08704 G	86.875892	205	178.12	178.12	178.12
Collateral			USD	USD	1.000	3128MJYE4	04.500 FGPC G08708 G	94.512296	175	165.37	165.37	165.37
Collateral			USD	USD	1.000	3128MJYF1	02.500 FGPC G08709 G	89.125777	121	108.17	108.17	108.17
Collateral			USD	USD	1.000	3128MJYK0	04.500 FGPC G08713 G	94.489890	1,112	1,050.68	1,050.68	1,050.68
Collateral			USD	USD	1.000	3128MJYN4	03.500 FGPC G08716 G	99.402030	33	33.30	33.30	33.30
Collateral			USD	USD	1.000	3128MJYP9	04.000 FGPC G08717 G	100.206053	959	960.75	960.75	960.75
Collateral			USD	USD	1.000	3128MJYT1	03.000 FGPC G08721 G	97.543627	5,845	5,701.08	5,701.08	5,701.08
Collateral			USD	USD	1.000	3128MJYU8	03.500 FGPC G08722 G	100.407311	29	28.76	28.76	28.76
Collateral			USD	USD	1.000	3128MJYV6	04.000 FGPC G08723 G	102.477551	974	998.24	998.24	998.24
Collateral			USD	USD	1.000	3128MJYW4	02.500 FGPC G08724 G	93.572313	184	172.18	172.18	172.18
Collateral			USD	USD	1.000	3128MJYX2	02.500 FGPC G08725 G	93.869473	51	47.83	47.83	47.83
Collateral			USD	USD	1.000	3128MJYZ7	03.500 FGPC G08727 G	101.345682	62,358	63,196.79	63,196.79	63,196.79
Collateral			USD	USD	1.000	3128MJZA1	02.500 FGPC G08736 G	94.467247	11,432	10,799.71	10,799.71	10,799.71
Collateral			USD	USD	1.000	3128MJZB9	03.000 FGPC G08737 G	99.017442	162	159.99	159.99	159.99
Collateral			USD	USD	1.000	3128MJZF0	03.000 FGPC G08741 G	99.264365	2,499	2,480.37	2,480.37	2,480.37
Collateral			USD	USD	1.000	3128MJZG8	03.500 FGPC G08742 G	102.453566	491	502.87	502.87	502.87
Collateral			USD	USD	1.000	3128MMBJ1	05.000 FGPC G18040 G	3.109774	47	1.47	1.47	1.47
Collateral			USD	USD	1.000	3128MMDG5	06.000 FGPC G18102 G	7.267158	78	5.66	5.66	5.66
Collateral			USD	USD	1.000	3128MMK69	04.000 FGPC G18316 G	10.594923	974	103.21	103.21	103.21
Collateral			USD	USD	1.000	3128MMLQ4	04.500 FGPC G18334 G	12.606882	2,007	252.99	252.99	252.99
Collateral			USD	USD	1.000	3128MMQY2	02.500 FGPC G18470 G	62.987149	664	418.45	418.45	418.45
Collateral			USD	USD	1.000	3128MMS20	02.500 FGPC G18536 G	72.355464	13	9.73	9.73	9.73
Collateral			USD	USD	1.000	3128MMS46	03.500 FGPC G18538 G	74.318013	19	14.42	14.42	14.42
Collateral			USD	USD	1.000	3128MMSR5	03.000 FGPC G18527 G	68.004167	1,227	834.67	834.67	834.67
Collateral			USD	USD	1.000	3128MMST1	02.500 FGPC G18529 G	68.488766	4	2.96	2.96	2.96
Collateral			USD	USD	1.000	3128MMSW4	03.500 FGPC G18532 G	74.441687	10	7.45	7.45	7.45
Collateral			USD	USD	1.000	3128MMT78	03.500 FGPC G18573 G	88.518680	163	143.91	143.91	143.91
Collateral			USD	USD	1.000	3128MMU43	03.500 FGPC G18602 G	95.412028	810	772.76	772.76	772.76
Collateral			USD	USD	1.000	3128MMU84	03.500 FGPC G18606 G	90.310371	917	828.24	828.24	828.24
Collateral			USD	USD	1.000	3128MMUM3	03.000 FGPC G18587 G	88.517823	1	1.19	1.19	1.19
Collateral			USD	USD	1.000	3128MMUZ4	02.000 FGPC G18599 G	91.237938	28	25.97	25.97	25.97
Collateral			USD	USD	1.000	3128MMV34	03.500 FGPC G18633 G	105.281947	12	13.07	13.07	13.07
Collateral			USD	USD	1.000	3128MMVC4	03.500 FGPC G18610 G	98.690302	91	90.10	90.10	90.10
Collateral			USD	USD	1.000	3128MMVD2	02.500 FGPC G18611 G	97.131485	974	946.17	946.17	946.17
Collateral			USD	USD	1.000	3128MMVF7	02.000 FGPC G18613 G	95.305991	3,478	3,314.50	3,314.50	3,314.50
Collateral			USD	USD	1.000	3128MMVQ3	02.500 FGPC G18622 G	99.621129	818	815.04	815.04	815.04



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Collateral			USD	USD	1.000	3128MMVR1	03.000 FGPC G18623 G	102.401459	4,898	5,015.66	5,015.66	5,015.66
Collateral			USD	USD	1.000	3128MMVV2	03.000 FGPC G18627 G	102.780056	51	52.69	52.69	52.69
Collateral			USD	USD	1.000	3128MMVW0	02.000 FGPC G18628 G	96.606064	3,846	3,715.27	3,715.27	3,715.27
Collateral			USD	USD	1.000	3128MMVX8	02.000 FGPC G18629 G	97.271258	3,347	3,255.76	3,255.76	3,255.76
Collateral			USD	USD	1.000	3128P73R2	03.500 FGPC C91708 G	62.896115	1,559	980.28	980.28	980.28
Collateral			USD	USD	1.000	3128P75V1	03.500 FGPC C91760 G	67.130280	161	107.90	107.90	107.90
Collateral			USD	USD	1.000	3128P75X7	04.500 FGPC C91762 G	70.501621	21	15.13	15.13	15.13
Collateral			USD	USD	1.000	3128P7A86	05.000 FGPC C90931 G	5.925990	1,882	111.52	111.52	111.52
Collateral			USD	USD	1.000	3128P7AE3	04.000 FGPC C90905 G	25.192845	18	4.62	4.62	4.62
Collateral			USD	USD	1.000	3128P7AG8	04.500 FGPC C90907 G	5.955802	61	3.64	3.64	3.64
Collateral			USD	USD	1.000	3128P7AM5	05.000 FGPC C90912 G	4.973059	1,105	54.96	54.96	54.96
Collateral			USD	USD	1.000	3128P7AT0	05.000 FGPC C90918 G	5.705103	5,622	320.76	320.76	320.76
Collateral			USD	USD	1.000	3128P7AZ6	05.000 FGPC C90924 G	5.971578	546	32.60	32.60	32.60
Collateral			USD	USD	1.000	3128P7B69	04.500 FGPC C90961 G	3.320199	154	5.11	5.11	5.11
Collateral			USD	USD	1.000	3128P7B77	05.000 FGPC C90962 G	4.083616	366	14.96	14.96	14.96
Collateral			USD	USD	1.000	3128P7B85	05.500 FGPC C90963 G	4.792565	214	10.27	10.27	10.27
Collateral			USD	USD	1.000	3128P7BD4	06.000 FGPC C90936 G	8.468999	14	1.20	1.20	1.20
Collateral			USD	USD	1.000	3128P7BF9	05.000 FGPC C90938 G	6.465501	341	22.04	22.04	22.04
Collateral			USD	USD	1.000	3128P7BN2	05.000 FGPC C90945 G	5.474403	546	29.86	29.86	29.86
Collateral			USD	USD	1.000	3128P7CD3	05.000 FGPC C90968 G	5.560065	72	4.01	4.01	4.01
Collateral			USD	USD	1.000	3128P7CM3	05.500 FGPC C90976 G	5.077253	43	2.19	2.19	2.19
Collateral			USD	USD	1.000	3128P7D42	05.000 FGPC C91023 G	3.913865	292	11.44	11.44	11.44
Collateral			USD	USD	1.000	3128P7DC4	05.500 FGPC C90999 G	4.205192	5	0.22	0.22	0.22
Collateral			USD	USD	1.000	3128P7DJ9	06.000 FGPC C91005 G	6.556824	750	49.16	49.16	49.16
Collateral			USD	USD	1.000	3128P7DN0	05.000 FGPC C91009 G	8.308574	316	26.23	26.23	26.23
Collateral			USD	USD	1.000	3128P7DQ3	05.500 FGPC C91011 G	4.033872	818	32.98	32.98	32.98
Collateral			USD	USD	1.000	3128P7DU4	05.000 FGPC C91015 G	2.212822	122	2.69	2.69	2.69
Collateral			USD	USD	1.000	3128P7DV2	05.500 FGPC C91016 G	4.311275	427	18.40	18.40	18.40
Collateral			USD	USD	1.000	3128P7EB5	05.500 FGPC C91030 G	4.253289	1,481	62.98	62.98	62.98
Collateral			USD	USD	1.000	3128P7EE9	05.500 FGPC C91033 G	4.222468	1,305	55.12	55.12	55.12
Collateral			USD	USD	1.000	3128P7EG4	05.000 FGPC C91035 G	4.361933	888	38.75	38.75	38.75
Collateral			USD	USD	1.000	3128P7EL3	05.000 FGPC C91039 G	3.955199	880	34.82	34.82	34.82
Collateral			USD	USD	1.000	3128P7EU3	04.500 FGPC C91047 G	8.358479	195	16.28	16.28	16.28
Collateral			USD	USD	1.000	3128P7FD0	05.500 FGPC C91064 G	3.973162	2,261	89.84	89.84	89.84
Collateral			USD	USD	1.000	3128P7FZ1	05.500 FGPC C91084 G	12.744320	19	2.48	2.48	2.48
Collateral			USD	USD	1.000	3128P7GA5	06.000 FGPC C91093 G	3.986606	170	6.77	6.77	6.77
Collateral			USD	USD	1.000	3128P7GB3	06.500 FGPC C91094 G	5.834945	36	2.13	2.13	2.13



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Collateral			USD	USD	1.000	3128P7H48	05.000 FGPC C91151 G	4.595699	84	3.85	3.85	3.85
Collateral			USD	USD	1.000	3128P7H71	05.000 FGPC C91154 G	4.056444	59	2.41	2.41	2.41
Collateral			USD	USD	1.000	3128P7HD8	05.500 FGPC C91128 G	5.218594	487	25.42	25.42	25.42
Collateral			USD	USD	1.000	3128P7HZ9	05.500 FGPC C91148 G	4.749732	1,437	68.24	68.24	68.24
Collateral			USD	USD	1.000	3128P7J79	05.000 FGPC C91186 G	4.232289	999	42.26	42.26	42.26
Collateral			USD	USD	1.000	3128P7JH7	05.000 FGPC C91164 G	3.497116	2,819	98.59	98.59	98.59
Collateral			USD	USD	1.000	3128P7JJ3	05.500 FGPC C91165 G	4.514723	670	30.24	30.24	30.24
Collateral			USD	USD	1.000	3128P7JL8	05.000 FGPC C91167 G	4.228014	2,357	99.66	99.66	99.66
Collateral			USD	USD	1.000	3128P7JM6	05.500 FGPC C91168 G	4.380843	355	15.57	15.57	15.57
Collateral			USD	USD	1.000	3128P7JV6	05.500 FGPC C91176 G	5.491617	750	41.19	41.19	41.19
Collateral			USD	USD	1.000	3128P7JW4	04.500 FGPC C91177 G	3.835677	243	9.33	9.33	9.33
Collateral			USD	USD	1.000	3128P7K44	06.500 FGPC C91215 G	7.490208	534	39.97	39.97	39.97
Collateral			USD	USD	1.000	3128P7KG7	05.500 FGPC C91195 G	4.390976	1,424	62.51	62.51	62.51
Collateral			USD	USD	1.000	3128P7KU6	05.500 FGPC C91207 G	3.606047	1,753	63.22	63.22	63.22
Collateral			USD	USD	1.000	3128P7L84	04.500 FGPC C91251 G	10.653686	390	41.51	41.51	41.51
Collateral			USD	USD	1.000	3128P7LD3	06.000 FGPC C91224 G	8.043695	148	11.94	11.94	11.94
Collateral			USD	USD	1.000	3128P7LG6	05.000 FGPC C91227 G	3.117735	481	15.00	15.00	15.00
Collateral			USD	USD	1.000	3128P7LP6	05.500 FGPC C91234 G	5.562655	54	3.01	3.01	3.01
Collateral			USD	USD	1.000	3128P7MK6	05.000 FGPC C91262 G	16.282831	230	37.43	37.43	37.43
Collateral			USD	USD	1.000	3128P7MP5	04.000 FGPC C91266 G	20.456405	1,948	398.53	398.53	398.53
Collateral			USD	USD	1.000	3128P7MQ3	05.000 FGPC C91267 G	15.721698	362	56.95	56.95	56.95
Collateral			USD	USD	1.000	3128P7MV2	05.000 FGPC C91272 G	13.893918	99	13.71	13.71	13.71
Collateral			USD	USD	1.000	3128P7MZ3	05.000 FGPC C91276 G	15.146857	262	39.69	39.69	39.69
Collateral			USD	USD	1.000	3128P7NA7	05.000 FGPC C91285 G	16.386870	487	79.81	79.81	79.81
Collateral			USD	USD	1.000	3128P7NJ8	05.000 FGPC C91293 G	20.244430	833	168.70	168.70	168.70
Collateral			USD	USD	1.000	3128P7NT6	04.500 FGPC C91302 G	16.072395	195	31.31	31.31	31.31
Collateral			USD	USD	1.000	3128P7NU3	05.000 FGPC C91303 G	19.580078	601	117.64	117.64	117.64
Collateral			USD	USD	1.000	3128P7NZ2	05.000 FGPC C91308 G	19.543064	1,146	223.95	223.95	223.95
Collateral			USD	USD	1.000	3128P7P64	04.500 FGPC C91345 G	28.526133	454	129.62	129.62	129.62
Collateral			USD	USD	1.000	3128P7PH0	04.500 FGPC C91324 G	18.158766	71	12.88	12.88	12.88
Collateral			USD	USD	1.000	3128P7Q89	05.000 FGPC C91379 G	32.220653	103	33.24	33.24	33.24
Collateral			USD	USD	1.000	3128P7QA4	04.500 FGPC C91349 G	34.041867	316	107.73	107.73	107.73
Collateral			USD	USD	1.000	3128P7QG1	04.500 FGPC C91355 G	31.540927	2,140	674.95	674.95	674.95
Collateral			USD	USD	1.000	3128P7QP1	04.500 FGPC C91362 G	29.245660	2,065	603.95	603.95	603.95
Collateral			USD	USD	1.000	3128P7QT3	04.500 FGPC C91366 G	28.302106	1,219	345.12	345.12	345.12
Collateral			USD	USD	1.000	3128P7QU0	05.000 FGPC C91367 G	28.846234	379	109.23	109.23	109.23
Collateral			USD	USD	1.000	3128P7QX4	04.500 FGPC C91370 G	28.308853	706	199.72	199.72	199.72



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Collateral			USD	USD	1.000	3128P7RA3	04.000 FGPC C91381 G	31.444464	32	9.98	9.98	9.98
Collateral			USD	USD	1.000	3128P7RR6	04.500 FGPC C91396 G	37.201164	127	47.36	47.36	47.36
Collateral			USD	USD	1.000	3128P7XZ1	03.000 FGPC C91596 G	65.615112	1,188	779.78	779.78	779.78
Collateral			USD	USD	1.000	3128P8A84	03.000 FGPC C91831 G	83.153319	79	65.45	65.45	65.45
Collateral			USD	USD	1.000	3128P8AA9	03.000 FGPC C91801 G	72.720153	117	84.97	84.97	84.97
Collateral			USD	USD	1.000	3128P8BH3	03.000 FGPC C91840 G	86.227329	27	23.52	23.52	23.52
Collateral			USD	USD	1.000	3128P8BJ9	03.500 FGPC C91841 G	85.084148	63	53.87	53.87	53.87
Collateral			USD	USD	1.000	3128P8BP5	03.000 FGPC C91846 G	84.673940	39	32.99	32.99	32.99
Collateral			USD	USD	1.000	3128P8BY6	03.000 FGPC C91855 G	87.050839	35	30.53	30.53	30.53
Collateral			USD	USD	1.000	3128P8DE8	03.000 FGPC C91901 G	100.323958	15	14.57	14.57	14.57
Collateral			USD	USD	1.000	3128P8DM0	03.000 FGPC C91908 G	101.057434	2,468	2,494.19	2,494.19	2,494.19
Collateral			USD	USD	1.000	3128PB5G5	06.000 FGPC J00847 G	3.140430	81	2.54	2.54	2.54
Collateral			USD	USD	1.000	3128PBPG3	05.000 FGPC J00423 G	4.142895	185	7.67	7.67	7.67
Collateral			USD	USD	1.000	3128PCDT6	05.500 FGPC J01014 G	2.377359	131	3.12	3.12	3.12
Collateral			USD	USD	1.000	3128PCKP6	05.500 FGPC J01202 G	5.302134	476	25.25	25.25	25.25
Collateral			USD	USD	1.000	3128PDDB3	06.000 FGPC J01898 G	3.425437	68	2.33	2.33	2.33
Collateral			USD	USD	1.000	3128PDV98	05.000 FGPC J02440 G	4.998579	195	9.74	9.74	9.74
Collateral			USD	USD	1.000	3128PDWD8	05.000 FGPC J02444 G	5.507655	468	25.75	25.75	25.75
Collateral			USD	USD	1.000	3128PED21	05.500 FGPC J02821 G	4.045044	119	4.81	4.81	4.81
Collateral			USD	USD	1.000	3128PEYR3	06.000 FGPC J03420 G	0.946083	59	0.56	0.56	0.56
Collateral			USD	USD	1.000	3128PFB20	06.500 FGPC J03657 G	17.387811	44	7.71	7.71	7.71
Collateral			USD	USD	1.000	3128PFNC5	06.500 FGPC J03987 G	15.478783	35	5.35	5.35	5.35
Collateral			USD	USD	1.000	3128PFPT6	05.500 FGPC J04034 G	2.987121	813	24.29	24.29	24.29
Collateral			USD	USD	1.000	3128PGMB6	05.500 FGPC J04854 G	3.874035	1,830	70.91	70.91	70.91
Collateral			USD	USD	1.000	3128PH2A8	05.500 FGPC J06169 G	3.474382	488	16.94	16.94	16.94
Collateral			USD	USD	1.000	3128PHCJ8	06.000 FGPC J05473 G	8.794369	305	26.78	26.78	26.78
Collateral			USD	USD	1.000	3128PHK83	06.000 FGPC J05719 G	0.906262	468	4.24	4.24	4.24
Collateral			USD	USD	1.000	3128PHZ79	04.000 FGPC J06166 G	1.462837	989	14.47	14.47	14.47
Collateral			USD	USD	1.000	3128PJTY3	05.500 FGPC J06867 G	3.753620	10	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128PLTD4	06.000 FGPC J08648 G	4.320266	720	31.09	31.09	31.09
Collateral			USD	USD	1.000	3128PLTF9	06.000 FGPC J08650 G	13.010964	474	61.64	61.64	61.64
Collateral			USD	USD	1.000	3128PLTJ1	06.000 FGPC J08653 G	5.774414	8	0.46	0.46	0.46
Collateral			USD	USD	1.000	3128PLWJ7	06.000 FGPC J08749 G	7.901216	319	25.21	25.21	25.21
Collateral			USD	USD	1.000	3128PMN22	04.000 FGPC J09409 G	1.393043	284	3.96	3.96	3.96
Collateral			USD	USD	1.000	3128PMRZ5	04.000 FGPC J09504 G	4.440292	1,328	58.99	58.99	58.99
Collateral			USD	USD	1.000	3128PPPR8	04.000 FGPC J10432 G	10.432510	8	0.87	0.87	0.87
Collateral			USD	USD	1.000	3128PQC�9	04.500 FGPC J10977 G	6.652521	560	37.25	37.25	37.25



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Collateral			USD	USD	1.000	3128PRP45	04.000 FGPC J12243 G	12.604180	200	25.17	25.17	25.17
Collateral			USD	USD	1.000	3128PS6U6	03.500 FGPC J13583 G	30.034439	7	2.24	2.24	2.24
Collateral			USD	USD	1.000	3128PSB55	03.500 FGPC J12760 G	3.241094	426	13.80	13.80	13.80
Collateral			USD	USD	1.000	3128PSC62	03.500 FGPC J12793 G	10.934414	139	15.22	15.22	15.22
Collateral			USD	USD	1.000	3128PSJ65	03.500 FGPC J12985 G	13.104072	166	21.77	21.77	21.77
Collateral			USD	USD	1.000	3128PSK55	03.500 FGPC J13016 G	10.518915	1,054	110.88	110.88	110.88
Collateral			USD	USD	1.000	3128PSSZ1	03.500 FGPC J13236 G	17.889091	62	11.08	11.08	11.08
Collateral			USD	USD	1.000	3128PSU21	03.500 FGPC J13301 G	11.210761	1,132	126.87	126.87	126.87
Collateral			USD	USD	1.000	3128PSV38	03.500 FGPC J13334 G	9.483227	376	35.64	35.64	35.64
Collateral			USD	USD	1.000	3128PSXJ1	03.500 FGPC J13381 G	12.112721	123	14.94	14.94	14.94
Collateral			USD	USD	1.000	3128PSXK8	03.500 FGPC J13382 G	18.125440	444	80.40	80.40	80.40
Collateral			USD	USD	1.000	3128PSZU4	03.500 FGPC J13455 G	38.325434	18	6.71	6.71	6.71
Collateral			USD	USD	1.000	3128PT2K0	03.500 FGPC J14378 G	18.878088	24	4.60	4.60	4.60
Collateral			USD	USD	1.000	3128PT4K8	03.500 FGPC J14426 G	14.949560	261	39.00	39.00	39.00
Collateral			USD	USD	1.000	3128PT6U4	03.500 FGPC J14483 G	17.552969	3,816	669.78	669.78	669.78
Collateral			USD	USD	1.000	3128PTDH5	03.000 FGPC J13704 G	22.992447	974	223.97	223.97	223.97
Collateral			USD	USD	1.000	3128PTDQ5	03.500 FGPC J13711 G	18.726710	166	31.01	31.01	31.01
Collateral			USD	USD	1.000	3128PTGQ2	03.500 FGPC J13807 G	18.239157	747	136.32	136.32	136.32
Collateral			USD	USD	1.000	3128PTGS8	03.500 FGPC J13809 G	30.354390	153	46.42	46.42	46.42
Collateral			USD	USD	1.000	3128PTJ30	03.500 FGPC J13882 G	32.524392	317	102.97	102.97	102.97
Collateral			USD	USD	1.000	3128PTJ48	03.500 FGPC J13883 G	33.117088	192	63.55	63.55	63.55
Collateral			USD	USD	1.000	3128PTJ55	03.500 FGPC J13884 G	31.820753	372	118.32	118.32	118.32
Collateral			USD	USD	1.000	3128PTJ63	03.500 FGPC J13885 G	24.430557	257	62.68	62.68	62.68
Collateral			USD	USD	1.000	3128PTK87	03.500 FGPC J13919 G	13.484447	1,430	192.83	192.83	192.83
Collateral			USD	USD	1.000	3128PTL45	03.500 FGPC J13947 G	32.629895	258	84.23	84.23	84.23
Collateral			USD	USD	1.000	3128PTM85	03.500 FGPC J13983 G	11.777145	223	26.25	26.25	26.25
Collateral			USD	USD	1.000	3128PTN43	03.500 FGPC J14011 G	26.405641	309	81.49	81.49	81.49
Collateral			USD	USD	1.000	3128PTSV8	03.500 FGPC J14132 G	39.285895	388	152.37	152.37	152.37
Collateral			USD	USD	1.000	3128PTUS2	03.500 FGPC J14193 G	16.950519	1,225	207.73	207.73	207.73
Collateral			USD	USD	1.000	3128PTUW3	03.500 FGPC J14197 G	32.527757	22,525	7,326.88	7,326.88	7,326.88
Collateral			USD	USD	1.000	3128PU3W0	03.500 FGPC J15313 G	19.218266	511	98.28	98.28	98.28
Collateral			USD	USD	1.000	3128PUBL5	03.500 FGPC J14543 G	14.629613	1,038	151.84	151.84	151.84
Collateral			USD	USD	1.000	3128PUKE1	03.500 FGPC J14793 G	19.276580	3,945	760.49	760.49	760.49
Collateral			USD	USD	1.000	3128PUVG4	03.500 FGPC J15115 G	20.538141	3,237	664.86	664.86	664.86
Collateral			USD	USD	1.000	3128PVD64	03.500 FGPC J15525 G	19.001914	312	59.37	59.37	59.37
Collateral			USD	USD	1.000	3128PVL40	03.500 FGPC J15747 G	22.698526	2,482	563.40	563.40	563.40
Collateral			USD	USD	1.000	3128PVSC5	03.500 FGPC J15915 G	25.603380	200	51.13	51.13	51.13



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Collateral			USD	USD	1.000	3128PVTM2	03.500 FGPC J15956 G	40.048274	24	9.47	9.47	9.47
Collateral			USD	USD	1.000	3128PWDS4	03.500 FGPC J16413 G	36.801362	652	239.84	239.84	239.84
Collateral			USD	USD	1.000	3128PWFF0	03.500 FGPC J16466 G	40.306559	3,049	1,229.04	1,229.04	1,229.04
Collateral			USD	USD	1.000	3128PWFQ6	03.500 FGPC J16475 G	34.541970	1,465	506.20	506.20	506.20
Collateral			USD	USD	1.000	3128PWLW6	03.500 FGPC J16641 G	36.223923	70	25.29	25.29	25.29
Collateral			USD	USD	1.000	3128PWN38	03.500 FGPC J16710 G	22.731826	54	12.37	12.37	12.37
Collateral			USD	USD	1.000	3128PWVV7	03.000 FGPC J16928 G	21.430338	53	11.46	11.46	11.46
Collateral			USD	USD	1.000	3128PWW61	03.000 FGPC J16969 G	21.919972	59	12.94	12.94	12.94
Collateral			USD	USD	1.000	3128PX5L6	03.000 FGPC J18051 G	37.685922	791	298.09	298.09	298.09
Collateral			USD	USD	1.000	3128PX5W2	03.000 FGPC J18061 G	46.974753	32	15.13	15.13	15.13
Collateral			USD	USD	1.000	3128PXT55	03.000 FGPC J17772 G	46.726584	17,518	8,185.59	8,185.59	8,185.59
Collateral			USD	USD	1.000	3128PXTU0	03.500 FGPC J17763 G	46.396038	145	67.11	67.11	67.11
Collateral			USD	USD	1.000	3128PXTX4	03.500 FGPC J17766 G	23.772776	568	135.10	135.10	135.10
Collateral			USD	USD	1.000	3128PYT38	03.000 FGPC J18670 G	49.342835	60	29.54	29.54	29.54
Collateral			USD	USD	1.000	3128PYU36	03.000 FGPC J18702 G	37.867115	26	9.67	9.67	9.67
Collateral			USD	USD	1.000	3128PYY32	03.000 FGPC J18830 G	49.507046	714	353.67	353.67	353.67
Collateral			USD	USD	1.000	3128Q0CY1	03.000 FGPC J19087 G	41.984078	1,067	447.82	447.82	447.82
Collateral			USD	USD	1.000	3128Q0DK0	03.000 FGPC J19106 G	50.477731	894	451.09	451.09	451.09
Collateral			USD	USD	1.000	3128Q0KM8	03.000 FGPC J19300 G	44.409606	97	43.26	43.26	43.26
Collateral			USD	USD	1.000	3128S3AJ8	04.000 FGPC T61809 G	28.916442	301	87.10	87.10	87.10
Collateral			USD	USD	1.000	3128S3AQ2	04.000 FGPC T61815 G	25.953773	4,468	1,159.63	1,159.63	1,159.63
Collateral			USD	USD	1.000	3128S3HD4	04.500 FGPC T62028 G	103.065396	205	210.83	210.83	210.83
Collateral			USD	USD	1.000	3128UNCF7	06.500 FGPC H09070 G	3.962719	800	31.71	31.71	31.71
Collateral			USD	USD	1.000	3128X55E4	FMZC GB 05/04/37 E4	30.195001	21,325	6,439.07	6,439.07	6,439.07
Collateral			USD	USD	1.000	3129266W3	06.000 FGPC A80885 G	1.990775	21	0.43	0.43	0.43
Collateral			USD	USD	1.000	312926FG8	06.000 FGPC A80167 G	5.380994	69	3.69	3.69	3.69
Collateral			USD	USD	1.000	312926VB1	05.500 FGPC A80610 G	6.338967	1,254	79.46	79.46	79.46
Collateral			USD	USD	1.000	312927B54	06.000 FGPC A80960 G	5.618184	867	48.69	48.69	48.69
Collateral			USD	USD	1.000	312927FH4	06.000 FGPC A81068 G	3.960684	116	4.60	4.60	4.60
Collateral			USD	USD	1.000	312927P75	06.000 FGPC A81346 G	8.835741	7	0.64	0.64	0.64
Collateral			USD	USD	1.000	312927YP5	06.000 FGPC A81618 G	3.121894	21	0.66	0.66	0.66
Collateral			USD	USD	1.000	312927ZZ2	06.000 FGPC A81660 G	0.788408	226	1.78	1.78	1.78
Collateral			USD	USD	1.000	312928BF0	06.000 FGPC A81838 G	1.900183	69	1.30	1.30	1.30
Collateral			USD	USD	1.000	312928UT9	06.000 FGPC A82394 G	2.621595	38	1.00	1.00	1.00
Collateral			USD	USD	1.000	312928UU6	06.000 FGPC A82395 G	24.356946	7	1.64	1.64	1.64
Collateral			USD	USD	1.000	312928XB5	06.000 FGPC A82474 G	1.571690	89	1.41	1.41	1.41
Collateral			USD	USD	1.000	312929AF9	06.000 FGPC A82706 G	20.342812	16	3.34	3.34	3.34



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Collateral			USD	USD	1.000	312929EN8	06.000 FGPC A82841 G	7.418168	9	0.64	0.64	0.64
Collateral			USD	USD	1.000	312929ND0	05.000 FGPC A83088 G	1.208951	162	1.95	1.95	1.95
Collateral			USD	USD	1.000	31292GZ58	06.000 FGPC C00764 G	1.038829	42	0.44	0.44	0.44
Collateral			USD	USD	1.000	31292H7H1	05.000 FGPC C01796 G	5.574117	90	5.02	5.02	5.02
Collateral			USD	USD	1.000	31292HCH5	08.000 FGPC C00972 G	0.268721	6	0.02	0.02	0.02
Collateral			USD	USD	1.000	31292HMOV3	06.000 FGPC C01272 G	1.211367	286	3.47	3.47	3.47
Collateral			USD	USD	1.000	31292HUR3	05.000 FGPC C01492 G	4.521794	76	3.43	3.43	3.43
Collateral			USD	USD	1.000	31292HVC5	06.000 FGPC C01511 G	3.414377	217	7.40	7.40	7.40
Collateral			USD	USD	1.000	31292HWJ9	06.000 FGPC C01549 G	3.413370	18	0.61	0.61	0.61
Collateral			USD	USD	1.000	31292K2G1	06.000 FGPC C03475 G	10.482934	61	6.43	6.43	6.43
Collateral			USD	USD	1.000	31292K2L0	05.000 FGPC C03479 G	18.185656	147	26.71	26.71	26.71
Collateral			USD	USD	1.000	31292K2Q9	05.500 FGPC C03483 G	24.076161	1,028	247.58	247.58	247.58
Collateral			USD	USD	1.000	31292K3K1	05.000 FGPC C03502 G	27.339557	1,194	326.56	326.56	326.56
Collateral			USD	USD	1.000	31292K4B0	05.000 FGPC C03518 G	27.007026	109	29.34	29.34	29.34
Collateral			USD	USD	1.000	31292K7G6	04.000 FGPC C03595 G	33.686316	2,318	780.98	780.98	780.98
Collateral			USD	USD	1.000	31292KVS3	06.000 FGPC C03325 G	8.230104	61	5.03	5.03	5.03
Collateral			USD	USD	1.000	31292KX93	04.500 FGPC C03404 G	38.186696	1,364	520.77	520.77	520.77
Collateral			USD	USD	1.000	31292KYY7	05.500 FGPC C03427 G	21.535464	9	1.94	1.94	1.94
Collateral			USD	USD	1.000	31292KZ67	05.000 FGPC C03465 G	21.130913	81	17.15	17.15	17.15
Collateral			USD	USD	1.000	31292MA94	04.000 FGPC C04532 G	41.158911	6	2.38	2.38	2.38
Collateral			USD	USD	1.000	31292SAW0	04.500 FGPC C09021 G	67.397714	76	51.28	51.28	51.28
Collateral			USD	USD	1.000	31292SB41	04.500 FGPC C09059 G	43.927661	794	348.69	348.69	348.69
Collateral			USD	USD	1.000	31292SBM1	03.500 FGPC C09044 G	65.151095	328	213.82	213.82	213.82
Collateral			USD	USD	1.000	31292SBS8	04.500 FGPC C09049 G	50.556259	66	33.16	33.16	33.16
Collateral			USD	USD	1.000	31292SBU3	04.500 FGPC C09051 G	37.903285	120	45.56	45.56	45.56
Collateral			USD	USD	1.000	31292SCF5	04.000 FGPC C09070 G	61.455274	7	4.47	4.47	4.47
Collateral			USD	USD	1.000	31292SCG3	04.000 FGPC C09071 G	67.510748	11	7.56	7.56	7.56
Collateral			USD	USD	1.000	3129306Y1	05.000 FGPC A84487 G	11.140138	2,756	307.00	307.00	307.00
Collateral			USD	USD	1.000	312930GJ3	06.000 FGPC A83801 G	2.124043	52	1.11	1.11	1.11
Collateral			USD	USD	1.000	312930GM6	06.000 FGPC A83804 G	3.375751	6	0.20	0.20	0.20
Collateral			USD	USD	1.000	312930GZ7	04.500 FGPC A83816 G	4.818833	1,285	61.92	61.92	61.92
Collateral			USD	USD	1.000	312930UV0	04.500 FGPC A84196 G	12.956195	314	40.66	40.66	40.66
Collateral			USD	USD	1.000	312931K31	04.500 FGPC A84814 G	4.033719	36	1.46	1.46	1.46
Collateral			USD	USD	1.000	312931KB3	04.500 FGPC A84790 G	24.973261	192	48.02	48.02	48.02
Collateral			USD	USD	1.000	312932K88	04.500 FGPC A85719 G	16.285575	779	126.91	126.91	126.91
Collateral			USD	USD	1.000	312932LW4	06.000 FGPC A85741 G	3.636799	40	1.46	1.46	1.46
Collateral			USD	USD	1.000	312932UL8	05.000 FGPC A85987 G	3.085203	498	15.35	15.35	15.35



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Collateral			USD	USD	1.000	312932VZ6	05.000 FGPC A86032 G	9.277654	5	0.47	0.47	0.47
Collateral			USD	USD	1.000	3129335L4	04.500 FGPC A87151 G	35.410496	173	61.32	61.32	61.32
Collateral			USD	USD	1.000	312933AN4	05.000 FGPC A86313 G	3.243666	7,889	255.88	255.88	255.88
Collateral			USD	USD	1.000	312933AQ7	04.500 FGPC A86315 G	3.434599	22	0.77	0.77	0.77
Collateral			USD	USD	1.000	312933G73	04.500 FGPC A86522 G	12.582745	376	47.28	47.28	47.28
Collateral			USD	USD	1.000	312933JP0	06.000 FGPC A86570 G	20.381144	237	48.28	48.28	48.28
Collateral			USD	USD	1.000	312933JQ8	06.000 FGPC A86571 G	15.131185	37	5.64	5.64	5.64
Collateral			USD	USD	1.000	312933KN3	06.000 FGPC A86601 G	6.173545	86	5.30	5.30	5.30
Collateral			USD	USD	1.000	312933PY4	06.000 FGPC A86739 G	42.801958	7	2.86	2.86	2.86
Collateral			USD	USD	1.000	3129343E0	05.000 FGPC A87997 G	15.035880	1,932	290.54	290.54	290.54
Collateral			USD	USD	1.000	3129344N9	06.000 FGPC A88029 G	9.817879	1,067	104.73	104.73	104.73
Collateral			USD	USD	1.000	312934NT5	04.500 FGPC A87602 G	16.043264	974	156.28	156.28	156.28
Collateral			USD	USD	1.000	312934VL3	06.000 FGPC A87819 G	13.554216	6	0.81	0.81	0.81
Collateral			USD	USD	1.000	312934XB3	04.000 FGPC A87874 G	36.434996	1,240	451.88	451.88	451.88
Collateral			USD	USD	1.000	3129364X2	04.500 FGPC A89838 G	38.155806	654	249.64	249.64	249.64
Collateral			USD	USD	1.000	3129366F9	04.500 FGPC A89870 G	13.802866	51	6.99	6.99	6.99
Collateral			USD	USD	1.000	312936JY4	06.000 FGPC A89279 G	29.071089	70	20.39	20.39	20.39
Collateral			USD	USD	1.000	312936LH8	05.000 FGPC A89328 G	35.402789	78	27.73	27.73	27.73
Collateral			USD	USD	1.000	312936ND5	06.000 FGPC A89388 G	13.506042	9	1.25	1.25	1.25
Collateral			USD	USD	1.000	312938A78	04.500 FGPC A90030 G	18.028541	350	63.15	63.15	63.15
Collateral			USD	USD	1.000	312938GD9	04.500 FGPC A90196 G	18.723444	46	8.58	8.58	8.58
Collateral			USD	USD	1.000	312938NX7	04.500 FGPC A90406 G	14.219363	974	138.51	138.51	138.51
Collateral			USD	USD	1.000	312938S20	04.500 FGPC A90537 G	15.212245	846	128.77	128.77	128.77
Collateral			USD	USD	1.000	312938VU4	04.500 FGPC A90627 G	16.532114	53	8.73	8.73	8.73
Collateral			USD	USD	1.000	312938WS8	04.500 FGPC A90657 G	39.559418	658	260.50	260.50	260.50
Collateral			USD	USD	1.000	312938XC2	04.500 FGPC A90675 G	15.028633	50	7.54	7.54	7.54
Collateral			USD	USD	1.000	312938YE7	04.500 FGPC A90709 G	30.365119	189	57.38	57.38	57.38
Collateral			USD	USD	1.000	3129393N9	05.000 FGPC A91705 G	71.479344	82	58.81	58.81	58.81
Collateral			USD	USD	1.000	3129397H8	05.000 FGPC A91796 G	17.779290	17	3.10	3.10	3.10
Collateral			USD	USD	1.000	312939JJ1	05.000 FGPC A91165 G	21.329866	125	26.62	26.62	26.62
Collateral			USD	USD	1.000	312939RG8	05.000 FGPC A91387 G	19.316429	220	42.56	42.56	42.56
Collateral			USD	USD	1.000	312939WJ6	06.000 FGPC A91549 G	42.984522	118	50.51	50.51	50.51
Collateral			USD	USD	1.000	312939WT4	05.000 FGPC A91558 G	26.704973	376	100.52	100.52	100.52
Collateral			USD	USD	1.000	31293BFZ4	06.000 FGPC C15584 G	1.486900	8	0.12	0.12	0.12
Collateral			USD	USD	1.000	31293FQT7	06.000 FGPC C19466 G	0.262217	197	0.52	0.52	0.52
Collateral			USD	USD	1.000	3129402H1	04.500 FGPC A92576 G	17.413958	37	6.45	6.45	6.45
Collateral			USD	USD	1.000	312940CM9	05.000 FGPC A91876 G	19.149856	126	24.04	24.04	24.04



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Collateral			USD	USD	1.000	312940NN5	05.000 FGPC A92197 G	34.608581	161	55.70	55.70	55.70
Collateral			USD	USD	1.000	312940VG1	04.500 FGPC A92415 G	26.845476	331	88.91	88.91	88.91
Collateral			USD	USD	1.000	312940ZX0	05.000 FGPC A92558 G	17.176871	289	49.70	49.70	49.70
Collateral			USD	USD	1.000	3129413N5	04.500 FGPC A93505 G	16.697135	63	10.48	10.48	10.48
Collateral			USD	USD	1.000	3129415G8	04.500 FGPC A93547 G	16.703995	1,948	325.43	325.43	325.43
Collateral			USD	USD	1.000	312941C47	04.500 FGPC A92791 G	32.350760	112	36.24	36.24	36.24
Collateral			USD	USD	1.000	312941NS2	05.000 FGPC A93101 G	22.424841	271	60.81	60.81	60.81
Collateral			USD	USD	1.000	312941VQ7	05.000 FGPC A93323 G	34.015450	317	107.86	107.86	107.86
Collateral			USD	USD	1.000	312941YZ4	05.000 FGPC A93428 G	8.377755	7	0.55	0.55	0.55
Collateral			USD	USD	1.000	312942H40	04.000 FGPC A93851 G	36.819598	9,435	3,474.03	3,474.03	3,474.03
Collateral			USD	USD	1.000	312942H73	04.500 FGPC A93854 G	30.852414	61	18.67	18.67	18.67
Collateral			USD	USD	1.000	312942KD6	04.000 FGPC A93892 G	40.942000	39	15.95	15.95	15.95
Collateral			USD	USD	1.000	312942L78	05.000 FGPC A93950 G	28.705060	1,759	505.06	505.06	505.06
Collateral			USD	USD	1.000	312942LW3	04.000 FGPC A93941 G	29.734015	1,544	459.15	459.15	459.15
Collateral			USD	USD	1.000	312942M93	05.000 FGPC A93984 G	34.461238	42	14.58	14.58	14.58
Collateral			USD	USD	1.000	312942NM3	04.500 FGPC A93996 G	22.585626	6,990	1,578.65	1,578.65	1,578.65
Collateral			USD	USD	1.000	312942Z32	04.000 FGPC A94362 G	43.677032	2,136	933.12	933.12	933.12
Collateral			USD	USD	1.000	3129442F7	04.000 FGPC A96174 G	33.074225	16	5.15	5.15	5.15
Collateral			USD	USD	1.000	312944JM4	04.000 FGPC A95668 G	53.678137	682	366.02	366.02	366.02
Collateral			USD	USD	1.000	312944SL6	04.000 FGPC A95923 G	47.887729	28	13.49	13.49	13.49
Collateral			USD	USD	1.000	3129456E3	05.000 FGPC A97169 G	37.125642	33	12.34	12.34	12.34
Collateral			USD	USD	1.000	312945CZ9	04.500 FGPC A96388 G	33.790739	24	8.25	8.25	8.25
Collateral			USD	USD	1.000	312945R42	04.000 FGPC A96807 G	29.842448	470	140.34	140.34	140.34
Collateral			USD	USD	1.000	312945RB6	04.500 FGPC A96782 G	63.186771	925	584.37	584.37	584.37
Collateral			USD	USD	1.000	312945ZK7	04.500 FGPC A97046 G	21.916881	28	6.11	6.11	6.11
Collateral			USD	USD	1.000	312945ZL5	04.500 FGPC A97047 G	25.217838	52	13.21	13.21	13.21
Collateral			USD	USD	1.000	312946GC4	05.000 FGPC A97395 G	3.844569	300	11.52	11.52	11.52
Collateral			USD	USD	1.000	312946MD5	05.000 FGPC A97556 G	47.413644	137	64.93	64.93	64.93
Collateral			USD	USD	1.000	312946VN3	05.000 FGPC A97821 G	61.687067	27	16.88	16.88	16.88
Collateral			USD	USD	1.000	312946ZG4	05.000 FGPC A97943 G	34.423805	220	75.64	75.64	75.64
Collateral			USD	USD	1.000	312946ZU3	04.500 FGPC A97955 G	40.938108	31	12.60	12.60	12.60
Collateral			USD	USD	1.000	31294BYM1	07.000 FGPC C35216 G	2.663027	3	0.08	0.08	0.08
Collateral			USD	USD	1.000	31294CFT5	07.500 FGPC C35578 G	2.564145	124	3.17	3.17	3.17
Collateral			USD	USD	1.000	31294KGF6	06.000 FGPC E01098 G	0.017720	15	0.00	0.00	0.00
Collateral			USD	USD	1.000	31294KHD0	05.000 FGPC E01128 G	0.020543	17	0.00	0.00	0.00
Collateral			USD	USD	1.000	31294KHL2	05.000 FGPC E01135 G	0.016758	37	0.01	0.01	0.01
Collateral			USD	USD	1.000	31294KHR9	06.000 FGPC E01140 G	0.068425	3,944	2.70	2.70	2.70



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Collateral			USD	USD	1.000	31294KJA4	06.000 FGPC E01157 G	0.092862	15	0.01	0.01	0.01
Collateral			USD	USD	1.000	31294KKU8	05.000 FGPC E01207 G	0.214468	19	0.04	0.04	0.04
Collateral			USD	USD	1.000	31294KN43	05.500 FGPC E01311 G	0.560148	190	1.06	1.06	1.06
Collateral			USD	USD	1.000	31294KNY7	05.000 FGPC E01307 G	0.577554	172	0.99	0.99	0.99
Collateral			USD	USD	1.000	31294KPK5	04.500 FGPC E01326 G	0.856779	2,175	18.63	18.63	18.63
Collateral			USD	USD	1.000	31294KQ57	04.000 FGPC E01376 G	1.343299	4,261	57.24	57.24	57.24
Collateral			USD	USD	1.000	31294KQ73	05.000 FGPC E01378 G	0.998989	4,665	46.60	46.60	46.60
Collateral			USD	USD	1.000	31294KR80	05.000 FGPC E01411 G	1.093561	27	0.30	0.30	0.30
Collateral			USD	USD	1.000	31294KRE7	04.500 FGPC E01385 G	1.224633	27	0.33	0.33	0.33
Collateral			USD	USD	1.000	31294KRW7	04.000 FGPC E01401 G	1.400957	1,543	21.62	21.62	21.62
Collateral			USD	USD	1.000	31294KSF3	04.000 FGPC E01418 G	1.269003	3,076	39.03	39.03	39.03
Collateral			USD	USD	1.000	31294KSM8	04.000 FGPC E01424 G	1.649038	563	9.28	9.28	9.28
Collateral			USD	USD	1.000	31294KX83	05.000 FGPC E01603 G	1.942250	1,296	25.16	25.16	25.16
Collateral			USD	USD	1.000	31294KZE8	04.500 FGPC E01641 G	2.634956	156	4.11	4.11	4.11
Collateral			USD	USD	1.000	31294KZS7	04.500 FGPC E01653 G	2.942679	15	0.45	0.45	0.45
Collateral			USD	USD	1.000	31294LTQ6	06.000 FGPC E02359 G	6.509929	267	17.38	17.38	17.38
Collateral			USD	USD	1.000	31294LU35	06.000 FGPC E02402 G	7.826524	20	1.60	1.60	1.60
Collateral			USD	USD	1.000	31294MAC5	04.000 FGPC E02703 G	9.369110	30	2.83	2.83	2.83
Collateral			USD	USD	1.000	31294MDG3	03.000 FGPC E02803 G	24.072015	34	8.08	8.08	8.08
Collateral			USD	USD	1.000	31294MFL0	03.500 FGPC E02871 G	16.721064	1,397	233.57	233.57	233.57
Collateral			USD	USD	1.000	31294MHC8	03.500 FGPC E02927 G	27.770669	64	17.88	17.88	17.88
Collateral			USD	USD	1.000	31294MPG0	02.500 FGPC E03123 G	49.976811	5,845	2,920.97	2,920.97	2,920.97
Collateral			USD	USD	1.000	31294T7M2	03.000 FGPC E09000 G	39.854145	740	295.05	295.05	295.05
Collateral			USD	USD	1.000	31294UAN3	03.000 FGPC E09013 G	47.287950	245	115.62	115.62	115.62
Collateral			USD	USD	1.000	31295WDW5	09.000 FGPC A01017 G	0.024701	49	0.01	0.01	0.01
Collateral			USD	USD	1.000	312962AD5	05.000 FGPC B10004 G	1.798423	584	10.51	10.51	10.51
Collateral			USD	USD	1.000	312962BY8	05.000 FGPC B10055 G	1.180618	50	0.59	0.59	0.59
Collateral			USD	USD	1.000	312962CK7	05.000 FGPC B10074 G	2.255938	10	0.23	0.23	0.23
Collateral			USD	USD	1.000	312962CQ4	05.000 FGPC B10079 G	0.752339	14	0.10	0.10	0.10
Collateral			USD	USD	1.000	312962DE0	05.000 FGPC B10101 G	1.404701	12	0.17	0.17	0.17
Collateral			USD	USD	1.000	312962EA7	03.500 FGPC B10129 G	2.278865	340	7.74	7.74	7.74
Collateral			USD	USD	1.000	312962EY5	05.000 FGPC B10151 G	1.312140	36	0.47	0.47	0.47
Collateral			USD	USD	1.000	312962FM0	05.000 FGPC B10172 G	3.706766	16	0.59	0.59	0.59
Collateral			USD	USD	1.000	312962FN8	05.000 FGPC B10173 G	1.562888	10	0.16	0.16	0.16
Collateral			USD	USD	1.000	312962FW8	05.000 FGPC B10181 G	2.747966	35	0.97	0.97	0.97
Collateral			USD	USD	1.000	312962JW4	05.000 FGPC B10277 G	2.559480	39	1.00	1.00	1.00
Collateral			USD	USD	1.000	312962KP7	05.000 FGPC B10302 G	1.123435	35	0.39	0.39	0.39



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Collateral			USD	USD	1.000	312962KT9	05.000 FGPC B10306 G	2.799419	15	0.41	0.41	0.41
Collateral			USD	USD	1.000	312962MD2	05.000 FGPC B10356 G	2.346765	46	1.07	1.07	1.07
Collateral			USD	USD	1.000	312962MT7	05.000 FGPC B10370 G	0.656664	21	0.14	0.14	0.14
Collateral			USD	USD	1.000	312962MV2	05.000 FGPC B10372 G	4.811819	28	1.35	1.35	1.35
Collateral			USD	USD	1.000	312962NJ8	05.000 FGPC B10393 G	1.207736	46	0.56	0.56	0.56
Collateral			USD	USD	1.000	312962T86	05.000 FGPC B10575 G	1.343731	14	0.19	0.19	0.19
Collateral			USD	USD	1.000	312962TL7	05.000 FGPC B10555 G	1.826957	40	0.73	0.73	0.73
Collateral			USD	USD	1.000	312962WC3	05.000 FGPC B10643 G	1.610216	37	0.60	0.60	0.60
Collateral			USD	USD	1.000	312963CK5	05.000 FGPC B10974 G	1.174793	21	0.24	0.24	0.24
Collateral			USD	USD	1.000	312963JP7	05.000 FGPC B11170 G	0.768542	2,493	19.16	19.16	19.16
Collateral			USD	USD	1.000	312963LA7	05.000 FGPC B11221 G	1.733935	14	0.24	0.24	0.24
Collateral			USD	USD	1.000	312963MS7	05.000 FGPC B11269 G	1.047141	44	0.46	0.46	0.46
Collateral			USD	USD	1.000	312963RR4	05.000 FGPC B11396 G	0.983887	37	0.37	0.37	0.37
Collateral			USD	USD	1.000	312963UB5	05.000 FGPC B11478 G	3.474248	14	0.48	0.48	0.48
Collateral			USD	USD	1.000	312964DJ5	04.500 FGPC B11905 G	3.771964	508	19.15	19.15	19.15
Collateral			USD	USD	1.000	312964EJ4	05.000 FGPC B11937 G	2.122090	10	0.22	0.22	0.22
Collateral			USD	USD	1.000	312964R92	04.500 FGPC B12312 G	1.400310	1,101	15.41	15.41	15.41
Collateral			USD	USD	1.000	312964RH4	04.500 FGPC B12288 G	1.450551	57	0.83	0.83	0.83
Collateral			USD	USD	1.000	312964Z85	05.500 FGPC B12567 G	1.491209	703	10.49	10.49	10.49
Collateral			USD	USD	1.000	3129657L4	04.500 FGPC B13599 G	1.168012	33	0.38	0.38	0.38
Collateral			USD	USD	1.000	312965X76	04.500 FGPC B13402 G	2.799416	15	0.42	0.42	0.42
Collateral			USD	USD	1.000	312965YC4	04.500 FGPC B13407 G	4.149078	55	2.29	2.29	2.29
Collateral			USD	USD	1.000	312965ZX7	04.500 FGPC B13458 G	1.533773	34	0.51	0.51	0.51
Collateral			USD	USD	1.000	312966AF1	04.500 FGPC B13606 G	3.137493	41	1.28	1.28	1.28
Collateral			USD	USD	1.000	312966MG6	04.500 FGPC B13959 G	1.325258	47	0.62	0.62	0.62
Collateral			USD	USD	1.000	312966NU4	04.500 FGPC B14003 G	1.735322	40	0.69	0.69	0.69
Collateral			USD	USD	1.000	312966SP0	04.000 FGPC B14126 G	3.808600	277	10.56	10.56	10.56
Collateral			USD	USD	1.000	312966U51	04.500 FGPC B14204 G	2.103926	21	0.44	0.44	0.44
Collateral			USD	USD	1.000	312966UD4	04.500 FGPC B14180 G	1.775872	18	0.33	0.33	0.33
Collateral			USD	USD	1.000	3129673H3	04.500 FGPC B15300 G	1.602585	49	0.79	0.79	0.79
Collateral			USD	USD	1.000	3129676C1	04.500 FGPC B15367 G	3.060873	153	4.69	4.69	4.69
Collateral			USD	USD	1.000	312967G48	04.500 FGPC B14719 G	2.056854	24	0.49	0.49	0.49
Collateral			USD	USD	1.000	312967G55	04.500 FGPC B14720 G	1.582398	33	0.53	0.53	0.53
Collateral			USD	USD	1.000	312967G97	04.500 FGPC B14724 G	1.855404	44	0.81	0.81	0.81
Collateral			USD	USD	1.000	312967PP1	04.500 FGPC B14930 G	1.951188	28	0.55	0.55	0.55
Collateral			USD	USD	1.000	312967QP0	04.500 FGPC B14962 G	3.710064	30	1.13	1.13	1.13
Collateral			USD	USD	1.000	312967RA2	04.500 FGPC B14981 G	3.514048	41	1.44	1.44	1.44



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Collateral			USD	USD	1.000	312967TH5	04.500 FGPC B15052 G	2.310837	30	0.69	0.69	0.69
Collateral			USD	USD	1.000	312967UT7	04.500 FGPC B15094 G	3.204176	41	1.31	1.31	1.31
Collateral			USD	USD	1.000	312967YA4	04.500 FGPC B15205 G	2.305485	6	0.15	0.15	0.15
Collateral			USD	USD	1.000	312968XP0	06.000 FGPC B16086 G	3.351169	296	9.93	9.93	9.93
Collateral			USD	USD	1.000	312968YA2	06.000 FGPC B16105 G	3.132730	78	2.44	2.44	2.44
Collateral			USD	USD	1.000	3129694M7	05.500 FGPC B17128 G	2.447594	12	0.31	0.31	0.31
Collateral			USD	USD	1.000	3129694P0	05.500 FGPC B17130 G	8.370750	10	0.85	0.85	0.85
Collateral			USD	USD	1.000	3129695R5	05.500 FGPC B17156 G	2.892486	7	0.21	0.21	0.21
Collateral			USD	USD	1.000	312969GW2	06.000 FGPC B16513 G	1.739800	39	0.68	0.68	0.68
Collateral			USD	USD	1.000	31296J6J0	04.500 FGPC A10873 G	31.158903	4	1.22	1.22	1.22
Collateral			USD	USD	1.000	31296JXZ4	04.500 FGPC A10696 G	16.973000	4	0.76	0.76	0.76
Collateral			USD	USD	1.000	31296KJQ7	04.500 FGPC A11171 G	5.666200	2	0.11	0.11	0.11
Collateral			USD	USD	1.000	31296LF89	05.000 FGPC A11991 G	5.565799	230	12.81	12.81	12.81
Collateral			USD	USD	1.000	31296MF20	05.000 FGPC A12885 G	3.690005	75	2.77	2.77	2.77
Collateral			USD	USD	1.000	31296MH77	06.000 FGPC A12954 G	1.456632	36	0.52	0.52	0.52
Collateral			USD	USD	1.000	31296MZZ5	06.000 FGPC A13460 G	6.363094	95	6.07	6.07	6.07
Collateral			USD	USD	1.000	31296NK55	07.500 FGPC A13916 G	5.086303	3	0.16	0.16	0.16
Collateral			USD	USD	1.000	31296NKB2	05.000 FGPC A13890 G	3.887955	45	1.75	1.75	1.75
Collateral			USD	USD	1.000	31296PVC3	06.000 FGPC A15111 G	13.676779	1,910	261.20	261.20	261.20
Collateral			USD	USD	1.000	31296RPE2	05.500 FGPC A16721 G	2.690375	773	20.81	20.81	20.81
Collateral			USD	USD	1.000	31296SJ23	06.000 FGPC A17481 G	5.328089	68	3.61	3.61	3.61
Collateral			USD	USD	1.000	31296WCS4	05.000 FGPC A20081 G	4.909688	99	4.88	4.88	4.88
Collateral			USD	USD	1.000	31296X5L5	04.500 FGPC A21751 G	3.432916	195	6.69	6.69	6.69
Collateral			USD	USD	1.000	31296YTW3	05.000 FGPC A22365 G	2.949696	390	11.51	11.51	11.51
Collateral			USD	USD	1.000	312970EV4	04.500 FGPC B17348 G	4.436353	1,948	86.43	86.43	86.43
Collateral			USD	USD	1.000	312970PH3	05.000 FGPC B17624 G	4.667580	10	0.45	0.45	0.45
Collateral			USD	USD	1.000	3129712Z6	05.500 FGPC B18892 G	6.116753	16	0.97	0.97	0.97
Collateral			USD	USD	1.000	3129714H4	05.000 FGPC B18924 G	5.597523	223	12.48	12.48	12.48
Collateral			USD	USD	1.000	3129714L5	05.500 FGPC B18927 G	4.760780	34	1.60	1.60	1.60
Collateral			USD	USD	1.000	312971E42	04.500 FGPC B18255 G	7.906454	87	6.85	6.85	6.85
Collateral			USD	USD	1.000	312972N32	06.000 FGPC B19410 G	4.984555	1	0.06	0.06	0.06
Collateral			USD	USD	1.000	31297A2C7	06.000 FGPC A23471 G	3.242796	395	12.82	12.82	12.82
Collateral			USD	USD	1.000	31297A4S0	05.000 FGPC A23533 G	2.948870	371	10.96	10.96	10.96
Collateral			USD	USD	1.000	31297ASY1	05.500 FGPC A23235 G	3.612994	759	27.42	27.42	27.42
Collateral			USD	USD	1.000	31297BBZ4	06.000 FGPC A23656 G	10.919519	170	18.61	18.61	18.61
Collateral			USD	USD	1.000	31297DCJ5	06.000 FGPC A25473 G	3.679027	58	2.12	2.12	2.12
Collateral			USD	USD	1.000	31297DL97	06.000 FGPC A25752 G	2.160602	80	1.73	1.73	1.73



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Collateral			USD	USD	1.000	31297QBV0	04.500 FGPC A34552 G	2.638733	36	0.94	0.94	0.94
Collateral			USD	USD	1.000	31297RLM7	05.000 FGPC A35732 G	19.248791	5	0.96	0.96	0.96
Collateral			USD	USD	1.000	31297RN86	05.000 FGPC A35815 G	21.133619	7	1.58	1.58	1.58
Collateral			USD	USD	1.000	31297RQX8	05.000 FGPC A35870 G	16.001508	4	0.60	0.60	0.60
Collateral			USD	USD	1.000	31297VUK2	05.500 FGPC A39586 G	4.111798	515	21.17	21.17	21.17
Collateral			USD	USD	1.000	31298HT57	06.000 FGPC C48672 G	0.206085	35	0.07	0.07	0.07
Collateral			USD	USD	1.000	31298PBY5	08.000 FGPC C52755 G	2.155216	9	0.20	0.20	0.20
Collateral			USD	USD	1.000	31306XBJ1	03.000 FGPC J20041 G	56.422186	57	32.27	32.27	32.27
Collateral			USD	USD	1.000	31306XQD8	02.500 FGPC J20452 G	39.354110	1,948	766.70	766.70	766.70
Collateral			USD	USD	1.000	31306XQY2	03.000 FGPC J20471 G	48.400284	37	17.67	17.67	17.67
Collateral			USD	USD	1.000	31307EJH8	03.500 FGPC J25664 G	68.227476	132	89.72	89.72	89.72
Collateral			USD	USD	1.000	31307EWD2	03.000 FGPC J26044 G	62.903856	0	0.25	0.25	0.25
Collateral			USD	USD	1.000	31307FFY2	03.000 FGPC J26483 G	65.735418	1,619	1,064.54	1,064.54	1,064.54
Collateral			USD	USD	1.000	31307FPD7	03.000 FGPC J26720 G	67.047393	3,045	2,041.91	2,041.91	2,041.91
Collateral			USD	USD	1.000	31307FSP7	03.500 FGPC J26826 G	71.591817	18	12.97	12.97	12.97
Collateral			USD	USD	1.000	31307G3C1	03.500 FGPC J27995 G	68.720704	873	599.65	599.65	599.65
Collateral			USD	USD	1.000	31307G3L1	03.000 FGPC J28003 G	71.353090	3,758	2,681.41	2,681.41	2,681.41
Collateral			USD	USD	1.000	31307G6B0	03.000 FGPC J28066 G	76.520747	1,330	1,017.62	1,017.62	1,017.62
Collateral			USD	USD	1.000	31307GJH3	03.500 FGPC J27464 G	72.591889	194	141.11	141.11	141.11
Collateral			USD	USD	1.000	31307GKS7	03.000 FGPC J27505 G	67.255384	2,863	1,925.84	1,925.84	1,925.84
Collateral			USD	USD	1.000	31307GV71	03.500 FGPC J27838 G	71.519137	174	124.73	124.73	124.73
Collateral			USD	USD	1.000	31307GYJ2	03.000 FGPC J27913 G	78.271705	760	594.71	594.71	594.71
Collateral			USD	USD	1.000	31307HLW5	03.500 FGPC J28441 G	56.085615	5	2.75	2.75	2.75
Collateral			USD	USD	1.000	31307HM20	03.500 FGPC J28477 G	82.353472	8	6.70	6.70	6.70
Collateral			USD	USD	1.000	31307HMM6	03.500 FGPC J28464 G	80.141477	11	9.03	9.03	9.03
Collateral			USD	USD	1.000	31307HSS7	03.500 FGPC J28629 G	58.891427	648	381.58	381.58	381.58
Collateral			USD	USD	1.000	31307HSU2	03.500 FGPC J28631 G	39.713809	574	228.04	228.04	228.04
Collateral			USD	USD	1.000	31307HWC7	03.500 FGPC J28743 G	82.462260	31	25.65	25.65	25.65
Collateral			USD	USD	1.000	31307HZ91	03.000 FGPC J28868 G	89.217561	253	225.38	225.38	225.38
Collateral			USD	USD	1.000	31307J3T8	03.500 FGPC J29810 G	75.683284	409	309.63	309.63	309.63
Collateral			USD	USD	1.000	31307JHD8	03.500 FGPC J29228 G	33.827185	258	87.31	87.31	87.31
Collateral			USD	USD	1.000	31307JPW7	03.000 FGPC J29437 G	85.521698	1,738	1,486.09	1,486.09	1,486.09
Collateral			USD	USD	1.000	31307KAT7	03.500 FGPC J29918 G	77.323079	276	213.66	213.66	213.66
Collateral			USD	USD	1.000	31307LKR8	03.500 FGPC J30304 G	49.511658	6	2.87	2.87	2.87
Collateral			USD	USD	1.000	31307LM47	03.000 FGPC J30379 G	85.932469	839	721.37	721.37	721.37
Collateral			USD	USD	1.000	31307LPZ5	03.500 FGPC J30440 G	71.286374	69	48.83	48.83	48.83
Collateral			USD	USD	1.000	31307LRK6	02.500 FGPC J30490 G	75.666750	5	4.11	4.11	4.11



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Collateral			USD	USD	1.000	31307LSP4	02.500 FGPC J30526 G	77.258321	14	10.81	10.81	10.81
Collateral			USD	USD	1.000	31307LZB7	03.500 FGPC J30738 G	70.876104	517	366.50	366.50	366.50
Collateral			USD	USD	1.000	31307M2L9	03.500 FGPC J31679 G	66.497171	223	148.61	148.61	148.61
Collateral			USD	USD	1.000	31307M2W5	03.000 FGPC J31689 G	87.946748	11	9.46	9.46	9.46
Collateral			USD	USD	1.000	31307M4D5	03.000 FGPC J31720 G	86.718869	1,004	870.56	870.56	870.56
Collateral			USD	USD	1.000	31307M4P8	03.000 FGPC J31730 G	87.024093	6,390	5,560.80	5,560.80	5,560.80
Collateral			USD	USD	1.000	31307MFV3	03.500 FGPC J31080 G	87.967491	255	224.65	224.65	224.65
Collateral			USD	USD	1.000	31307MHN9	03.000 FGPC J31137 G	86.407936	3,657	3,160.17	3,160.17	3,160.17
Collateral			USD	USD	1.000	31307MHS8	03.500 FGPC J31141 G	81.340438	652	530.22	530.22	530.22
Collateral			USD	USD	1.000	31307MQM1	03.500 FGPC J31360 G	83.939749	389	326.16	326.16	326.16
Collateral			USD	USD	1.000	31307MR65	03.000 FGPC J31409 G	85.140371	122	103.67	103.67	103.67
Collateral			USD	USD	1.000	31307MSF4	02.500 FGPC J31418 G	86.711130	5	4.65	4.65	4.65
Collateral			USD	USD	1.000	31307MU46	03.500 FGPC J31503 G	75.575709	219	165.70	165.70	165.70
Collateral			USD	USD	1.000	31307MW28	03.000 FGPC J31565 G	85.700727	623	534.28	534.28	534.28
Collateral			USD	USD	1.000	31307MWW2	03.000 FGPC J31561 G	84.174901	2,359	1,985.76	1,985.76	1,985.76
Collateral			USD	USD	1.000	31307NFA7	03.500 FGPC J31961 G	70.858430	76	53.94	53.94	53.94
Collateral			USD	USD	1.000	31307NM68	03.000 FGPC J32181 G	87.845961	1	1.03	1.03	1.03
Collateral			USD	USD	1.000	31307NM92	03.000 FGPC J32184 G	91.474253	388	355.14	355.14	355.14
Collateral			USD	USD	1.000	31307NN26	02.500 FGPC J32209 G	82.186787	2	1.66	1.66	1.66
Collateral			USD	USD	1.000	31307NNV2	02.500 FGPC J32204 G	84.507848	6	5.43	5.43	5.43
Collateral			USD	USD	1.000	31307NV50	03.000 FGPC J32436 G	92.780775	28	25.70	25.70	25.70
Collateral			USD	USD	1.000	31307NVN1	03.000 FGPC J32421 G	81.259102	390	316.62	316.62	316.62
Collateral			USD	USD	1.000	31307NWM2	03.000 FGPC J32452 G	92.673075	960	889.37	889.37	889.37
Collateral			USD	USD	1.000	31307NXU3	02.500 FGPC J32491 G	92.570098	1	1.14	1.14	1.14
Collateral			USD	USD	1.000	31307PH69	03.000 FGPC J32953 G	94.182157	1,531	1,441.68	1,441.68	1,441.68
Collateral			USD	USD	1.000	31307PJE0	03.000 FGPC J32961 G	92.255731	31	28.76	28.76	28.76
Collateral			USD	USD	1.000	31307PKJ7	03.000 FGPC J32997 G	92.901534	1,257	1,167.93	1,167.93	1,167.93
Collateral			USD	USD	1.000	31307PLS6	03.000 FGPC J33037 G	90.116501	756	681.44	681.44	681.44
Collateral			USD	USD	1.000	31307PM22	02.500 FGPC J33077 G	83.654986	4	3.53	3.53	3.53
Collateral			USD	USD	1.000	31307PZC6	03.000 FGPC J33439 G	92.966896	974	905.60	905.60	905.60
Collateral			USD	USD	1.000	31307Q2T3	03.000 FGPC J34386 G	97.358912	584	569.03	569.03	569.03
Collateral			USD	USD	1.000	31307Q5G8	03.500 FGPC J34447 G	99.241555	1,584	1,571.94	1,571.94	1,571.94
Collateral			USD	USD	1.000	31307Q6H5	03.000 FGPC J34472 G	99.451393	438	435.23	435.23	435.23
Collateral			USD	USD	1.000	31307QFC6	02.500 FGPC J33763 G	94.739568	497	470.76	470.76	470.76
Collateral			USD	USD	1.000	31307QUS4	03.500 FGPC J34193 G	96.066832	418	401.22	401.22	401.22
Collateral			USD	USD	1.000	31307QUT2	03.500 FGPC J34194 G	100.950313	323	325.94	325.94	325.94
Collateral			USD	USD	1.000	31307QUX3	03.500 FGPC J34198 G	101.477957	434	440.50	440.50	440.50



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Collateral			USD	USD	1.000	31307QUZ8	03.500 FGPC J34200 G	101.091337	555	561.21	561.21	561.21
Collateral			USD	USD	1.000	31307QWM5	03.500 FGPC J34252 G	100.561285	972	977.17	977.17	977.17
Collateral			USD	USD	1.000	31307R2M6	03.000 FGPC J35280 G	102.008391	454	463.22	463.22	463.22
Collateral			USD	USD	1.000	31307R3Q6	03.000 FGPC J35307 G	101.166248	1,804	1,825.01	1,825.01	1,825.01
Collateral			USD	USD	1.000	31307R4C6	03.000 FGPC J35319 G	101.327252	780	790.73	790.73	790.73
Collateral			USD	USD	1.000	31307R4D4	03.500 FGPC J35320 G	103.945768	371	385.58	385.58	385.58
Collateral			USD	USD	1.000	31307R5J0	02.500 FGPC J35349 G	98.484474	1,072	1,055.89	1,055.89	1,055.89
Collateral			USD	USD	1.000	31307RGQ2	03.000 FGPC J34707 G	99.932993	862	861.45	861.45	861.45
Collateral			USD	USD	1.000	31307RH99	02.500 FGPC J34756 G	96.607190	199	192.55	192.55	192.55
Collateral			USD	USD	1.000	31307RJR7	03.000 FGPC J34772 G	100.454104	651	654.06	654.06	654.06
Collateral			USD	USD	1.000	31307RLN3	03.000 FGPC J34833 G	100.591087	1,260	1,266.98	1,266.98	1,266.98
Collateral			USD	USD	1.000	31307RML6	03.500 FGPC J34863 G	103.021526	531	546.74	546.74	546.74
Collateral			USD	USD	1.000	31307RMM4	03.500 FGPC J34864 G	89.317763	251	224.03	224.03	224.03
Collateral			USD	USD	1.000	31307RMT9	03.000 FGPC J34870 G	99.274755	2,423	2,405.09	2,405.09	2,405.09
Collateral			USD	USD	1.000	31307RTT2	03.000 FGPC J35062 G	100.989449	517	522.18	522.18	522.18
Collateral			USD	USD	1.000	31307RV77	02.500 FGPC J35138 G	96.906358	1,100	1,066.27	1,066.27	1,066.27
Collateral			USD	USD	1.000	31307RVV4	03.500 FGPC J35128 G	102.636242	321	329.34	329.34	329.34
Collateral			USD	USD	1.000	31307RX75	02.500 FGPC J35202 G	98.616159	200	196.93	196.93	196.93
Collateral			USD	USD	1.000	31307SAG8	03.000 FGPC J35407 G	100.766969	216	217.81	217.81	217.81
Collateral			USD	USD	1.000	31307SCR2	03.500 FGPC J35480 G	102.603459	196	201.41	201.41	201.41
Collateral			USD	USD	1.000	31307SD67	02.500 FGPC J35525 G	100.150395	264	264.48	264.48	264.48
Collateral			USD	USD	1.000	31307SK44	02.500 FGPC J35715 G	99.634665	7,371	7,343.67	7,343.67	7,343.67
Collateral			USD	USD	1.000	31307SKH5	02.000 FGPC J35696 G	96.870202	168	162.94	162.94	162.94
Collateral			USD	USD	1.000	31307SL92	02.500 FGPC J35752 G	100.947499	994	1,003.44	1,003.44	1,003.44
Collateral			USD	USD	1.000	31307SRQ8	02.000 FGPC J35895 G	97.271380	26	25.62	25.62	25.62
Collateral			USD	USD	1.000	31307SS38	03.500 FGPC J35938 G	105.338431	195	205.26	205.26	205.26
Collateral			USD	USD	1.000	31307SS46	03.500 FGPC J35939 G	105.214512	209	220.23	220.23	220.23
Collateral			USD	USD	1.000	31307SSA2	02.500 FGPC J35913 G	100.295913	1,354	1,358.34	1,358.34	1,358.34
Collateral			USD	USD	1.000	31307SSK0	02.500 FGPC J35922 G	100.172143	1	1.37	1.37	1.37
Collateral			USD	USD	1.000	31307STQ6	02.500 FGPC J35959 G	101.715708	328	333.57	333.57	333.57
Collateral			USD	USD	1.000	3130A7FR1	1.82 FHOR 18-22 C9	98.363168	127	124.56	124.56	124.56
Collateral			USD	USD	1.000	3130A9CX7	1.00 FHOR 17-18 XI	99.695892	117	116.54	116.54	116.54
Collateral			USD	USD	1.000	31322Y2W0	04.000 FGPC T65289 G	58.567339	1,182	692.08	692.08	692.08
Collateral			USD	USD	1.000	31322Y3D1	04.000 FGPC T65296 G	62.787801	3,059	1,920.97	1,920.97	1,920.97
Collateral			USD	USD	1.000	31322Y3M1	04.000 FGPC T65304 G	59.119898	3,466	2,048.85	2,048.85	2,048.85
Collateral			USD	USD	1.000	31322Y3V1	04.000 FGPC T65312 G	59.871036	2,352	1,407.96	1,407.96	1,407.96
Collateral			USD	USD	1.000	31322YZK0	04.000 FGPC T65246 G	42.768651	774	331.00	331.00	331.00



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Collateral			USD	USD	1.000	3132FCBX2	04.000 FGPC Z40054 G	58.009791	672	389.90	389.90	389.90
Collateral			USD	USD	1.000	3132FCC37	04.500 FGPC Z40090 G	62.758219	2,155	1,352.21	1,352.21	1,352.21
Collateral			USD	USD	1.000	3132FCDW2	03.000 FGPC Z40117 G	93.330401	974	909.14	909.14	909.14
Collateral			USD	USD	1.000	3132FEBA8	03.500 FGPC Z50033 G	95.587272	207	197.98	197.98	197.98
Collateral			USD	USD	1.000	3132FGAA4	05.000 FGPC Z60001 G	54.935855	198	108.63	108.63	108.63
Collateral			USD	USD	1.000	3132FGAE6	05.000 FGPC Z60005 G	60.970015	401	244.38	244.38	244.38
Collateral			USD	USD	1.000	3132FGAG1	05.000 FGPC Z60007 G	60.046565	438	262.87	262.87	262.87
Collateral			USD	USD	1.000	3132FGAH9	05.000 FGPC Z60008 G	60.522920	195	117.92	117.92	117.92
Collateral			USD	USD	1.000	3132FGAJ5	05.000 FGPC Z60009 G	62.593126	288	180.38	180.38	180.38
Collateral			USD	USD	1.000	3132FGAL0	05.000 FGPC Z60011 G	63.065851	84	53.24	53.24	53.24
Collateral			USD	USD	1.000	3132FGAQ9	05.000 FGPC Z60015 G	70.030891	73	50.78	50.78	50.78
Collateral			USD	USD	1.000	3132FGAV8	05.500 FGPC Z60020 G	73.822868	42	31.27	31.27	31.27
Collateral			USD	USD	1.000	3132FGAW6	05.000 FGPC Z60021 G	86.298537	473	407.86	407.86	407.86
Collateral			USD	USD	1.000	3132FJAD2	04.500 FGPC U40004 G	20.431554	547	111.69	111.69	111.69
Collateral			USD	USD	1.000	3132FJAK6	04.500 FGPC U40010 G	11.377931	271	30.83	30.83	30.83
Collateral			USD	USD	1.000	3132FJAP5	04.500 FGPC U40014 G	15.966500	297	47.35	47.35	47.35
Collateral			USD	USD	1.000	3132G7PU3	03.000 FGPC U80435 G	75.646185	13	9.58	9.58	9.58
Collateral			USD	USD	1.000	3132G7PZ2	03.000 FGPC U80440 G	70.123636	11	7.51	7.51	7.51
Collateral			USD	USD	1.000	3132G7S30	03.000 FGPC U80538 G	67.072560	16	10.98	10.98	10.98
Collateral			USD	USD	1.000	3132GD3M2	04.500 FGPC Q00804 G	20.187783	60	12.21	12.21	12.21
Collateral			USD	USD	1.000	3132GD6M9	04.500 FGPC Q00876 G	21.895119	49	10.75	10.75	10.75
Collateral			USD	USD	1.000	3132GDBU5	05.000 FGPC Q00051 G	30.525383	252	76.82	76.82	76.82
Collateral			USD	USD	1.000	3132GDBX9	05.000 FGPC Q00054 G	20.569853	16	3.38	3.38	3.38
Collateral			USD	USD	1.000	3132GDDT6	04.500 FGPC Q00114 G	32.748905	80	26.22	26.22	26.22
Collateral			USD	USD	1.000	3132GDHJ4	05.000 FGPC Q00233 G	45.998928	209	96.07	96.07	96.07
Collateral			USD	USD	1.000	3132GDNC2	04.500 FGPC Q00387 G	41.156742	128	52.52	52.52	52.52
Collateral			USD	USD	1.000	3132GDZ54	04.500 FGPC Q00764 G	30.083859	57	17.20	17.20	17.20
Collateral			USD	USD	1.000	3132GEES5	04.500 FGPC Q01045 G	41.507018	853	354.05	354.05	354.05
Collateral			USD	USD	1.000	3132GEJD3	05.000 FGPC Q01160 G	43.525636	409	178.07	178.07	178.07
Collateral			USD	USD	1.000	3132GEL65	04.500 FGPC Q01249 G	29.722661	147	43.56	43.56	43.56
Collateral			USD	USD	1.000	3132GELF5	05.000 FGPC Q01226 G	23.415469	16	3.76	3.76	3.76
Collateral			USD	USD	1.000	3132GELS7	04.500 FGPC Q01237 G	32.778916	307	100.62	100.62	100.62
Collateral			USD	USD	1.000	3132GEPH7	05.000 FGPC Q01324 G	29.575561	68	20.22	20.22	20.22
Collateral			USD	USD	1.000	3132GEPL8	05.000 FGPC Q01327 G	26.961050	185	49.85	49.85	49.85
Collateral			USD	USD	1.000	3132GETE0	05.000 FGPC Q01449 G	27.719733	2,564	710.73	710.73	710.73
Collateral			USD	USD	1.000	3132GF2H9	04.500 FGPC Q02576 G	24.094559	7	1.60	1.60	1.60
Collateral			USD	USD	1.000	3132GFA80	04.500 FGPC Q01831 G	21.957452	134	29.35	29.35	29.35



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Collateral			USD	USD	1.000	3132GFBY2	05.000 FGPC Q01855 G	26.148859	1,056	276.11	276.11	276.11
Collateral			USD	USD	1.000	3132GFNZ6	04.500 FGPC Q02208 G	42.061203	125	52.44	52.44	52.44
Collateral			USD	USD	1.000	3132GFQS9	04.500 FGPC Q02265 G	48.136604	294	141.61	141.61	141.61
Collateral			USD	USD	1.000	3132GGBR5	04.500 FGPC Q02748 G	39.171952	1,020	399.57	399.57	399.57
Collateral			USD	USD	1.000	3132GGGM1	04.500 FGPC Q02904 G	45.556786	156	71.00	71.00	71.00
Collateral			USD	USD	1.000	3132GJ5A3	04.000 FGPC Q03841 G	58.171373	23	13.52	13.52	13.52
Collateral			USD	USD	1.000	3132GJWS4	04.000 FGPC Q03657 G	40.274862	1,055	424.95	424.95	424.95
Collateral			USD	USD	1.000	3132GJZJ1	04.500 FGPC Q03745 G	64.170426	214	137.52	137.52	137.52
Collateral			USD	USD	1.000	3132GKDZ6	04.000 FGPC Q04020 G	35.803596	11	3.98	3.98	3.98
Collateral			USD	USD	1.000	3132GKPC4	04.000 FGPC Q04319 G	55.677325	3,633	2,022.68	2,022.68	2,022.68
Collateral			USD	USD	1.000	3132GR6X4	04.000 FGPC Q06886 G	60.555399	120	72.40	72.40	72.40
Collateral			USD	USD	1.000	3132GRB83	03.500 FGPC Q06063 G	50.320631	464	233.32	233.32	233.32
Collateral			USD	USD	1.000	3132GUK29	04.500 FGPC Q09013 G	85.843186	11	9.77	9.77	9.77
Collateral			USD	USD	1.000	3132H1AS6	03.000 FGPC U89016 G	78.374195	17	13.28	13.28	13.28
Collateral			USD	USD	1.000	3132H1AT4	03.000 FGPC U89017 G	79.832188	9	7.47	7.47	7.47
Collateral			USD	USD	1.000	3132H1AW7	03.000 FGPC U89020 G	69.461220	16	11.10	11.10	11.10
Collateral			USD	USD	1.000	3132H7DU5	03.500 FGPC U99114 G	85.437918	4,871	4,161.29	4,161.29	4,161.29
Collateral			USD	USD	1.000	3132H9E55	02.500 FGPC U40506 G	45.709720	10	4.45	4.45	4.45
Collateral			USD	USD	1.000	3132H9FB1	02.500 FGPC U40512 G	63.868390	39	24.89	24.89	24.89
Collateral			USD	USD	1.000	3132J4B40	03.500 FGPC G30758 G	88.153560	59	51.87	51.87	51.87
Collateral			USD	USD	1.000	3132J4B57	05.000 FGPC G30759 G	73.684699	134	98.80	98.80	98.80
Collateral			USD	USD	1.000	3132J4B81	06.000 FGPC G30762 G	78.091462	11	8.97	8.97	8.97
Collateral			USD	USD	1.000	3132J4CS6	05.500 FGPC G30780 G	76.026159	393	298.59	298.59	298.59
Collateral			USD	USD	1.000	3132J4CY3	05.000 FGPC G30786 G	75.183332	1,035	777.92	777.92	777.92
Collateral			USD	USD	1.000	3132J4CZ0	05.000 FGPC G30787 G	79.690242	108	85.97	85.97	85.97
Collateral			USD	USD	1.000	3132J4D89	05.000 FGPC G30826 G	82.270563	145	119.45	119.45	119.45
Collateral			USD	USD	1.000	3132J4DC0	05.000 FGPC G30798 G	73.974806	376	277.98	277.98	277.98
Collateral			USD	USD	1.000	3132J4DY2	05.500 FGPC G30818 G	81.886268	57	46.98	46.98	46.98
Collateral			USD	USD	1.000	3132J4EL9	05.000 FGPC G30838 G	82.596749	838	692.40	692.40	692.40
Collateral			USD	USD	1.000	3132J4F95	05.000 FGPC G30891 G	86.344564	359	310.37	310.37	310.37
Collateral			USD	USD	1.000	3132J4GA1	05.500 FGPC G30892 G	91.905685	50	45.94	45.94	45.94
Collateral			USD	USD	1.000	3132J4GD5	04.000 FGPC G30895 G	87.683958	943	826.61	826.61	826.61
Collateral			USD	USD	1.000	3132J4H93	05.000 FGPC G30955 G	103.935576	422	438.66	438.66	438.66
Collateral			USD	USD	1.000	3132J4HJ1	04.500 FGPC G30932 G	93.930978	416	390.49	390.49	390.49
Collateral			USD	USD	1.000	3132J4HN2	04.500 FGPC G30936 G	97.136354	1,445	1,403.60	1,403.60	1,403.60
Collateral			USD	USD	1.000	3132J4HT9	05.500 FGPC G30941 G	103.569675	465	481.58	481.58	481.58
Collateral			USD	USD	1.000	3132J4JA8	05.500 FGPC G30956 G	106.281639	102	108.28	108.28	108.28



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Collateral			USD	USD	1.000	3132J4JB6	05.000 FGPC G30957 G	103.117681	249	256.49	256.49	256.49
Collateral			USD	USD	1.000	3132J4JD2	06.000 FGPC G30959 G	110.662974	70	77.11	77.11	77.11
Collateral			USD	USD	1.000	3132J72F8	03.000 FGPC Q16673 G	71.751654	431	308.93	308.93	308.93
Collateral			USD	USD	1.000	3132J84N7	05.000 FGPC Q17628 G	32.838535	139	45.54	45.54	45.54
Collateral			USD	USD	1.000	3132J84Z0	03.000 FGPC Q17639 G	72.156990	584	421.73	421.73	421.73
Collateral			USD	USD	1.000	3132JAZU2	03.500 FGPC Q19354 G	79.626989	3,728	2,968.17	2,968.17	2,968.17
Collateral			USD	USD	1.000	3132JCD99	05.000 FGPC U65177 G	76.400703	2,174	1,660.63	1,660.63	1,660.63
Collateral			USD	USD	1.000	3132JCEA5	05.000 FGPC U65178 G	88.465613	300	265.44	265.44	265.44
Collateral			USD	USD	1.000	3132JHPR5	02.500 FGPC U41482 G	72.588378	280	203.61	203.61	203.61
Collateral			USD	USD	1.000	3132JMWV7	04.500 FGPC Q20660 G	56.220491	7	3.96	3.96	3.96
Collateral			USD	USD	1.000	3132JN2W6	04.500 FGPC Q21689 G	103.574383	295	305.69	305.69	305.69
Collateral			USD	USD	1.000	3132JN7C5	04.500 FGPC Q21791 G	45.512046	7	3.30	3.30	3.30
Collateral			USD	USD	1.000	3132JNLH8	04.500 FGPC Q21228 G	39.887473	168	67.01	67.01	67.01
Collateral			USD	USD	1.000	3132JNSB4	04.500 FGPC Q21414 G	54.171842	5	2.72	2.72	2.72
Collateral			USD	USD	1.000	3132JNVA2	04.500 FGPC Q21509 G	51.699555	348	180.11	180.11	180.11
Collateral			USD	USD	1.000	3132JP5F5	04.500 FGPC Q22646 G	30.241841	1,757	531.32	531.32	531.32
Collateral			USD	USD	1.000	3132JP6G2	04.500 FGPC Q22671 G	51.050705	29	14.70	14.70	14.70
Collateral			USD	USD	1.000	3132JP7D8	04.500 FGPC Q22692 G	73.007691	344	251.24	251.24	251.24
Collateral			USD	USD	1.000	3132JPF23	04.500 FGPC Q21985 G	68.923944	477	328.76	328.76	328.76
Collateral			USD	USD	1.000	3132JPFJ6	04.500 FGPC Q21969 G	64.997073	48	31.10	31.10	31.10
Collateral			USD	USD	1.000	3132JPFL1	04.500 FGPC Q21971 G	72.392732	785	568.39	568.39	568.39
Collateral			USD	USD	1.000	3132JPFY3	04.500 FGPC Q21983 G	103.864217	246	255.44	255.44	255.44
Collateral			USD	USD	1.000	3132JPK50	04.500 FGPC Q22116 G	45.310533	354	160.32	160.32	160.32
Collateral			USD	USD	1.000	3132JPMM1	04.500 FGPC Q22164 G	23.113924	320	74.01	74.01	74.01
Collateral			USD	USD	1.000	3132JPPJ5	04.500 FGPC Q22225 G	40.514457	337	136.50	136.50	136.50
Collateral			USD	USD	1.000	3132JPYG1	04.500 FGPC Q22511 G	56.222338	410	230.61	230.61	230.61
Collateral			USD	USD	1.000	3132JPYS5	04.500 FGPC Q22521 G	66.396488	29	19.49	19.49	19.49
Collateral			USD	USD	1.000	3132JPYU0	04.500 FGPC Q22523 G	44.963303	13	5.68	5.68	5.68
Collateral			USD	USD	1.000	3132JQAT7	04.500 FGPC Q22718 G	93.875086	524	491.80	491.80	491.80
Collateral			USD	USD	1.000	3132JQDJ6	04.500 FGPC Q22805 G	41.662797	125	52.23	52.23	52.23
Collateral			USD	USD	1.000	3132JQGL8	04.500 FGPC Q22903 G	76.830911	60	46.09	46.09	46.09
Collateral			USD	USD	1.000	3132JQGY0	04.500 FGPC Q22915 G	47.663560	36	17.05	17.05	17.05
Collateral			USD	USD	1.000	3132JQH86	04.000 FGPC Q22955 G	65.534365	5,903	3,868.55	3,868.55	3,868.55
Collateral			USD	USD	1.000	3132JQJQ4	04.500 FGPC Q22971 G	47.274536	197	93.32	93.32	93.32
Collateral			USD	USD	1.000	3132JR5A2	05.000 FGPC U63541 G	48.843905	341	166.76	166.76	166.76
Collateral			USD	USD	1.000	3132JRKN7	03.000 FGPC U63001 G	74.829267	18	13.12	13.12	13.12
Collateral			USD	USD	1.000	3132JRR42	04.000 FGPC U63207 G	66.456169	2,028	1,347.74	1,347.74	1,347.74



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Collateral			USD	USD	1.000	3132JRRM2	04.000 FGPC U63192 G	69.185942	422	292.21	292.21	292.21
Collateral			USD	USD	1.000	3132JRVX3	05.000 FGPC U63330 G	69.766063	1,330	927.64	927.64	927.64
Collateral			USD	USD	1.000	3132KE2B0	02.500 FGPC V60770 G	81.567965	5	4.26	4.26	4.26
Collateral			USD	USD	1.000	3132KE3D5	02.500 FGPC V60796 G	83.924267	8	6.46	6.46	6.46
Collateral			USD	USD	1.000	3132KE4Z5	03.000 FGPC V60840 G	81.710167	22	17.99	17.99	17.99
Collateral			USD	USD	1.000	3132KE6X8	02.500 FGPC V60886 G	84.213814	8	7.08	7.08	7.08
Collateral			USD	USD	1.000	3132KEQT5	03.500 FGPC V60466 G	48.977956	191	93.76	93.76	93.76
Collateral			USD	USD	1.000	3132KERP2	03.000 FGPC V60494 G	71.883154	1,734	1,246.81	1,246.81	1,246.81
Collateral			USD	USD	1.000	3132KEXZ3	03.000 FGPC V60696 G	78.806679	65	50.90	50.90	50.90
Collateral			USD	USD	1.000	3132KEYU3	03.000 FGPC V60723 G	79.468572	515	409.01	409.01	409.01
Collateral			USD	USD	1.000	3132KEYV1	03.000 FGPC V60724 G	79.039329	90	71.46	71.46	71.46
Collateral			USD	USD	1.000	3132KFAB8	02.500 FGPC V60902 G	87.783291	6	5.31	5.31	5.31
Collateral			USD	USD	1.000	3132KFAC6	02.500 FGPC V60903 G	85.361835	6	5.10	5.10	5.10
Collateral			USD	USD	1.000	3132KFAD4	02.500 FGPC V60904 G	86.113818	12	10.66	10.66	10.66
Collateral			USD	USD	1.000	3132KFAE2	02.500 FGPC V60905 G	91.635860	2	1.55	1.55	1.55
Collateral			USD	USD	1.000	3132KFAH5	03.000 FGPC V60908 G	88.907183	241	214.53	214.53	214.53
Collateral			USD	USD	1.000	3132KFAJ1	03.000 FGPC V60909 G	92.448236	2	1.70	1.70	1.70
Collateral			USD	USD	1.000	3132KFNU2	03.000 FGPC V61303 G	100.922060	4,015	4,051.55	4,051.55	4,051.55
Collateral			USD	USD	1.000	3132KFPK2	03.000 FGPC V61326 G	101.462519	3,565	3,617.32	3,617.32	3,617.32
Collateral			USD	USD	1.000	3132L53M3	06.000 FGPC V80804 G	35.214606	368	129.64	129.64	129.64
Collateral			USD	USD	1.000	3132L5AB9	02.500 FGPC V80002 G	72.319466	49	35.55	35.55	35.55
Collateral			USD	USD	1.000	3132L5ST1	04.500 FGPC V80530 G	50.985682	7	3.69	3.69	3.69
Collateral			USD	USD	1.000	3132L5UN1	04.500 FGPC V80589 G	46.411396	78	36.17	36.17	36.17
Collateral			USD	USD	1.000	3132L5UP6	04.500 FGPC V80590 G	102.549136	61	62.61	62.61	62.61
Collateral			USD	USD	1.000	3132L5UV3	04.500 FGPC V80596 G	29.177410	113	32.98	32.98	32.98
Collateral			USD	USD	1.000	3132L5VA8	04.500 FGPC V80609 G	78.046578	541	422.44	422.44	422.44
Collateral			USD	USD	1.000	3132L66Z9	04.500 FGPC V81788 G	72.583163	2,652	1,924.76	1,924.76	1,924.76
Collateral			USD	USD	1.000	3132L6FD8	04.500 FGPC V81064 G	61.301588	11	6.49	6.49	6.49
Collateral			USD	USD	1.000	3132L6FE6	04.500 FGPC V81065 G	45.253589	23	10.45	10.45	10.45
Collateral			USD	USD	1.000	3132L6GQ8	04.000 FGPC V81107 G	71.023912	49	34.59	34.59	34.59
Collateral			USD	USD	1.000	3132L6NB3	04.000 FGPC V81286 G	78.862810	1,607	1,267.03	1,267.03	1,267.03
Collateral			USD	USD	1.000	3132L7CG2	04.500 FGPC V81871 G	67.172647	4,131	2,775.21	2,775.21	2,775.21
Collateral			USD	USD	1.000	3132L7F79	04.000 FGPC V81990 G	85.615635	13	11.34	11.34	11.34
Collateral			USD	USD	1.000	3132L7GP8	04.500 FGPC V82006 G	80.522966	2,041	1,643.39	1,643.39	1,643.39
Collateral			USD	USD	1.000	3132L7GQ6	04.500 FGPC V82007 G	73.901236	541	399.95	399.95	399.95
Collateral			USD	USD	1.000	3132L7L49	04.500 FGPC V82147 G	86.912173	3,277	2,848.34	2,848.34	2,848.34
Collateral			USD	USD	1.000	3132L7NL9	04.500 FGPC V82195 G	81.741035	683	558.57	558.57	558.57



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Collateral			USD	USD	1.000	3132L7NM7	04.500 FGPC V82196 G	85.823893	442	378.94	378.94	378.94
Collateral			USD	USD	1.000	3132L7TX7	04.500 FGPC V82366 G	77.723062	119	92.14	92.14	92.14
Collateral			USD	USD	1.000	3132L7VA4	04.500 FGPC V82409 G	73.354036	44	32.62	32.62	32.62
Collateral			USD	USD	1.000	3132L7VB2	04.500 FGPC V82410 G	95.325529	22	20.88	20.88	20.88
Collateral			USD	USD	1.000	3132L8EV5	03.000 FGPC V82848 G	99.446457	44	44.13	44.13	44.13
Collateral			USD	USD	1.000	3132LMPP5	04.000 FGPC K91430 G	72.385480	39	28.20	28.20	28.20
Collateral			USD	USD	1.000	3132LMW85	03.500 FGPC K91671 G	35.166463	406	142.69	142.69	142.69
Collateral			USD	USD	1.000	3132LMY34	03.500 FGPC K91730 G	42.363549	197	83.52	83.52	83.52
Collateral			USD	USD	1.000	3132LNZT4	03.500 FGPC K92654 G	94.114489	314	295.68	295.68	295.68
Collateral			USD	USD	1.000	3132M32L0	04.500 FGPC Q23779 G	51.618258	20	10.24	10.24	10.24
Collateral			USD	USD	1.000	3132M33Z8	04.500 FGPC Q23816 G	31.514013	154	48.67	48.67	48.67
Collateral			USD	USD	1.000	3132M3B97	04.500 FGPC Q23064 G	61.051321	210	127.96	127.96	127.96
Collateral			USD	USD	1.000	3132M3BM8	04.500 FGPC Q23044 G	36.668519	50	18.29	18.29	18.29
Collateral			USD	USD	1.000	3132M3DE4	04.500 FGPC Q23101 G	48.637724	13	6.32	6.32	6.32
Collateral			USD	USD	1.000	3132M3E60	04.500 FGPC Q23157 G	72.817289	5	3.80	3.80	3.80
Collateral			USD	USD	1.000	3132M3EW3	04.500 FGPC Q23149 G	81.541080	275	223.97	223.97	223.97
Collateral			USD	USD	1.000	3132M3HJ9	04.500 FGPC Q23233 G	41.523659	113	47.02	47.02	47.02
Collateral			USD	USD	1.000	3132M3JQ1	04.500 FGPC Q23271 G	39.404694	22	8.74	8.74	8.74
Collateral			USD	USD	1.000	3132M3KD8	04.500 FGPC Q23292 G	63.261533	651	412.01	412.01	412.01
Collateral			USD	USD	1.000	3132M3LP0	05.000 FGPC Q23334 G	69.434661	89	61.47	61.47	61.47
Collateral			USD	USD	1.000	3132M3MY0	04.500 FGPC Q23375 G	50.857449	11	5.73	5.73	5.73
Collateral			USD	USD	1.000	3132M3WK9	04.500 FGPC Q23650 G	70.309854	161	113.33	113.33	113.33
Collateral			USD	USD	1.000	3132M3XE2	04.500 FGPC Q23677 G	53.514176	43	22.88	22.88	22.88
Collateral			USD	USD	1.000	3132M3ZJ9	04.500 FGPC Q23745 G	57.434087	122	70.05	70.05	70.05
Collateral			USD	USD	1.000	3132M4C86	04.500 FGPC Q23995 G	39.292037	392	154.17	154.17	154.17
Collateral			USD	USD	1.000	3132M4CC7	04.500 FGPC Q23967 G	70.048952	855	599.09	599.09	599.09
Collateral			USD	USD	1.000	3132M4CH6	04.500 FGPC Q23972 G	69.676149	661	460.77	460.77	460.77
Collateral			USD	USD	1.000	3132M4FN0	04.500 FGPC Q24073 G	28.313874	9	2.58	2.58	2.58
Collateral			USD	USD	1.000	3132M4PH2	04.500 FGPC Q24324 G	70.508133	82	57.69	57.69	57.69
Collateral			USD	USD	1.000	3132M4Q73	04.500 FGPC Q24378 G	50.674927	357	180.84	180.84	180.84
Collateral			USD	USD	1.000	3132M4Q81	04.500 FGPC Q24379 G	65.233076	52	34.20	34.20	34.20
Collateral			USD	USD	1.000	3132M4R23	04.500 FGPC Q24405 G	69.636104	24	17.05	17.05	17.05
Collateral			USD	USD	1.000	3132M4SX4	04.500 FGPC Q24434 G	84.759450	24	20.75	20.75	20.75
Collateral			USD	USD	1.000	3132M4TN5	04.500 FGPC Q24457 G	66.664839	445	296.51	296.51	296.51
Collateral			USD	USD	1.000	3132M4UE3	04.500 FGPC Q24481 G	65.208107	141	91.82	91.82	91.82
Collateral			USD	USD	1.000	3132M4UG8	04.500 FGPC Q24483 G	33.146753	69	22.72	22.72	22.72
Collateral			USD	USD	1.000	3132M4WM3	04.500 FGPC Q24552 G	38.054960	13	4.82	4.82	4.82



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Collateral			USD	USD	1.000	3132M4WQ4	04.500 FGPC Q24555 G	59.600848	944	562.75	562.75	562.75
Collateral			USD	USD	1.000	3132M4YQ2	04.500 FGPC Q24619 G	35.296893	300	105.83	105.83	105.83
Collateral			USD	USD	1.000	3132M52H4	04.500 FGPC Q25576 G	57.697791	240	138.73	138.73	138.73
Collateral			USD	USD	1.000	3132M52U5	04.500 FGPC Q25587 G	42.035648	426	178.98	178.98	178.98
Collateral			USD	USD	1.000	3132M53G5	05.000 FGPC Q25599 G	72.182250	228	164.50	164.50	164.50
Collateral			USD	USD	1.000	3132M55W8	04.500 FGPC Q25661 G	81.141454	266	215.48	215.48	215.48
Collateral			USD	USD	1.000	3132M5C67	04.500 FGPC Q24893 G	54.171067	3,776	2,045.75	2,045.75	2,045.75
Collateral			USD	USD	1.000	3132M5C75	04.500 FGPC Q24894 G	51.747983	47	24.53	24.53	24.53
Collateral			USD	USD	1.000	3132M5C83	04.500 FGPC Q24895 G	81.168974	1,117	907.02	907.02	907.02
Collateral			USD	USD	1.000	3132M5E32	04.000 FGPC Q24954 G	75.295221	136	102.68	102.68	102.68
Collateral			USD	USD	1.000	3132M5PQ9	04.500 FGPC Q25231 G	104.492510	218	227.73	227.73	227.73
Collateral			USD	USD	1.000	3132M5RE4	04.500 FGPC Q25285 G	40.539086	644	261.02	261.02	261.02
Collateral			USD	USD	1.000	3132M5SM5	04.500 FGPC Q25324 G	44.609511	1,520	678.20	678.20	678.20
Collateral			USD	USD	1.000	3132M5SU7	04.500 FGPC Q25331 G	48.648679	632	307.70	307.70	307.70
Collateral			USD	USD	1.000	3132M5SV5	04.500 FGPC Q25332 G	50.493258	2,353	1,188.16	1,188.16	1,188.16
Collateral			USD	USD	1.000	3132M5T77	04.500 FGPC Q25374 G	68.740463	222	152.80	152.80	152.80
Collateral			USD	USD	1.000	3132M5TX0	04.500 FGPC Q25366 G	64.019085	49	31.42	31.42	31.42
Collateral			USD	USD	1.000	3132M5U59	04.500 FGPC Q25404 G	43.394409	9	3.72	3.72	3.72
Collateral			USD	USD	1.000	3132M6AQ3	04.500 FGPC Q25715 G	86.859912	415	360.80	360.80	360.80
Collateral			USD	USD	1.000	3132M6CJ7	04.500 FGPC Q25773 G	48.021263	491	235.58	235.58	235.58
Collateral			USD	USD	1.000	3132M6D31	04.500 FGPC Q25822 G	64.291901	94	60.43	60.43	60.43
Collateral			USD	USD	1.000	3132M6E55	04.500 FGPC Q25856 G	43.601020	91	39.86	39.86	39.86
Collateral			USD	USD	1.000	3132M6EW6	04.500 FGPC Q25849 G	24.804893	116	28.78	28.78	28.78
Collateral			USD	USD	1.000	3132M6JF8	04.500 FGPC Q25962 G	23.895030	188	44.97	44.97	44.97
Collateral			USD	USD	1.000	3132M6JW1	04.500 FGPC Q25977 G	18.398424	37	6.74	6.74	6.74
Collateral			USD	USD	1.000	3132M6NS5	04.500 FGPC Q26101 G	46.856698	48	22.35	22.35	22.35
Collateral			USD	USD	1.000	3132M6P87	04.500 FGPC Q26147 G	104.359030	200	208.33	208.33	208.33
Collateral			USD	USD	1.000	3132M6PC8	04.500 FGPC Q26119 G	47.950199	397	190.53	190.53	190.53
Collateral			USD	USD	1.000	3132M6Q52	04.500 FGPC Q26176 G	64.986913	6	4.06	4.06	4.06
Collateral			USD	USD	1.000	3132M6R44	04.500 FGPC Q26207 G	53.441662	198	105.61	105.61	105.61
Collateral			USD	USD	1.000	3132M6XK1	04.500 FGPC Q26382 G	43.206321	69	29.82	29.82	29.82
Collateral			USD	USD	1.000	3132M6Y61	04.500 FGPC Q26433 G	80.357606	244	196.17	196.17	196.17
Collateral			USD	USD	1.000	3132M6YZ7	04.500 FGPC Q26428 G	76.390533	12	8.95	8.95	8.95
Collateral			USD	USD	1.000	3132M72G2	04.500 FGPC Q27375 G	53.830910	4,157	2,237.91	2,237.91	2,237.91
Collateral			USD	USD	1.000	3132M7CD8	04.500 FGPC Q26668 G	25.077134	340	85.15	85.15	85.15
Collateral			USD	USD	1.000	3132M7E46	04.500 FGPC Q26755 G	85.324121	773	659.54	659.54	659.54
Collateral			USD	USD	1.000	3132M7HJ0	04.500 FGPC Q26833 G	46.154821	95	43.66	43.66	43.66



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Collateral			USD	USD	1.000	3132M7J33	04.500 FGPC Q26882 G	76.924056	252	193.86	193.86	193.86
Collateral			USD	USD	1.000	3132M7JZ2	04.500 FGPC Q26880 G	66.688812	542	361.19	361.19	361.19
Collateral			USD	USD	1.000	3132M8R40	04.500 FGPC Q28007 G	53.678042	76	40.86	40.86	40.86
Collateral			USD	USD	1.000	3132M8VW2	04.500 FGPC Q28161 G	66.181701	699	462.49	462.49	462.49
Collateral			USD	USD	1.000	3132M93R3	04.500 FGPC Q29208 G	44.364488	429	190.19	190.19	190.19
Collateral			USD	USD	1.000	3132M95R1	04.500 FGPC Q29256 G	57.152057	686	392.22	392.22	392.22
Collateral			USD	USD	1.000	3132M96Q2	04.500 FGPC Q29279 G	66.659116	44	29.44	29.44	29.44
Collateral			USD	USD	1.000	3132M9CA0	04.500 FGPC Q28465 G	75.599962	232	175.31	175.31	175.31
Collateral			USD	USD	1.000	3132M9MG6	04.500 FGPC Q28759 G	81.146461	155	125.53	125.53	125.53
Collateral			USD	USD	1.000	3132M9SX3	04.500 FGPC Q28934 G	43.152725	260	112.26	112.26	112.26
Collateral			USD	USD	1.000	3132M9U77	04.500 FGPC Q29006 G	69.334466	218	150.84	150.84	150.84
Collateral			USD	USD	1.000	3132M9U85	04.500 FGPC Q29007 G	46.023714	233	107.02	107.02	107.02
Collateral			USD	USD	1.000	3132M9WS9	04.500 FGPC Q29057 G	43.099895	6	2.65	2.65	2.65
Collateral			USD	USD	1.000	3132MAHE4	04.500 FGPC Q29529 G	55.625993	750	417.40	417.40	417.40
Collateral			USD	USD	1.000	3132MAJZ5	03.500 FGPC Q29580 G	84.799060	19	16.52	16.52	16.52
Collateral			USD	USD	1.000	3132MAKA8	04.500 FGPC Q29589 G	77.567673	261	202.36	202.36	202.36
Collateral			USD	USD	1.000	3132MAT27	04.500 FGPC Q29869 G	84.031332	293	245.91	245.91	245.91
Collateral			USD	USD	1.000	3132MAWL1	04.500 FGPC Q29951 G	50.400758	190	95.54	95.54	95.54
Collateral			USD	USD	1.000	3132MP3P1	04.000 FGPC U64506 G	94.859522	514	487.75	487.75	487.75
Collateral			USD	USD	1.000	3132MPKQ0	04.500 FGPC U64003 G	103.660059	207	214.16	214.16	214.16
Collateral			USD	USD	1.000	3132MPMF2	04.500 FGPC U64058 G	104.533887	213	222.24	222.24	222.24
Collateral			USD	USD	1.000	3132MPPB8	04.000 FGPC U64118 G	97.183329	221	214.63	214.63	214.63
Collateral			USD	USD	1.000	3132MPW95	04.000 FGPC U64372 G	90.532065	400	362.55	362.55	362.55
Collateral			USD	USD	1.000	3132MPWB0	04.500 FGPC U64342 G	93.515855	366	342.56	342.56	342.56
Collateral			USD	USD	1.000	3132MPWE4	04.000 FGPC U64345 G	99.675524	727	724.60	724.60	724.60
Collateral			USD	USD	1.000	3132MPZ27	04.000 FGPC U64461 G	102.533078	511	523.69	523.69	523.69
Collateral			USD	USD	1.000	3132MPZ43	04.500 FGPC U64463 G	105.679273	196	207.27	207.27	207.27
Collateral			USD	USD	1.000	3132MQAL0	04.000 FGPC U64611 G	100.589716	1,477	1,485.29	1,485.29	1,485.29
Collateral			USD	USD	1.000	3132QLCN1	04.500 FGPC Q30076 G	44.500253	366	162.69	162.69	162.69
Collateral			USD	USD	1.000	3132QLEX7	04.500 FGPC Q30149 G	54.684031	303	165.76	165.76	165.76
Collateral			USD	USD	1.000	3132QLGX5	04.500 FGPC Q30213 G	53.478437	84	44.72	44.72	44.72
Collateral			USD	USD	1.000	3132QME49	04.500 FGPC Q31054 G	97.014039	219	212.72	212.72	212.72
Collateral			USD	USD	1.000	3132QMEQ0	03.000 FGPC Q31042 G	91.694761	276	252.78	252.78	252.78
Collateral			USD	USD	1.000	3132QMGB1	04.000 FGPC Q31093 G	76.972687	237	182.05	182.05	182.05
Collateral			USD	USD	1.000	3132QNDN6	05.000 FGPC Q31908 G	69.411189	154	106.87	106.87	106.87
Collateral			USD	USD	1.000	3132QP3K8	02.500 FGPC Q33501 G	86.515603	10	8.31	8.31	8.31
Collateral			USD	USD	1.000	3132QP3X0	03.000 FGPC Q33513 G	87.124765	514	447.78	447.78	447.78



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Collateral			USD	USD	1.000	3132QPA38	03.000 FGPC Q32725 G	91.017509	652	593.80	593.80	593.80
Collateral			USD	USD	1.000	3132QQXX5	02.500 FGPC Q34293 G	91.108297	24	21.46	21.46	21.46
Collateral			USD	USD	1.000	3132QRAB6	02.500 FGPC Q34501 G	91.619245	11	10.19	10.19	10.19
Collateral			USD	USD	1.000	3132QRLH1	03.000 FGPC Q34827 G	86.108919	53	45.25	45.25	45.25
Collateral			USD	USD	1.000	3132QRNZ9	04.000 FGPC Q34907 G	93.616959	33	31.01	31.01	31.01
Collateral			USD	USD	1.000	3132QRQ29	04.500 FGPC Q34972 G	105.394864	122	129.10	129.10	129.10
Collateral			USD	USD	1.000	3132QRQ37	02.500 FGPC Q34973 G	86.759838	18	15.24	15.24	15.24
Collateral			USD	USD	1.000	3132QRTF7	04.000 FGPC Q35049 G	82.766972	40	32.91	32.91	32.91
Collateral			USD	USD	1.000	3132QS5A2	04.500 FGPC Q36240 G	105.540096	56	59.20	59.20	59.20
Collateral			USD	USD	1.000	3132QSLD8	04.500 FGPC Q35723 G	91.221452	412	375.90	375.90	375.90
Collateral			USD	USD	1.000	3132QTAA4	04.500 FGPC Q36300 G	68.579294	16	10.70	10.70	10.70
Collateral			USD	USD	1.000	3132QTAT3	04.500 FGPC Q36317 G	81.167716	259	210.13	210.13	210.13
Collateral			USD	USD	1.000	3132QTFC5	04.500 FGPC Q36462 G	52.563548	281	147.80	147.80	147.80
Collateral			USD	USD	1.000	3132QTV60	04.500 FGPC Q36936 G	90.255279	196	177.10	177.10	177.10
Collateral			USD	USD	1.000	3132QUGR8	04.500 FGPC Q37407 G	95.000166	131	124.00	124.00	124.00
Collateral			USD	USD	1.000	3132QUJX2	04.500 FGPC Q37477 G	76.299679	6	4.96	4.96	4.96
Collateral			USD	USD	1.000	3132QUXN8	04.500 FGPC Q37884 G	76.197099	206	157.03	157.03	157.03
Collateral			USD	USD	1.000	3132QVKB6	04.500 FGPC Q38389 G	94.777483	546	517.63	517.63	517.63
Collateral			USD	USD	1.000	3132QVPP0	04.000 FGPC Q38529 G	86.326116	29	24.72	24.72	24.72
Collateral			USD	USD	1.000	3132QVPQ8	04.500 FGPC Q38530 G	85.086858	237	201.87	201.87	201.87
Collateral			USD	USD	1.000	3132QW6D6	03.500 FGPC Q39867 G	95.715505	176	168.13	168.13	168.13
Collateral			USD	USD	1.000	3132QWBV0	04.000 FGPC Q39051 G	72.898389	7	5.10	5.10	5.10
Collateral			USD	USD	1.000	3132QWC98	04.500 FGPC Q39095 G	105.901455	205	216.88	216.88	216.88
Collateral			USD	USD	1.000	3132QWD63	04.000 FGPC Q39124 G	97.010308	114	110.94	110.94	110.94
Collateral			USD	USD	1.000	3132QWP29	04.000 FGPC Q39440 G	100.298840	5	4.89	4.89	4.89
Collateral			USD	USD	1.000	3132QWQP7	04.000 FGPC Q39461 G	95.429892	39	37.40	37.40	37.40
Collateral			USD	USD	1.000	3132QWSU4	04.500 FGPC Q39530 G	82.303166	174	143.02	143.02	143.02
Collateral			USD	USD	1.000	3132QWTX7	04.500 FGPC Q39565 G	65.125472	179	116.47	116.47	116.47
Collateral			USD	USD	1.000	3132QWUM9	04.500 FGPC Q39587 G	86.144262	191	164.62	164.62	164.62
Collateral			USD	USD	1.000	3132QWVB2	04.000 FGPC Q39609 G	103.818083	151	156.67	156.67	156.67
Collateral			USD	USD	1.000	3132QWWZ8	04.500 FGPC Q39663 G	45.096031	260	117.29	117.29	117.29
Collateral			USD	USD	1.000	3132QWYC7	04.000 FGPC Q39706 G	93.831045	463	434.18	434.18	434.18
Collateral			USD	USD	1.000	3132QWZ69	02.500 FGPC Q39764 G	72.202707	107	77.60	77.60	77.60
Collateral			USD	USD	1.000	3132QXDC8	04.500 FGPC Q39998 G	85.921462	35	29.81	29.81	29.81
Collateral			USD	USD	1.000	3132WDA20	04.000 FGPC Q40024 G	104.000867	414	430.65	430.65	430.65
Collateral			USD	USD	1.000	3132WDAT1	04.000 FGPC Q40017 G	99.694460	189	188.82	188.82	188.82
Collateral			USD	USD	1.000	3132WDBV5	04.500 FGPC Q40051 G	89.699131	8	7.02	7.02	7.02



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Collateral			USD	USD	1.000	3132WDC36	04.000 FGPC Q40089 G	93.672994	14	13.44	13.44	13.44
Collateral			USD	USD	1.000	3132WDL77	04.500 FGPC Q40349 G	94.375837	845	797.40	797.40	797.40
Collateral			USD	USD	1.000	3132WDM35	04.500 FGPC Q40377 G	106.714094	157	167.94	167.94	167.94
Collateral			USD	USD	1.000	3132WDPN8	04.500 FGPC Q40428 G	85.871536	381	327.00	327.00	327.00
Collateral			USD	USD	1.000	3132WE4U3	03.500 FGPC Q41734 G	99.307614	100	98.94	98.94	98.94
Collateral			USD	USD	1.000	3132WEA93	03.500 FGPC Q40931 G	99.994224	217	217.30	217.30	217.30
Collateral			USD	USD	1.000	3132WEGX4	04.000 FGPC Q41113 G	104.299845	9	9.06	9.06	9.06
Collateral			USD	USD	1.000	3132WEUT7	04.500 FGPC Q41493 G	108.174504	31	33.35	33.35	33.35
Collateral			USD	USD	1.000	3132WEVG4	04.500 FGPC Q41514 G	107.054147	22	23.68	23.68	23.68
Collateral			USD	USD	1.000	3132WFE39	03.000 FGPC Q41953 G	98.801685	453	447.39	447.39	447.39
Collateral			USD	USD	1.000	3132WFEU9	04.500 FGPC Q41946 G	98.808205	447	441.66	441.66	441.66
Collateral			USD	USD	1.000	3132WFJE0	03.500 FGPC Q42060 G	101.693738	83	84.91	84.91	84.91
Collateral			USD	USD	1.000	3132WFNM7	03.500 FGPC Q42195 G	101.827908	247	252.00	252.00	252.00
Collateral			USD	USD	1.000	3132WFQA0	04.500 FGPC Q42248 G	108.128202	22	23.73	23.73	23.73
Collateral			USD	USD	1.000	3132WFQH5	04.500 FGPC Q42255 G	107.234583	27	28.87	28.87	28.87
Collateral			USD	USD	1.000	3132WFW96	04.000 FGPC Q42471 G	105.309010	468	493.07	493.07	493.07
Collateral			USD	USD	1.000	3132WFXP9	03.000 FGPC Q42485 G	98.570877	416	410.50	410.50	410.50
Collateral			USD	USD	1.000	3132WFSM4	03.500 FGPC Q42547 G	96.665556	98	94.25	94.25	94.25
Collateral			USD	USD	1.000	3132WGAY3	04.500 FGPC Q42722 G	102.576212	6	6.49	6.49	6.49
Collateral			USD	USD	1.000	3132WGBU0	04.500 FGPC Q42750 G	107.548333	27	29.52	29.52	29.52
Collateral			USD	USD	1.000	3132WGMF1	03.500 FGPC Q43057 G	102.051366	119	121.11	121.11	121.11
Collateral			USD	USD	1.000	3132WGMJ3	03.000 FGPC Q43060 G	98.720390	406	400.38	400.38	400.38
Collateral			USD	USD	1.000	3132WGRE9	04.500 FGPC Q43184 G	106.706346	30	32.22	32.22	32.22
Collateral			USD	USD	1.000	3132WGYR2	03.500 FGPC Q43419 G	102.161705	428	436.98	436.98	436.98
Collateral			USD	USD	1.000	3132WH6A8	04.000 FGPC Q44464 G	105.963922	3,924	4,158.33	4,158.33	4,158.33
Collateral			USD	USD	1.000	3132WHFB6	03.500 FGPC Q43761 G	100.022578	460	459.69	459.69	459.69
Collateral			USD	USD	1.000	3132WHFE0	04.000 FGPC Q43764 G	102.696335	2,054	2,109.24	2,109.24	2,109.24
Collateral			USD	USD	1.000	3132WHFK6	04.000 FGPC Q43769 G	105.671918	304	321.00	321.00	321.00
Collateral			USD	USD	1.000	3132WHKQ7	03.500 FGPC Q43902 G	102.148592	101	103.48	103.48	103.48
Collateral			USD	USD	1.000	3132WHMW2	03.500 FGPC Q43972 G	102.526855	199	204.03	204.03	204.03
Collateral			USD	USD	1.000	3132WJ3C3	03.500 FGPC Q45294 G	102.763069	462	474.26	474.26	474.26
Collateral			USD	USD	1.000	3132WJ5Z0	03.500 FGPC Q45363 G	102.762973	2,361	2,426.39	2,426.39	2,426.39
Collateral			USD	USD	1.000	3132WJDT5	04.000 FGPC Q44613 G	105.982923	1,386	1,469.25	1,469.25	1,469.25
Collateral			USD	USD	1.000	3132WJDY4	04.000 FGPC Q44618 G	105.972993	655	694.25	694.25	694.25
Collateral			USD	USD	1.000	3132WJFX4	03.500 FGPC Q44681 G	102.658498	2,532	2,598.90	2,598.90	2,598.90
Collateral			USD	USD	1.000	3132WJGX3	03.500 FGPC Q44713 G	102.464533	198	203.15	203.15	203.15
Collateral			USD	USD	1.000	3132WJUE9	03.000 FGPC Q45080 G	99.446476	5	5.23	5.23	5.23



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Collateral			USD	USD	1.000	31335A3M8	04.500 FGPC G60804 G	107.994962	13,236	14,294.23	14,294.23	14,294.23
Collateral			USD	USD	1.000	31335A3N6	04.500 FGPC G60805 G	108.041036	2,513	2,715.56	2,715.56	2,715.56
Collateral			USD	USD	1.000	31335A3P1	05.000 FGPC G60806 G	109.519649	24,053	26,342.24	26,342.24	26,342.24
Collateral			USD	USD	1.000	31335A3Q9	05.000 FGPC G60807 G	109.754252	2,057	2,257.13	2,257.13	2,257.13
Collateral			USD	USD	1.000	31335A3R7	03.000 FGPC G60808 G	99.264365	3,116	3,092.81	3,092.81	3,092.81
Collateral			USD	USD	1.000	31335A3T3	03.000 FGPC G60810 G	99.291444	2,385	2,368.33	2,368.33	2,368.33
Collateral			USD	USD	1.000	31335A3U0	03.500 FGPC G60811 G	102.738154	12,701	13,049.07	13,049.07	13,049.07
Collateral			USD	USD	1.000	31335A3V8	03.500 FGPC G60812 G	102.688718	2,285	2,346.17	2,346.17	2,346.17
Collateral			USD	USD	1.000	31335A3W6	03.500 FGPC G60813 G	102.978086	4,708	4,848.10	4,848.10	4,848.10
Collateral			USD	USD	1.000	31335A3X4	04.000 FGPC G60814 G	105.937099	14,837	15,718.18	15,718.18	15,718.18
Collateral			USD	USD	1.000	31335A3Y2	05.000 FGPC G60815 G	109.754336	3,084	3,384.57	3,384.57	3,384.57
Collateral			USD	USD	1.000	31335A3Z9	05.000 FGPC G60816 G	110.562944	4,496	4,971.05	4,971.05	4,971.05
Collateral			USD	USD	1.000	31335ABB3	04.500 FGPC G60034 G	66.417485	1,414	939.44	939.44	939.44
Collateral			USD	USD	1.000	31335AC22	05.500 FGPC G60089 G	72.725517	135	98.45	98.45	98.45
Collateral			USD	USD	1.000	31335ACR7	03.500 FGPC G60080 G	87.844962	352	309.15	309.15	309.15
Collateral			USD	USD	1.000	31335AD21	03.500 FGPC G60121 G	86.332941	122	105.18	105.18	105.18
Collateral			USD	USD	1.000	31335ADZ8	04.500 FGPC G60120 G	86.093271	3,328	2,864.93	2,864.93	2,864.93
Collateral			USD	USD	1.000	31335AES3	03.500 FGPC G60145 G	89.313824	14	12.88	12.88	12.88
Collateral			USD	USD	1.000	31335AEV6	04.500 FGPC G60148 G	67.505789	11,235	7,584.05	7,584.05	7,584.05
Collateral			USD	USD	1.000	31335AGC6	04.000 FGPC G60195 G	78.697907	46	35.92	35.92	35.92
Collateral			USD	USD	1.000	31335AGF9	04.500 FGPC G60198 G	76.373953	1,446	1,104.24	1,104.24	1,104.24
Collateral			USD	USD	1.000	31335AGJ1	04.500 FGPC G60201 G	75.249261	426	320.51	320.51	320.51
Collateral			USD	USD	1.000	31335AHP6	03.500 FGPC G60238 G	91.766495	265	243.49	243.49	243.49
Collateral			USD	USD	1.000	31335AM96	04.500 FGPC G60384 G	82.622063	6	5.15	5.15	5.15
Collateral			USD	USD	1.000	31335APF9	05.000 FGPC G60422 G	86.138946	86	74.00	74.00	74.00
Collateral			USD	USD	1.000	31335APZ5	03.500 FGPC G60440 G	95.162500	13	12.24	12.24	12.24
Collateral			USD	USD	1.000	31335AQ92	04.500 FGPC G60480 G	87.534088	82	71.60	71.60	71.60
Collateral			USD	USD	1.000	31335AQB7	04.500 FGPC G60450 G	83.169991	108	89.78	89.78	89.78
Collateral			USD	USD	1.000	31335ASG4	04.500 FGPC G60519 G	88.240438	6	5.50	5.50	5.50
Collateral			USD	USD	1.000	31335ASL3	06.000 FGPC G60523 G	101.726830	314	318.98	318.98	318.98
Collateral			USD	USD	1.000	31335ATG3	04.000 FGPC G60551 G	96.670920	29	28.25	28.25	28.25
Collateral			USD	USD	1.000	31335AU97	04.000 FGPC G60608 G	87.105194	4	3.22	3.22	3.22
Collateral			USD	USD	1.000	31335AVG0	05.000 FGPC G60615 G	95.130738	8	7.48	7.48	7.48
Collateral			USD	USD	1.000	31335AVH8	05.500 FGPC G60616 G	98.657257	390	384.41	384.41	384.41
Collateral			USD	USD	1.000	31335AVK1	06.000 FGPC G60618 G	99.715942	103	102.75	102.75	102.75
Collateral			USD	USD	1.000	31335AZN1	04.500 FGPC G60749 G	101.356816	2,026	2,053.09	2,053.09	2,053.09
Collateral			USD	USD	1.000	31335H2L6	05.000 FGPC C90779 G	4.623919	1,410	65.20	65.20	65.20



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Collateral			USD	USD	1.000	31335H2M4	05.500 FGPC C90780 G	5.512908	6	0.33	0.33	0.33
Collateral			USD	USD	1.000	31335H3F8	05.500 FGPC C90798 G	5.977540	1,091	65.21	65.21	65.21
Collateral			USD	USD	1.000	31335H3M3	05.000 FGPC C90804 G	4.649816	3,336	155.10	155.10	155.10
Collateral			USD	USD	1.000	31335H3N1	05.500 FGPC C90805 G	6.737892	12,857	866.30	866.30	866.30
Collateral			USD	USD	1.000	31335H4G5	05.000 FGPC C90823 G	5.016969	25,240	1,266.30	1,266.30	1,266.30
Collateral			USD	USD	1.000	31335H4H3	04.500 FGPC C90824 G	4.534159	1,472	66.75	66.75	66.75
Collateral			USD	USD	1.000	31335H4P5	04.500 FGPC C90830 G	4.534601	3,473	157.47	157.47	157.47
Collateral			USD	USD	1.000	31335H4Q3	05.000 FGPC C90831 G	4.946875	41,798	2,067.68	2,067.68	2,067.68
Collateral			USD	USD	1.000	31335H4R1	05.500 FGPC C90832 G	6.817052	867	59.09	59.09	59.09
Collateral			USD	USD	1.000	31335H4S9	06.000 FGPC C90833 G	6.080921	354	21.52	21.52	21.52
Collateral			USD	USD	1.000	31335H4V2	05.000 FGPC C90836 G	5.036564	38,191	1,923.50	1,923.50	1,923.50
Collateral			USD	USD	1.000	31335H5B5	05.000 FGPC C90842 G	5.604706	13,052	731.52	731.52	731.52
Collateral			USD	USD	1.000	31335H5D1	04.500 FGPC C90844 G	4.490285	1,091	48.99	48.99	48.99
Collateral			USD	USD	1.000	31335H5F6	05.500 FGPC C90846 G	4.489107	2,867	128.72	128.72	128.72
Collateral			USD	USD	1.000	31335H5M1	06.000 FGPC C90852 G	5.443014	59	3.20	3.20	3.20
Collateral			USD	USD	1.000	31335H5T6	05.000 FGPC C90858 G	4.519173	551	24.92	24.92	24.92
Collateral			USD	USD	1.000	31335H5Y5	05.000 FGPC C90863 G	4.971225	1,571	78.08	78.08	78.08
Collateral			USD	USD	1.000	31335H6N8	05.500 FGPC C90877 G	7.879444	916	72.15	72.15	72.15
Collateral			USD	USD	1.000	31335H7D9	05.000 FGPC C90892 G	5.404723	3,409	184.26	184.26	184.26
Collateral			USD	USD	1.000	31335H7E7	05.500 FGPC C90893 G	7.025375	1,208	84.86	84.86	84.86
Collateral			USD	USD	1.000	31335HHL0	06.500 FGPC C90235 G	0.139720	536	0.75	0.75	0.75
Collateral			USD	USD	1.000	31335HJ87	07.000 FGPC C90287 G	0.365746	616	2.25	2.25	2.25
Collateral			USD	USD	1.000	31335HJJ3	06.500 FGPC C90265 G	0.309517	390	1.21	1.21	1.21
Collateral			USD	USD	1.000	31335HSR5	06.500 FGPC C90528 G	0.882107	351	3.09	3.09	3.09
Collateral			USD	USD	1.000	31335HTC7	07.000 FGPC C90547 G	0.666331	78	0.52	0.52	0.52
Collateral			USD	USD	1.000	31335HU76	05.500 FGPC C90606 G	1.950639	6,254	122.00	122.00	122.00
Collateral			USD	USD	1.000	31335HUM3	05.500 FGPC C90588 G	1.346633	12,882	173.48	173.48	173.48
Collateral			USD	USD	1.000	31335HUQ4	05.000 FGPC C90591 G	2.530096	1,163	29.44	29.44	29.44
Collateral			USD	USD	1.000	31335HUV3	05.000 FGPC C90596 G	1.970178	974	19.19	19.19	19.19
Collateral			USD	USD	1.000	31335HUW1	05.500 FGPC C90597 G	1.540462	1,948	30.01	30.01	30.01
Collateral			USD	USD	1.000	31335HVE0	05.000 FGPC C90613 G	2.314189	7	0.16	0.16	0.16
Collateral			USD	USD	1.000	31335HWP4	05.500 FGPC C90654 G	2.884467	36,617	1,056.21	1,056.21	1,056.21
Collateral			USD	USD	1.000	31335HX32	04.500 FGPC C90698 G	4.941174	854	42.18	42.18	42.18
Collateral			USD	USD	1.000	31335HX40	05.000 FGPC C90699 G	4.121499	1,566	64.56	64.56	64.56
Collateral			USD	USD	1.000	31335HX57	05.500 FGPC C90700 G	5.008575	541	27.12	27.12	27.12
Collateral			USD	USD	1.000	31335HXC2	05.000 FGPC C90675 G	3.060837	9,218	282.16	282.16	282.16
Collateral			USD	USD	1.000	31335HXD0	05.500 FGPC C90676 G	2.934410	42,058	1,234.15	1,234.15	1,234.15



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Collateral			USD	USD	1.000	31335HXJ7	04.500 FGPC C90681 G	5.435679	334	18.16	18.16	18.16
Collateral			USD	USD	1.000	31335HXL2	05.000 FGPC C90683 G	3.531094	7,469	263.75	263.75	263.75
Collateral			USD	USD	1.000	31335HXM0	04.500 FGPC C90684 G	4.168863	162	6.76	6.76	6.76
Collateral			USD	USD	1.000	31335HXP3	04.500 FGPC C90686 G	3.422023	1,373	46.97	46.97	46.97
Collateral			USD	USD	1.000	31335HXQ1	05.500 FGPC C90687 G	3.683189	6,769	249.33	249.33	249.33
Collateral			USD	USD	1.000	31335HXR9	04.500 FGPC C90688 G	4.119005	1,938	79.81	79.81	79.81
Collateral			USD	USD	1.000	31335HXS7	04.500 FGPC C90689 G	4.141025	4,074	168.72	168.72	168.72
Collateral			USD	USD	1.000	31335HXT5	05.000 FGPC C90690 G	3.709362	50,793	1,884.09	1,884.09	1,884.09
Collateral			USD	USD	1.000	31335HXU2	05.500 FGPC C90691 G	4.180947	11,461	479.19	479.19	479.19
Collateral			USD	USD	1.000	31335HY49	05.000 FGPC C90731 G	4.930387	278	13.69	13.69	13.69
Collateral			USD	USD	1.000	31335HY56	05.500 FGPC C90732 G	5.529243	19,355	1,070.21	1,070.21	1,070.21
Collateral			USD	USD	1.000	31335HYA5	04.500 FGPC C90705 G	5.202661	877	45.61	45.61	45.61
Collateral			USD	USD	1.000	31335HYB3	05.000 FGPC C90706 G	4.580704	10,005	458.31	458.31	458.31
Collateral			USD	USD	1.000	31335HYQ0	05.000 FGPC C90719 G	4.721239	5,292	249.84	249.84	249.84
Collateral			USD	USD	1.000	31335HYR8	05.500 FGPC C90720 G	4.714828	327	15.43	15.43	15.43
Collateral			USD	USD	1.000	31335HZ63	05.000 FGPC C90765 G	5.142582	2,082	107.04	107.04	107.04
Collateral			USD	USD	1.000	31335HZ71	05.500 FGPC C90766 G	5.027022	5,341	268.51	268.51	268.51
Collateral			USD	USD	1.000	3133EA6D5	3.05 FCSB 30 J	98.488164	601	592.13	592.13	592.13
Collateral			USD	USD	1.000	3133EERW2	3.54 FCSB 39 E	101.855326	974	992.18	992.18	992.18
Collateral			USD	USD	1.000	3133EFVG9	3.34 FCOR 17-30 AV	101.436055	1,042	1,057.26	1,057.26	1,057.26
Collateral			USD	USD	1.000	3133EFWJ2	3.39 FCOR 17-31 O	100.152743	935	936.57	936.57	936.57
Collateral			USD	USD	1.000	3133EGAB1	2.67 FCOR 17-27 BF	96.273005	390	375.12	375.12	375.12
Collateral			USD	USD	1.000	3133EGBY0	2.60 FCOR 17-26 BK	100.000548	1,948	1,948.23	1,948.23	1,948.23
Collateral			USD	USD	1.000	3133EGY82	3.78 FCOR 17-29 BC	100.093008	74	74.10	74.10	74.10
Collateral			USD	USD	1.000	3133XGAY0	5.50 FHLB 36 G677	133.168829	1,763	2,347.95	2,347.95	2,347.95
Collateral			USD	USD	1.000	3134A2HG6	FMZC 12/11/2025 A	76.707000	3,736	2,865.55	2,865.55	2,865.55
Collateral			USD	USD	1.000	3134A3U53	6.75 FMPR GB 29 A	64.042997	489	313.17	313.17	313.17
Collateral			USD	USD	1.000	3134A3ZU3	FMZC 12/14/2029 A	64.809996	833	539.78	539.78	539.78
Collateral			USD	USD	1.000	3134A4AB0	6.75 FMPR GB 31 A	60.978001	8,391	5,116.76	5,116.76	5,116.76
Collateral			USD	USD	1.000	3134A4CM4	FMIN 03/15/2030 E	62.549001	369	230.92	230.92	230.92
Collateral			USD	USD	1.000	3134A4KY9	6.25 FMPR GB 32 A	57.617998	1,490	858.73	858.73	858.73
Collateral			USD	USD	1.000	3134A4NU4	FMIN 01/15/2032 F	60.627002	852	516.51	516.51	516.51
Collateral			USD	USD	1.000	3134G3U40	1.45 FMNT 14-19 40	99.635076	487	485.28	485.28	485.28
Collateral			USD	USD	1.000	3134G3Z78	1.02 FMNT 14-18 78	99.626672	4,871	4,852.35	4,852.35	4,852.35
Collateral			USD	USD	1.000	3134G44G0	1.50 FMNT 15-20 G0	98.797333	390	384.96	384.96	384.96
Collateral			USD	USD	1.000	3134G4GW2	4.125 FMNT GB18-33W2	102.037203	1,773	1,808.99	1,808.99	1,808.99
Collateral			USD	USD	1.000	3134G6DD2	1.15 FMNT 15-18 D2	100.057912	409	409.36	409.36	409.36



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Collateral			USD	USD	1.000	3134G7XG1	2.625 FMNT 17-21 G1	101.003254	1,948	1,967.76	1,967.76	1,967.76
Collateral			USD	USD	1.000	31356GGP8	06.500 FGPC D53806 G	0.313538	84	0.26	0.26	0.26
Collateral			USD	USD	1.000	31358C5C6	FNIN 08/06/30	62.561000	156	97.51	97.51	97.51
Collateral			USD	USD	1.000	31358DDC5	6.25 FNPR GDBB 05/29	64.858001	5,163	3,348.47	3,348.47	3,348.47
Collateral			USD	USD	1.000	31358DDG6	7.125 FNPR BB 01/30	63.773000	1,266	807.58	807.58	807.58
Collateral			USD	USD	1.000	31358DDR2	7.25 FNPR BB 05/30	63.335997	8,022	5,081.04	5,081.04	5,081.04
Collateral			USD	USD	1.000	31358DDS0	6.625 FNPR BB 11/30	61.993003	9,057	5,614.50	5,614.50	5,614.50
Collateral			USD	USD	1.000	31359MEB5	6.21 FNSM GDED 08/38	142.995000	662	947.19	947.19	947.19
Collateral			USD	USD	1.000	31364EBA1	6.12 FNPR A 03/28	68.677002	1,222	838.91	838.91	838.91
Collateral			USD	USD	1.000	3136G02F7	1.60 FNNT A 15-21	98.466563	974	959.17	959.17	959.17
Collateral			USD	USD	1.000	3136G05J6	1.70 FNNT A 15-21	98.525548	584	575.85	575.85	575.85
Collateral			USD	USD	1.000	3136G05M9	1.75 FNNT B 13-20	99.231446	487	483.31	483.31	483.31
Collateral			USD	USD	1.000	3136G0X55	1.50 FNNT B 15-20	98.997998	584	578.61	578.61	578.61
Collateral			USD	USD	1.000	3136G0X63	1.35 FNNT A 15-20	99.859500	390	389.10	389.10	389.10
Collateral			USD	USD	1.000	3136G1HY8	1.75 FNNT A 15-20	99.433810	431	428.12	428.12	428.12
Collateral			USD	USD	1.000	31371GXT2	FNMS 06.500 CT251890	0.157279	4,871	7.66	7.66	7.66
Collateral			USD	USD	1.000	31371K2S9	FNMS 05.000 CI254685	0.795290	10,190	81.04	81.04	81.04
Collateral			USD	USD	1.000	31371K2U4	FNMS 05.000 CT254687	3.465540	4,923	170.60	170.60	170.60
Collateral			USD	USD	1.000	31371K2V2	FNMS 05.500 CT254688	2.501912	17,625	440.97	440.97	440.97
Collateral			USD	USD	1.000	31371K2X8	FNMS 05.500 CT254690	2.820383	21,670	611.16	611.16	611.16
Collateral			USD	USD	1.000	31371K4D0	FNMS 04.500 CI254720	0.974362	41,240	401.83	401.83	401.83
Collateral			USD	USD	1.000	31371K5U1	FNMS 04.500 CI254759	1.132333	9,544	108.07	108.07	108.07
Collateral			USD	USD	1.000	31371K5Z0	FNMS 05.500 CT254764	3.322541	23,262	772.89	772.89	772.89
Collateral			USD	USD	1.000	31371K7K1	FNMS 06.000 CT254798	4.475553	8,002	358.11	358.11	358.11
Collateral			USD	USD	1.000	31371K7M7	FNMS 05.500 CT254800	4.027777	12,172	490.24	490.24	490.24
Collateral			USD	USD	1.000	31371KJY8	FNMS 06.000 CT254179	1.128350	5,330	60.14	60.14	60.14
Collateral			USD	USD	1.000	31371KKD2	FNMS 05.500 CT254192	1.340226	12,984	174.02	174.02	174.02
Collateral			USD	USD	1.000	31371KLL3	FNMS 06.000 CT254231	1.244078	5,231	65.08	65.08	65.08
Collateral			USD	USD	1.000	31371KNL1	FNMS 06.000 CT254295	1.138671	6,362	72.44	72.44	72.44
Collateral			USD	USD	1.000	31371KQ38	FNMS 06.000 CT254374	1.554231	4,623	71.85	71.85	71.85
Collateral			USD	USD	1.000	31371KS51	FNMS 06.000 CT254440	1.277077	7,063	90.20	90.20	90.20
Collateral			USD	USD	1.000	31371KT43	FNMS 06.000 CT254471	1.363633	14,356	195.76	195.76	195.76
Collateral			USD	USD	1.000	31371KVB4	FNMS 05.000 CI254510	0.345290	25,467	87.94	87.94	87.94
Collateral			USD	USD	1.000	31371KVE8	FNMS 06.000 CT254513	1.382668	41,102	568.31	568.31	568.31
Collateral			USD	USD	1.000	31371KVP3	FNMS 05.500 CT254522	1.659251	13,265	220.10	220.10	220.10
Collateral			USD	USD	1.000	31371KWD9	FNMS 06.000 CT254544	1.537311	17,939	275.77	275.77	275.77
Collateral			USD	USD	1.000	31371KXQ9	FNMS 05.500 CT254587	2.026526	6,770	137.19	137.19	137.19



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Collateral			USD	USD	1.000	31371KXR7	FNMS 06.000 CT254588	1.628872	14,276	232.54	232.54	232.54
Collateral			USD	USD	1.000	31371KXS5	FNMS 05.500 CT254589	2.170242	34,180	741.79	741.79	741.79
Collateral			USD	USD	1.000	31371KY62	FNMS 06.000 CT254633	1.897698	12,231	232.10	232.10	232.10
Collateral			USD	USD	1.000	31371KY70	FNMS 05.500 CT254634	2.315677	18,865	436.85	436.85	436.85
Collateral			USD	USD	1.000	31371KY88	FNMS 06.000 CT254635	2.157227	21,377	461.14	461.14	461.14
Collateral			USD	USD	1.000	31371L2G3	FNMS 05.500 CT255575	7.111967	5,172	367.81	367.81	367.81
Collateral			USD	USD	1.000	31371L4M8	FNMS 05.500 CT255628	6.824395	8,762	597.92	597.92	597.92
Collateral			USD	USD	1.000	31371LA82	FNMS 05.000 CT254831	3.906205	4,125	161.12	161.12	161.12
Collateral			USD	USD	1.000	31371LA90	FNMS 05.500 CT254832	3.991712	13,448	536.79	536.79	536.79
Collateral			USD	USD	1.000	31371LAA7	FNMS 06.000 CT254801	4.058876	4,645	188.54	188.54	188.54
Collateral			USD	USD	1.000	31371LDM8	FNMS 05.000 CT254908	4.283880	12,003	514.21	514.21	514.21
Collateral			USD	USD	1.000	31371LDQ9	FNMS 05.000 CT254911	4.781593	4,100	196.06	196.06	196.06
Collateral			USD	USD	1.000	31371LDV8	FNMS 05.500 CT254916	4.693334	10,949	513.86	513.86	513.86
Collateral			USD	USD	1.000	31371LDY2	FNMS 04.000 CI254919	1.740614	9,703	168.89	168.89	168.89
Collateral			USD	USD	1.000	31371LF20	FNMS 05.000 CT254985	5.311609	13,133	697.57	697.57	697.57
Collateral			USD	USD	1.000	31371LF38	FNMS 05.500 CT254986	4.921362	11,099	546.24	546.24	546.24
Collateral			USD	USD	1.000	31371LFC8	FNMS 05.500 CT254963	4.979450	13,596	677.02	677.02	677.02
Collateral			USD	USD	1.000	31371LHF9	FNMS 05.500 CT255030	4.658195	5,087	236.98	236.98	236.98
Collateral			USD	USD	1.000	31371LHW2	FNMS 06.000 CT255045	5.083638	5,199	264.32	264.32	264.32
Collateral			USD	USD	1.000	31371LHY8	FNMS 05.500 CT255047	5.758235	7,028	404.71	404.71	404.71
Collateral			USD	USD	1.000	31371LJS9	FNMS 05.500 CL255073	4.784201	5,720	273.66	273.66	273.66
Collateral			USD	USD	1.000	31371LJU4	FNMS 05.500 CT255075	5.699818	10,894	620.93	620.93	620.93
Collateral			USD	USD	1.000	31371LLN7	FNMS 06.000 CT255133	5.337637	4,494	239.88	239.88	239.88
Collateral			USD	USD	1.000	31371LM71	FNMS 05.500 CT255182	6.105269	8,357	510.19	510.19	510.19
Collateral			USD	USD	1.000	31371LMH9	FNMS 05.500 CT255160	5.541519	7,639	423.33	423.33	423.33
Collateral			USD	USD	1.000	31371LMP1	FNMS 06.000 CT255166	7.268545	4,862	353.39	353.39	353.39
Collateral			USD	USD	1.000	31371LQY8	FNMS 05.000 CT255271	5.431497	6,040	328.08	328.08	328.08
Collateral			USD	USD	1.000	31371LQZ5	FNMS 04.000 CI255272	3.154593	5,645	178.08	178.08	178.08
Collateral			USD	USD	1.000	31371LSJ9	FNMS 05.500 CT255321	5.634473	13,525	762.04	762.04	762.04
Collateral			USD	USD	1.000	31371LTS8	FNMS 05.500 CT255361	5.764323	5,793	333.91	333.91	333.91
Collateral			USD	USD	1.000	31371LU98	FNMS 05.500 CT255408	5.316476	6,681	355.20	355.20	355.20
Collateral			USD	USD	1.000	31371LW39	FNMS 06.000 CT255466	6.923942	10,055	696.22	696.22	696.22
Collateral			USD	USD	1.000	31371LWR6	FNMS 05.500 CT255456	5.936434	4,335	257.35	257.35	257.35
Collateral			USD	USD	1.000	31371LZP7	FNMS 05.500 CT255550	6.689545	7,958	532.34	532.34	532.34
Collateral			USD	USD	1.000	31371M2K2	FNMS 06.000 CT256478	5.126613	4,333	222.12	222.12	222.12
Collateral			USD	USD	1.000	31371M2X4	FNMS 05.500 CT256490	4.922438	8,029	395.20	395.20	395.20
Collateral			USD	USD	1.000	31371M4A2	FNMS 06.000 CT256517	5.500913	6,086	334.78	334.78	334.78



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Collateral			USD	USD	1.000	31371M5R4	FNMS 06.000 CT256556	6.142773	4,201	258.03	258.03	258.03
Collateral			USD	USD	1.000	31371M7M3	FNMS 05.500 CT256600	5.059457	16,119	815.55	815.55	815.55
Collateral			USD	USD	1.000	31371MCC9	FNMS 05.500 CT255767	6.441294	7,486	482.20	482.20	482.20
Collateral			USD	USD	1.000	31371MGB7	FNMS 05.000 CT255894	6.083774	6,799	413.62	413.62	413.62
Collateral			USD	USD	1.000	31371MH91	FNMS 05.500 CT255956	7.527479	7,211	542.81	542.81	542.81
Collateral			USD	USD	1.000	31371MMM6	FNMS 05.500 CT256064	5.715594	4,126	235.82	235.82	235.82
Collateral			USD	USD	1.000	31371MNU7	FNMS 05.500 CT256103	5.958077	6,624	394.67	394.67	394.67
Collateral			USD	USD	1.000	31371MQY6	FNMS 06.000 CT256171	6.492388	4,819	312.84	312.84	312.84
Collateral			USD	USD	1.000	31371MRT6	FNMS 05.500 CT256198	5.602832	8,082	452.81	452.81	452.81
Collateral			USD	USD	1.000	31371MT56	FNMS 05.500 CT256272	4.800577	7,453	357.79	357.79	357.79
Collateral			USD	USD	1.000	31371MT80	FNMS 06.000 CT256275	5.764834	4,147	239.09	239.09	239.09
Collateral			USD	USD	1.000	31371MVC8	FNMS 06.000 CT256311	5.731374	5,363	307.37	307.37	307.37
Collateral			USD	USD	1.000	31371MXY8	FNMS 06.000 CT256395	5.052252	5,887	297.42	297.42	297.42
Collateral			USD	USD	1.000	31371MZM2	FNMS 06.000 CT256448	4.032542	4,163	167.86	167.86	167.86
Collateral			USD	USD	1.000	31371NAA3	FNMS 06.000 CT256601	7.736256	5,621	434.88	434.88	434.88
Collateral			USD	USD	1.000	31371NBH7	FNMS 05.500 CT256640	5.058073	9,349	472.87	472.87	472.87
Collateral			USD	USD	1.000	31371NBJ3	FNMS 06.000 CT256641	7.163842	8,596	615.79	615.79	615.79
Collateral			USD	USD	1.000	31371NCM5	FNMS 05.500 CT256676	4.675514	5,031	235.22	235.22	235.22
Collateral			USD	USD	1.000	31371NDT9	FNMS 05.500 CT256714	5.072398	8,825	447.62	447.62	447.62
Collateral			USD	USD	1.000	31371NEY7	FNMS 05.500 CT256751	4.983803	6,057	301.88	301.88	301.88
Collateral			USD	USD	1.000	31371NEZ4	FNMS 06.000 CT256752	7.800128	13,703	1,068.83	1,068.83	1,068.83
Collateral			USD	USD	1.000	31371NGK5	FNMS 05.500 CT256802	4.545268	14,320	650.86	650.86	650.86
Collateral			USD	USD	1.000	31371NGL3	FNMS 06.000 CT256803	7.275178	26,069	1,896.58	1,896.58	1,896.58
Collateral			USD	USD	1.000	31371NH57	FNMS 06.000 CT256852	6.586847	4,684	308.53	308.53	308.53
Collateral			USD	USD	1.000	31371NH81	FNMS 05.500 CT256855	3.994605	6,380	254.84	254.84	254.84
Collateral			USD	USD	1.000	31371NJ63	FNMS 06.000 CT256885	5.251287	19,353	1,016.30	1,016.30	1,016.30
Collateral			USD	USD	1.000	31371NKH7	FNMS 05.500 CT256896	3.622638	5,543	200.79	200.79	200.79
Collateral			USD	USD	1.000	31371NLH6	FNMS 06.000 CT256928	5.316987	6,347	337.45	337.45	337.45
Collateral			USD	USD	1.000	31371NNY7	FNMS 06.000 CT257007	6.708501	7,843	526.14	526.14	526.14
Collateral			USD	USD	1.000	31371NP90	FNMS 06.000 CT257048	7.937475	7,728	613.42	613.42	613.42
Collateral			USD	USD	1.000	31371NSN6	FNMS 05.500 CT257125	5.329557	8,489	452.45	452.45	452.45
Collateral			USD	USD	1.000	31371NYH2	FNMS 05.500 CK257312	0.257591	5,612	14.46	14.46	14.46
Collateral			USD	USD	1.000	31371NYW9	FNMS 05.500 CT257325	5.323390	12,145	646.51	646.51	646.51
Collateral			USD	USD	1.000	31371PBE9	FNMS 05.500 CT257537	4.440059	4,434	196.89	196.89	196.89
Collateral			USD	USD	1.000	31374CN51	FNMS 04.500 ZI310112	8.112644	6,160	499.73	499.73	499.73
Collateral			USD	USD	1.000	31374CN77	FNMS 05.000 ZI310114	8.508140	15,565	1,324.30	1,324.30	1,324.30
Collateral			USD	USD	1.000	31374CQ66	FNMS 04.000 ZI310177	71.802419	4,367	3,135.78	3,135.78	3,135.78



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Collateral			USD	USD	1.000	31374CQE9	FNMS 04.500 ZK310153	44.637927	6,349	2,834.00	2,834.00	2,834.00
Collateral			USD	USD	1.000	31374CRB4	FNMS 04.500 ZK310182	91.347677	8,046	7,349.69	7,349.69	7,349.69
Collateral			USD	USD	1.000	3137EADM8	1.25 FMNT GB 19 M8	99.655557	541	538.77	538.77	538.77
Collateral			USD	USD	1.000	31385JD21	FNMS 06.500 CI545621	0.033499	11,544	3.87	3.87	3.87
Collateral			USD	USD	1.000	31385JHV3	FNAR XX.XXX WS545744	0.939400	4,447	41.78	41.78	41.78
Collateral			USD	USD	1.000	31385WUR8	FNMS 05.000 CI555092	0.409921	8,859	36.31	36.31	36.31
Collateral			USD	USD	1.000	31385WW70	FNMS 06.000 CI555170	0.020460	7,910	1.62	1.62	1.62
Collateral			USD	USD	1.000	31385WX38	FNMS 06.000 CT555198	1.355690	11,476	155.57	155.57	155.57
Collateral			USD	USD	1.000	31385WXH7	FNMS 06.000 CI555180	0.037288	8,767	3.27	3.27	3.27
Collateral			USD	USD	1.000	31385XES2	FNMS 05.000 CI555545	0.894897	9,609	85.99	85.99	85.99
Collateral			USD	USD	1.000	31385XGU5	FNMS 04.500 CI555611	1.108878	11,904	132.00	132.00	132.00
Collateral			USD	USD	1.000	31385XS32	FNMS 04.000 CI555938	1.852044	6,965	129.00	129.00	129.00
Collateral			USD	USD	1.000	31385XT23	FNMS 04.000 CI555969	1.880090	15,084	283.60	283.60	283.60
Collateral			USD	USD	1.000	3138AJYX4	FNAR XX.XXX LBAI5225	17.779161	5,860	1,041.79	1,041.79	1,041.79
Collateral			USD	USD	1.000	3138AKF53	FNMS 05.000 CLAI5587	51.985502	10,656	5,539.80	5,539.80	5,539.80
Collateral			USD	USD	1.000	3138AKFM6	FNMS 05.000 CLAI5571	47.039977	4,530	2,130.98	2,130.98	2,130.98
Collateral			USD	USD	1.000	3138AKGD5	FNMS 05.000 CLAI5595	53.915662	10,085	5,437.50	5,437.50	5,437.50
Collateral			USD	USD	1.000	3138E0RZ4	FNMS 04.000 CLAJ7703	46.187621	35,310	16,309.01	16,309.01	16,309.01
Collateral			USD	USD	1.000	3138E4A68	FNAR XX.XXX LBAK0028	16.737179	7,842	1,312.56	1,312.56	1,312.56
Collateral			USD	USD	1.000	3138E4AQ4	FNAR XX.XXX LBAK0014	34.888959	4,849	1,691.60	1,691.60	1,691.60
Collateral			USD	USD	1.000	3138E5AA6	FNAR XX.XXX LBAK0900	20.446678	7,745	1,583.67	1,583.67	1,583.67
Collateral			USD	USD	1.000	3138ED5V9	FNAR XX.XXX LBAK8959	41.113061	8,458	3,477.18	3,477.18	3,477.18
Collateral			USD	USD	1.000	3138EGJC9	FNAR XX.XXX LBAL0258	16.915961	12,698	2,147.94	2,147.94	2,147.94
Collateral			USD	USD	1.000	3138EJCB2	FNAR XX.XXX LBAL1865	30.934420	4,249	1,314.29	1,314.29	1,314.29
Collateral			USD	USD	1.000	3138EJMJ4	FNMS 04.000 CLAL2160	61.411828	6,295	3,866.09	3,866.09	3,866.09
Collateral			USD	USD	1.000	3138EJMU9	FNMS 04.000 CLAL2170	63.791382	10,485	6,688.71	6,688.71	6,688.71
Collateral			USD	USD	1.000	3138EJRE0	FNMS 02.500 CIAL2284	47.545871	6,819	3,242.04	3,242.04	3,242.04
Collateral			USD	USD	1.000	3138EKFG5	FNMS 03.500 CLAL2866	63.741213	37,016	23,594.50	23,594.50	23,594.50
Collateral			USD	USD	1.000	3138EKR56	FNAR XX.XXX LBAL3207	31.131339	4,658	1,450.02	1,450.02	1,450.02
Collateral			USD	USD	1.000	3138EKTA3	FNMS 03.500 CQAL3244	69.003659	6,196	4,275.56	4,275.56	4,275.56
Collateral			USD	USD	1.000	3138EKW35	FNMS 06.000 CLAL3365	25.847003	6,263	1,618.90	1,618.90	1,618.90
Collateral			USD	USD	1.000	3138ELJR5	FNMS 03.500 CQAL3871	78.460556	23,418	18,374.20	18,374.20	18,374.20
Collateral			USD	USD	1.000	3138ELTH6	FNMS 04.000 CZAL4151	65.476626	487	318.76	318.76	318.76
Collateral			USD	USD	1.000	3138EMRL7	FNAR XX.XXX LBAL4990	47.364530	9,741	4,613.81	4,613.81	4,613.81
Collateral			USD	USD	1.000	3138EMUW9	FNMS 04.000 CLAL5096	69.626266	4,041	2,813.54	2,813.54	2,813.54
Collateral			USD	USD	1.000	3138EQ5Y4	FNMS 05.500 CTAL8062	88.476205	20,769	18,375.29	18,375.29	18,375.29
Collateral			USD	USD	1.000	3138EQGZ9	FNMS 05.500 CTAL7415	80.662209	12,238	9,871.16	9,871.16	9,871.16



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Collateral			USD	USD	1.000	3138EQQF2	FNMS 03.500 CRAL7653	91.511554	7,793	7,131.37	7,131.37	7,131.37
Collateral			USD	USD	1.000	3138EQZA3	FNMS 04.500 CLAL7936	95.519811	5,956	5,688.98	5,688.98	5,688.98
Collateral			USD	USD	1.000	3138ERJ50	FNMS 03.500 CLAL9283	100.403667	7,852	7,884.00	7,884.00	7,884.00
Collateral			USD	USD	1.000	3138ERT26	FNMS 04.000 CLAL9568	106.204176	33,840	35,938.97	35,938.97	35,938.97
Collateral			USD	USD	1.000	3138ERT34	FNMS 05.000 CLAL9569	109.824657	8,396	9,220.38	9,220.38	9,220.38
Collateral			USD	USD	1.000	3138ERT42	FNMS 05.000 CLAL9570	110.733330	7,933	8,784.46	8,784.46	8,784.46
Collateral			USD	USD	1.000	3138ERT59	FNMS 04.000 CLAL9571	105.738735	21,890	23,146.40	23,146.40	23,146.40
Collateral			USD	USD	1.000	3138ERT67	FNMS 04.500 CLAL9572	108.272195	4,106	4,446.18	4,446.18	4,446.18
Collateral			USD	USD	1.000	3138ERT75	FNMS 03.000 CIAL9573	102.935112	20,428	21,027.13	21,027.13	21,027.13
Collateral			USD	USD	1.000	3138ERTV2	FNMS 03.000 CLAL9563	99.383950	14,947	14,854.93	14,854.93	14,854.93
Collateral			USD	USD	1.000	3138ERTW0	FNMS 03.500 CLAL9564	102.883279	24,818	25,534.01	25,534.01	25,534.01
Collateral			USD	USD	1.000	3138ERTX8	FNMS 03.500 CLAL9565	103.267610	16,079	16,604.48	16,604.48	16,604.48
Collateral			USD	USD	1.000	3138ERTY6	FNMS 03.500 CLAL9566	102.942753	32,652	33,612.48	33,612.48	33,612.48
Collateral			USD	USD	1.000	3138ERTZ3	FNMS 04.000 CLAL9567	105.979848	21,401	22,680.34	22,680.34	22,680.34
Collateral			USD	USD	1.000	3138ET6Z4	FNMS 05.500 CTAL8987	101.671839	4,583	4,659.35	4,659.35	4,659.35
Collateral			USD	USD	1.000	3138ETDP8	FNMS 06.000 CTAL8209	90.829653	6,704	6,088.93	6,088.93	6,088.93
Collateral			USD	USD	1.000	3138ETX92	FNMS 03.500 CLAL8803	96.667838	5,439	5,257.96	5,257.96	5,257.96
Collateral			USD	USD	1.000	3138ETXD3	FNMS 03.000 CIAL8775	97.446817	10,359	10,094.97	10,094.97	10,094.97
Collateral			USD	USD	1.000	3138ETYV2	FNMS 03.500 CLAL8823	95.939863	6,819	6,541.90	6,541.90	6,541.90
Collateral			USD	USD	1.000	3138ETZ90	FNMS 05.000 CLAL8867	97.651094	7,136	6,968.04	6,968.04	6,968.04
Collateral			USD	USD	1.000	3138ETZJ8	FNMS 05.000 CIAL8844	66.684115	6,670	4,447.53	4,447.53	4,447.53
Collateral			USD	USD	1.000	3138ETZX7	FNMS 04.000 CLAL8857	102.562046	15,251	15,641.55	15,641.55	15,641.55
Collateral			USD	USD	1.000	3138L95L2	FNAR XX.XXX HLAM8950	91.980767	7,700	7,082.81	7,082.81	7,082.81
Collateral			USD	USD	1.000	3138L9N40	FNAR XX.XXX HYAM8510	94.727159	6,457	6,116.13	6,116.13	6,116.13
Collateral			USD	USD	1.000	3138LXF95	FNAR XX.XXX LBAO6491	29.153115	4,144	1,208.23	1,208.23	1,208.23
Collateral			USD	USD	1.000	3138M4ZN5	FNMS 02.500 CIAP1648	50.454879	4,812	2,427.93	2,427.93	2,427.93
Collateral			USD	USD	1.000	3138M8HU0	FNMS 02.500 CIAP4742	51.449770	4,871	2,505.88	2,505.88	2,505.88
Collateral			USD	USD	1.000	3138W6RL2	FNMS 03.500 CQAR8590	77.259445	7,701	5,949.89	5,949.89	5,949.89
Collateral			USD	USD	1.000	3138WDR29	FNMS 04.500 CLAS4104	84.892058	7,846	6,660.73	6,660.73	6,660.73
Collateral			USD	USD	1.000	3138WFMJ2	FNMS 04.000 CLAS5760	83.637410	6,413	5,363.83	5,363.83	5,363.83
Collateral			USD	USD	1.000	3138WFTH9	FNMS 04.000 CLAS5951	95.322418	7,272	6,931.57	6,931.57	6,931.57
Collateral			USD	USD	1.000	3138WGF41	FNMS 04.000 CLAS6486	97.038537	5,150	4,997.79	4,997.79	4,997.79
Collateral			USD	USD	1.000	3138WGMV3	FNMS 04.000 CLAS6671	87.755656	6,992	6,135.64	6,135.64	6,135.64
Collateral			USD	USD	1.000	3138WGTF1	FNMS 04.000 CLAS6849	101.846087	15,596	15,883.46	15,883.46	15,883.46
Collateral			USD	USD	1.000	3138WGX58	FNMS 03.500 CLAS6988	99.492556	13,698	13,628.10	13,628.10	13,628.10
Collateral			USD	USD	1.000	3138WGYJ7	FNMS 03.500 CLAS7012	98.768514	15,200	15,012.40	15,012.40	15,012.40
Collateral			USD	USD	1.000	3138WHGP1	FNMS 04.000 CLAS7405	101.379085	13,418	13,602.77	13,602.77	13,602.77



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Collateral			USD	USD	1.000	3138WHW57	FNMS 04.000 CLAS7867	104.360700	9,741	10,165.26	10,165.26	10,165.26
Collateral			USD	USD	1.000	3138WJJT6	FNMS 04.000 CLAS8373	105.844820	14,421	15,263.96	15,263.96	15,263.96
Collateral			USD	USD	1.000	3138WJNL8	FNMS 03.500 CLAS8494	102.917922	19,488	20,056.56	20,056.56	20,056.56
Collateral			USD	USD	1.000	3138WJNN4	FNMS 03.500 CLAS8496	102.825046	4,879	5,017.14	5,017.14	5,017.14
Collateral			USD	USD	1.000	3138X0Z35	FNMS 02.500 CIAU1661	64.125705	4,163	2,669.77	2,669.77	2,669.77
Collateral			USD	USD	1.000	3138X0Z84	FNMS 03.000 CIAU1666	61.165124	4,822	2,949.55	2,949.55	2,949.55
Collateral			USD	USD	1.000	3138XJ6H5	FNMS 04.000 CKAV7171	24.232721	8,955	2,170.03	2,170.03	2,170.03
Collateral			USD	USD	1.000	3138XUTP7	FNMS 04.000 CKAW5057	30.186406	4,832	1,458.60	1,458.60	1,458.60
Collateral			USD	USD	1.000	3138YHVN7	FNMS 03.000 CIAY4220	83.935976	4,100	3,441.23	3,441.23	3,441.23
Collateral			USD	USD	1.000	3138YHVQ0	FNMS 03.000 CIAY4222	83.558947	5,471	4,571.31	4,571.31	4,571.31
Collateral			USD	USD	1.000	3138YTS70	FNMS 04.000 CLAZ2341	77.612466	9,762	7,576.21	7,576.21	7,576.21
Collateral			USD	USD	1.000	3138YWH42	FNMS 03.500 CLAZ4750	92.316329	11,340	10,468.29	10,468.29	10,468.29
Collateral			USD	USD	1.000	313988BC0	06.000 FGPC D47235 G	1.156206	13	0.15	0.15	0.15
Collateral			USD	USD	1.000	31400AAH1	FNMS 05.000 CI681408	0.547514	7,482	40.96	40.96	40.96
Collateral			USD	USD	1.000	31400JPB9	FNAR XX.XXX LB689018	0.662753	4,613	30.57	30.57	30.57
Collateral			USD	USD	1.000	31400UAB0	FNMS 04.500 CI697602	1.657190	5,975	99.02	99.02	99.02
Collateral			USD	USD	1.000	31400YF50	FNAR XX.XXX WS701388	4.195938	4,323	181.39	181.39	181.39
Collateral			USD	USD	1.000	31401JU97	FNMS 04.500 CI709908	1.070594	12,032	128.82	128.82	128.82
Collateral			USD	USD	1.000	31401WGV5	FNMS 04.500 CI720312	0.939184	8,036	75.47	75.47	75.47
Collateral			USD	USD	1.000	31401XU96	FNMS 04.000 CI721608	1.451813	5,818	84.47	84.47	84.47
Collateral			USD	USD	1.000	31402BDS0	FNMS 04.500 CI723813	1.058300	6,031	63.82	63.82	63.82
Collateral			USD	USD	1.000	31402C4A7	FNMS 06.500 CI725417	0.214751	7,403	15.90	15.90	15.90
Collateral			USD	USD	1.000	31402DJL5	FNMS 06.000 CI725767	0.199045	6,575	13.09	13.09	13.09
Collateral			USD	USD	1.000	31402RF87	FNMS 05.000 CL735591	6.473324	5,358	346.81	346.81	346.81
Collateral			USD	USD	1.000	31403C6G1	FNMS 04.500 CI745271	1.697250	5,117	86.85	86.85	86.85
Collateral			USD	USD	1.000	31403DAR0	FNMS 06.500 CT745316	5.877383	4,276	251.32	251.32	251.32
Collateral			USD	USD	1.000	31403DDL0	FNMS 06.000 CT745407	7.356156	31,290	2,301.75	2,301.75	2,301.75
Collateral			USD	USD	1.000	31403DWU9	FNMS 05.500 CL745959	4.333149	4,286	185.72	185.72	185.72
Collateral			USD	USD	1.000	31406WAW4	FNAR XX.XXX LB821821	6.603470	9,742	643.28	643.28	643.28
Collateral			USD	USD	1.000	31407PHC5	FNMS 05.000 CL836427	5.404918	6,202	335.22	335.22	335.22
Collateral			USD	USD	1.000	31408DUU6	FNAR XX.XXX LB848495	5.497014	5,847	321.40	321.40	321.40
Collateral			USD	USD	1.000	3140EBUG4	FNMS 04.000 CLBA6882	79.399282	4,200	3,334.56	3,334.56	3,334.56
Collateral			USD	USD	1.000	3140EUKL2	FNMS 04.000 CLBC0298	90.384746	5,499	4,970.65	4,970.65	4,970.65
Collateral			USD	USD	1.000	3140EVK48	FNMS 04.000 CLBC1214	101.729059	15,676	15,946.99	15,946.99	15,946.99
Collateral			USD	USD	1.000	3140EVVG9	FNMS 03.500 CLBC1514	100.850797	5,357	5,402.11	5,402.11	5,402.11
Collateral			USD	USD	1.000	3140EWXX8	FNMS 04.000 CLBC2493	86.822730	7,932	6,887.01	6,887.01	6,887.01
Collateral			USD	USD	1.000	3140EY4Z1	FNMS 04.000 CLBC4439	95.436400	4,421	4,219.70	4,219.70	4,219.70



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Collateral			USD	USD	1.000	3140EY5J6	FNMS 04.000 CLBC4448	90.996194	4,241	3,858.87	3,858.87	3,858.87
Collateral			USD	USD	1.000	3140F5AT0	FNMS 04.000 CLBC9017	105.216217	4,796	5,046.52	5,046.52	5,046.52
Collateral			USD	USD	1.000	3140F5C50	FNMS 03.500 CLBC9091	102.917874	27,756	28,565.84	28,565.84	28,565.84
Collateral			USD	USD	1.000	3140F9U94	FNAR XX.XXX LBBD2407	101.518691	956	970.85	970.85	970.85
Collateral			USD	USD	1.000	3140FBDV9	FNMS 03.500 CLBD3715	100.725710	8,187	8,246.54	8,246.54	8,246.54
Collateral			USD	USD	1.000	3140FFAB7	FNAR XX.XXX LBBD7201	101.008034	5,263	5,316.11	5,316.11	5,316.11
Collateral			USD	USD	1.000	3140FXAZ5	FNMS 06.000 R3BF0023	106.352031	6,924	7,364.17	7,364.17	7,364.17
Collateral			USD	USD	1.000	3140FXB35	FNMS 06.000 R3BF0057	110.739648	6,659	7,373.70	7,373.70	7,373.70
Collateral			USD	USD	1.000	3140FXBU5	FNMS 05.500 R3BF0050	107.237279	7,136	7,652.43	7,652.43	7,652.43
Collateral			USD	USD	1.000	3140FXBV3	FNMS 05.500 R3BF0051	104.845667	6,802	7,131.45	7,131.45	7,131.45
Collateral			USD	USD	1.000	3140FXBY7	FNMS 06.000 R3BF0054	108.420992	6,955	7,540.32	7,540.32	7,540.32
Collateral			USD	USD	1.000	3140FXBZ4	FNMS 06.000 R3BF0055	106.731081	7,043	7,517.20	7,517.20	7,517.20
Collateral			USD	USD	1.000	31410AAV8	FNAR XX.XXX S1883020	5.399936	9,743	526.12	526.12	526.12
Collateral			USD	USD	1.000	31410F2N4	FNMS 06.000 CT888281	5.721406	5,714	326.93	326.93	326.93
Collateral			USD	USD	1.000	31410GRJ4	FNMS 04.500 CI888889	2.409139	15,624	376.41	376.41	376.41
Collateral			USD	USD	1.000	31410KBC7	FNMS 04.500 CI889335	2.247834	12,483	280.59	280.59	280.59
Collateral			USD	USD	1.000	31410KJY1	FNMS 06.000 CL889579	3.885999	15,200	590.66	590.66	590.66
Collateral			USD	USD	1.000	31410KXL3	FNMS 06.000 CL889983	4.602104	4,347	200.06	200.06	200.06
Collateral			USD	USD	1.000	31410LTP7	FNMS 04.500 CR890758	104.261589	6,991	7,289.03	7,289.03	7,289.03
Collateral			USD	USD	1.000	31410LTQ5	FNMS 04.500 CK890759	92.603981	4,370	4,047.06	4,047.06	4,047.06
Collateral			USD	USD	1.000	31410LTS1	FNMS 04.500 CQ890761	103.377879	8,373	8,655.50	8,655.50	8,655.50
Collateral			USD	USD	1.000	31410P6C2	FNMS 06.000 CL893767	3.017562	10,352	312.37	312.37	312.37
Collateral			USD	USD	1.000	31410PYB3	FNAR XX.XXX S1893606	13.561872	7,178	973.53	973.53	973.53
Collateral			USD	USD	1.000	31410SP92	FNMS 06.000 CL896048	1.140232	5,308	60.52	60.52	60.52
Collateral			USD	USD	1.000	31411AQK4	FNAR XX.XXX S1902358	8.830516	6,819	602.14	602.14	602.14
Collateral			USD	USD	1.000	31411AZ32	FNAR XX.XXX S1902662	3.863296	7,793	301.08	301.08	301.08
Collateral			USD	USD	1.000	31411EP68	FNAR XX.XXX S1905945	12.576750	20,967	2,637.02	2,637.02	2,637.02
Collateral			USD	USD	1.000	31411KFW8	FNAR XX.XXX S1910181	13.741964	8,327	1,144.34	1,144.34	1,144.34
Collateral			USD	USD	1.000	31412XSD7	FNMS 05.500 CL938016	3.257317	4,281	139.45	139.45	139.45
Collateral			USD	USD	1.000	31413KLH2	FNAR XX.XXX S1947728	4.910200	4,822	236.78	236.78	236.78
Collateral			USD	USD	1.000	31416BGE2	FNMS 05.500 CL994897	3.277365	5,845	191.55	191.55	191.55
Collateral			USD	USD	1.000	31416BTG3	FNMS 06.000 CL995251	6.233619	8,082	503.77	503.77	503.77
Collateral			USD	USD	1.000	31416BXC7	FNMS 05.500 CZ995375	5.189870	38,964	2,022.19	2,022.19	2,022.19
Collateral			USD	USD	1.000	31416CBT2	FNMS 05.500 NP995650	2.921379	4,650	135.84	135.84	135.84
Collateral			USD	USD	1.000	31416CGU4	FNAR XX.XXX LB995811	9.266454	4,617	427.88	427.88	427.88
Collateral			USD	USD	1.000	31416RBQ5	FNMS 04.000 CIAA7246	6.096497	4,795	292.34	292.34	292.34
Collateral			USD	USD	1.000	31416RBS1	FNMS 04.000 CIAA7248	6.619795	5,217	345.33	345.33	345.33



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Collateral			USD	USD	1.000	31416VAG9	FNMS 03.500 CLAB0006	36.837372	6,306	2,322.92	2,322.92	2,322.92
Collateral			USD	USD	1.000	31416VF25	FNMS 05.000 CTAB0184	3.024122	11,976	362.16	362.16	362.16
Collateral			USD	USD	1.000	31416VFZ2	FNMS 05.000 CTAB0183	6.779502	7,679	520.57	520.57	520.57
Collateral			USD	USD	1.000	31416VKS2	FNMS 06.000 CTAB0304	6.519797	9,794	638.54	638.54	638.54
Collateral			USD	USD	1.000	31416VMC5	FNMS 05.000 CIAB0354	2.026215	19,313	391.32	391.32	391.32
Collateral			USD	USD	1.000	31416VNS9	FNMS 04.000 CIAB0400	4.408465	8,577	378.09	378.09	378.09
Collateral			USD	USD	1.000	31416VNT7	FNMS 04.000 CIAB0401	4.402291	9,069	399.26	399.26	399.26
Collateral			USD	USD	1.000	31416VXB5	FNMS 04.000 CIAB0673	5.625698	10,553	593.70	593.70	593.70
Collateral			USD	USD	1.000	31416XEH9	FNMS 03.000 CIAB1935	33.816749	4,913	1,661.39	1,661.39	1,661.39
Collateral			USD	USD	1.000	31416XLU2	FNMS 03.000 CIAB2138	27.400190	4,871	1,334.54	1,334.54	1,334.54
Collateral			USD	USD	1.000	31417AGF0	FNMS 04.000 CTAB3797	35.936886	8,166	2,934.76	2,934.76	2,934.76
Collateral			USD	USD	1.000	31417AKT5	FNMS 03.500 CIAB3905	26.559937	11,199	2,974.50	2,974.50	2,974.50
Collateral			USD	USD	1.000	31417EX22	FNMS 02.000 CIAB7896	59.640813	4,637	2,765.31	2,765.31	2,765.31
Collateral			USD	USD	1.000	31417FZS0	FNMS 03.500 CLAB8852	68.959481	4,308	2,971.03	2,971.03	2,971.03
Collateral			USD	USD	1.000	31417TKW7	FNMS 04.500 CLAC6608	18.336123	4,637	850.20	850.20	850.20
Collateral			USD	USD	1.000	31417Y3B1	FNMS 03.500 CNMA0793	18.341905	33,466	6,138.30	6,138.30	6,138.30
Collateral			USD	USD	1.000	31417YLC9	FNMS 04.000 CNMA0322	6.605007	5,814	384.04	384.04	384.04
Collateral			USD	USD	1.000	31418AS33	FNMS 03.500 CRMA1437	82.024962	4,403	3,611.90	3,611.90	3,611.90
Collateral			USD	USD	1.000	31418AXE3	FNMS 03.500 CQMA1576	79.718399	14,612	11,648.14	11,648.14	11,648.14
Collateral			USD	USD	1.000	31418BB54	FNMS 03.000 CNMA1859	55.467802	4,327	2,399.85	2,399.85	2,399.85
Collateral			USD	USD	1.000	31418BK88	FNMS 04.000 CKMA2118	39.028192	6,825	2,663.71	2,663.71	2,663.71
Collateral			USD	USD	1.000	31418CAG9	FNMS 03.500 CLMA2706	98.129362	35,490	34,826.35	34,826.35	34,826.35
Collateral			USD	USD	1.000	31418CAM6	FNMS 03.000 CKMA2711	94.796616	12,678	12,018.23	12,018.23	12,018.23
Collateral			USD	USD	1.000	31418CBM5	FNMS 03.000 CKMA2743	97.043854	8,066	7,827.55	7,827.55	7,827.55
Collateral			USD	USD	1.000	31418CCP7	FNMS 03.000 CKMA2777	97.460592	24,056	23,444.90	23,444.90	23,444.90
Collateral			USD	USD	1.000	31418CDR2	FNMS 03.000 CKMA2811	98.173225	4,749	4,662.40	4,662.40	4,662.40
Collateral			USD	USD	1.000	31418CET7	FNMS 02.000 CIMA2845	96.540469	11,256	10,866.74	10,866.74	10,866.74
Collateral			USD	USD	1.000	31418CFG4	FNMS 03.000 CTMA2866	101.211917	16,289	16,486.44	16,486.44	16,486.44
Collateral			USD	USD	1.000	31418CFL3	FNMS 03.000 CKMA2870	98.397917	6,814	6,704.79	6,704.79	6,704.79
Collateral			USD	USD	1.000	31418CFM1	FNMS 03.000 CIMA2871	102.755284	7,845	8,061.11	8,061.11	8,061.11
Collateral			USD	USD	1.000	31418WPL8	FNMS 04.500 CLAD8526	35.388643	4,500	1,592.62	1,592.62	1,592.62
Collateral			USD	USD	1.000	31419AMR5	FNMS 05.500 CTAE0367	11.596635	10,055	1,166.06	1,166.06	1,166.06
Collateral			USD	USD	1.000	31419BCE3	FNMS 04.000 CIAE0968	5.405932	16,269	879.52	879.52	879.52
Collateral			USD	USD	1.000	31419LYN7	FNAR XX.XXX LBAE9716	14.717141	9,722	1,430.85	1,430.85	1,430.85
Collateral			USD	USD	1.000	36176ARB7	GNMI SF 760382 X	1.614300	1,119	18.07	18.07	18.07
Collateral			USD	USD	1.000	36176DVX8	GNII SF 763230 C	54.526377	458	249.64	249.64	249.64
Collateral			USD	USD	1.000	36176EBB6	GNMI SF 763534 X	23.625341	848	200.35	200.35	200.35



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Collateral			USD	USD	1.000	36176ESA0	GNMI SF 764013 X	40.794349	428	174.75	174.75	174.75
Collateral			USD	USD	1.000	36176EWT4	GNII SF 764158 C	103.632009	1,364	1,413.33	1,413.33	1,413.33
Collateral			USD	USD	1.000	36176LGK5	GNII BD 769102 C	28.086531	2,662	747.67	747.67	747.67
Collateral			USD	USD	1.000	36176W7E5	GNMI SF 778793 X	49.150142	3,592	1,765.59	1,765.59	1,765.59
Collateral			USD	USD	1.000	36176XEX3	GNMI SF 778950 X	40.982601	1,948	798.43	798.43	798.43
Collateral			USD	USD	1.000	36176XPH6	GNMI SF 779224 X	57.206666	985	563.49	563.49	563.49
Collateral			USD	USD	1.000	36177Q4V2	GNMI SF 796235 X	61.206496	435	266.01	266.01	266.01
Collateral			USD	USD	1.000	36177RAN1	GNMI SF 796312 X	91.298747	435	396.92	396.92	396.92
Collateral			USD	USD	1.000	36178DWP2	GNII SF AA6054 C	68.355811	1,006	687.83	687.83	687.83
Collateral			USD	USD	1.000	36178EDL0	GNMI SF AA6407 X	63.597715	360	229.22	229.22	229.22
Collateral			USD	USD	1.000	36178L2B8	GNMI SF AB1670 X	60.752386	355	215.93	215.93	215.93
Collateral			USD	USD	1.000	36178ML74	GNMI SF AB2150 X	75.901777	373	283.18	283.18	283.18
Collateral			USD	USD	1.000	36178U3B7	GNII SF AB7994 C	81.801498	356	291.23	291.23	291.23
Collateral			USD	USD	1.000	36178UGW7	GNII SF AB7413 C	47.714901	477	227.51	227.51	227.51
Collateral			USD	USD	1.000	36178W3X5	GNII SF AB9814 C	69.882685	856	597.89	597.89	597.89
Collateral			USD	USD	1.000	36179BNJ9	GNMI SF AC2193 X	39.506859	913	360.62	360.62	360.62
Collateral			USD	USD	1.000	36179DEM8	GNMI SF AC3740 X	68.270171	895	610.92	610.92	610.92
Collateral			USD	USD	1.000	36179DEN6	GNMI SF AC3741 X	71.373832	929	662.83	662.83	662.83
Collateral			USD	USD	1.000	36179MA26	GNII SF MA0025 M	20.880741	1,256	262.31	262.31	262.31
Collateral			USD	USD	1.000	36179MCH1	GNII SF MA0072 M	47.361684	974	461.35	461.35	461.35
Collateral			USD	USD	1.000	36179MLA6	GNII SF MA0321 M	29.102275	366	106.45	106.45	106.45
Collateral			USD	USD	1.000	36179MMY3	GNII SF MA0375 M	48.635563	974	473.76	473.76	473.76
Collateral			USD	USD	1.000	36179MNL0	GNII SF MA0395 M	29.033005	487	141.51	141.51	141.51
Collateral			USD	USD	1.000	36179MQS2	GNII SF MA0465 M	29.211253	1,146	334.62	334.62	334.62
Collateral			USD	USD	1.000	36179MVS6	GNII SF MA0625 M	53.588051	557	298.34	298.34	298.34
Collateral			USD	USD	1.000	36179MXB1	GNII SF MA0674 M	56.364202	1,071	603.61	603.61	603.61
Collateral			USD	USD	1.000	36179NAH1	GNII SF MA0908 M	60.620743	774	469.39	469.39	469.39
Collateral			USD	USD	1.000	36179NLG1	GNII SF MA1227 M	34.935883	592	206.81	206.81	206.81
Collateral			USD	USD	1.000	36179Q6C0	GNII JM MA2667 M	50.336301	634	318.89	318.89	318.89
Collateral			USD	USD	1.000	36179QAL5	GNII SF MA1811 M	52.336580	1,397	730.96	730.96	730.96
Collateral			USD	USD	1.000	36179QBH3	GNII SF MA1840 M	48.778939	1,164	567.68	567.68	567.68
Collateral			USD	USD	1.000	36179QRY9	GNII SF MA2303 M	60.065961	6,808	4,089.54	4,089.54	4,089.54
Collateral			USD	USD	1.000	36179QV40	GNII JM MA2435 M	36.484021	1,948	710.79	710.79	710.79
Collateral			USD	USD	1.000	36179SJK4	GNII JM MA3866 M	85.141373	492	418.62	418.62	418.62
Collateral			USD	USD	1.000	36179SJV0	GNII SF MA3876 M	95.701236	409	391.46	391.46	391.46
Collateral			USD	USD	1.000	36179SNK9	GNII JM MA3994 M	100.634277	460	463.02	463.02	463.02
Collateral			USD	USD	1.000	36179SSN8	GNII SF MA4125 M	96.887064	1,075	1,041.28	1,041.28	1,041.28



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Collateral			USD	USD	1.000	36179SSP3	GNII SF MA4126 M	101.238108	1,070	1,083.28	1,083.28	1,083.28
Collateral			USD	USD	1.000	36179SSR9	GNII SF MA4128 M	106.419325	1,949	2,073.58	2,073.58	2,073.58
Collateral			USD	USD	1.000	36179SSS7	GNII SF MA4129 M	107.265615	1,577	1,691.88	1,691.88	1,691.88
Collateral			USD	USD	1.000	3617A0RQ1	GNMI SF AO0495 X	102.032828	534	544.63	544.63	544.63
Collateral			USD	USD	1.000	3617A0VN3	GNCL CL AO0621	106.777358	571	609.18	609.18	609.18
Collateral			USD	USD	1.000	3617A0WK8	GNCL CL AO0650	105.106020	724	761.25	761.25	761.25
Collateral			USD	USD	1.000	3617A1F90	GNII SF AO1092 C	86.983627	751	653.04	653.04	653.04
Collateral			USD	USD	1.000	3617A2M25	GNMI SF AO2177 X	76.848638	386	296.28	296.28	296.28
Collateral			USD	USD	1.000	3617A2V82	GNCL CL AO2439	99.306506	1,268	1,259.26	1,259.26	1,259.26
Collateral			USD	USD	1.000	3617A45Z7	GNCL CL AO4464	100.775182	419	422.39	422.39	422.39
Collateral			USD	USD	1.000	3617A5QF5	GNCL CL AO4954	104.217923	489	509.70	509.70	509.70
Collateral			USD	USD	1.000	3617AAC51	GNMI SF AO9092 X	74.278695	787	584.76	584.76	584.76
Collateral			USD	USD	1.000	36180DWV5	GNMI SF AD2460 X	76.909888	410	315.40	315.40	315.40
Collateral			USD	USD	1.000	36180KRB9	GNII SF AD7682 C	70.240575	674	473.71	473.71	473.71
Collateral			USD	USD	1.000	36180UJP5	GNCL CL AE2070	100.413883	710	712.72	712.72	712.72
Collateral			USD	USD	1.000	36181AN99	GNMI SF AE6716 X	78.546220	886	695.77	695.77	695.77
Collateral			USD	USD	1.000	36181BVH0	GNII SF AE7816 C	89.138830	385	343.42	343.42	343.42
Collateral			USD	USD	1.000	36181P6J3	GNCL CL AF8073	103.563845	440	455.27	455.27	455.27
Collateral			USD	USD	1.000	36181YYT1	GNCL CL AG5222	105.175555	476	500.71	500.71	500.71
Collateral			USD	USD	1.000	36182CLE5	GNPL PN AG7525	89.200807	1,001	893.24	893.24	893.24
Collateral			USD	USD	1.000	36182UZ75	GNMI SF AJ0766 X	99.961489	750	749.92	749.92	749.92
Collateral			USD	USD	1.000	36182XJU6	GNMI SF AJ2975 X	94.630653	340	321.84	321.84	321.84
Collateral			USD	USD	1.000	36182YUF4	GNII SF AJ4182 C	76.840776	1,260	968.36	968.36	968.36
Collateral			USD	USD	1.000	36183DW34	GNII SF AJ7866 C	81.656909	470	384.09	384.09	384.09
Collateral			USD	USD	1.000	36183REG4	GNMI SF AK7335 X	91.105467	488	444.41	444.41	444.41
Collateral			USD	USD	1.000	36183SCW9	GNCL CL AK8185	100.114024	595	595.38	595.38	595.38
Collateral			USD	USD	1.000	36183SEL1	GNMI SF AK8239 X	85.952079	351	302.07	302.07	302.07
Collateral			USD	USD	1.000	36183W5Y4	GNMI SF AL1763 X	85.443163	381	325.93	325.93	325.93
Collateral			USD	USD	1.000	36183XME7	GNMI SF AL2157 X	86.313134	502	433.40	433.40	433.40
Collateral			USD	USD	1.000	36183XRJ1	GNMI SF AL2289 X	89.046103	656	584.14	584.14	584.14
Collateral			USD	USD	1.000	36183XZ86	GNMI SF AL2567 X	42.436678	90	38.19	38.19	38.19
Collateral			USD	USD	1.000	36184BGQ4	GNCL CL AL4707	100.266182	541	542.93	542.93	542.93
Collateral			USD	USD	1.000	36184H5Q3	GNII SF AL9855 C	79.661661	884	704.53	704.53	704.53
Collateral			USD	USD	1.000	36184KTE7	GNCL CL AM0549	103.903234	572	594.51	594.51	594.51
Collateral			USD	USD	1.000	36184QSQ8	GNMI SF AM4127 X	103.991413	386	401.42	401.42	401.42
Collateral			USD	USD	1.000	36185BD86	GNMI SF AM8227 X	101.996982	352	358.81	358.81	358.81
Collateral			USD	USD	1.000	36186PSF2	GNCL CL AN6818	99.638772	350	348.86	348.86	348.86



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Collateral			USD	USD	1.000	36186SJF6	GNCL CL AN8362	100.942194	875	883.25	883.25	883.25
Collateral			USD	USD	1.000	36187SBV8	GNCL CL AN9052	104.417300	513	535.53	535.53	535.53
Collateral			USD	USD	1.000	36188KGY3	GNCL CL AP0215	105.157971	930	977.77	977.77	977.77
Collateral			USD	USD	1.000	36188NJ40	GNCL CL AP2083	104.552770	930	972.20	972.20	972.20
Collateral			USD	USD	1.000	36188NJ65	GNCL CL AP2085	101.799822	950	966.81	966.81	966.81
Collateral			USD	USD	1.000	36188SC53	GNCL CL AP4592	105.037880	450	472.94	472.94	472.94
Collateral			USD	USD	1.000	36189NQ66	GNCL CL AQ1377	104.788303	1,583	1,658.59	1,658.59	1,658.59
Collateral			USD	USD	1.000	36189RDP9	GNCL CL AQ1910	104.028749	466	484.86	484.86	484.86
Collateral			USD	USD	1.000	36189XHT4	GNII SF AQ6542 C	97.531122	356	346.96	346.96	346.96
Collateral			USD	USD	1.000	36192SAR1	GNCL CL AR0016	104.511488	1,040	1,086.69	1,086.69	1,086.69
Collateral			USD	USD	1.000	36192SBR0	GNCL CL AR0048	104.105818	924	961.44	961.44	961.44
Collateral			USD	USD	1.000	36193E3T5	GNCL CL AR8010	104.977023	456	478.45	478.45	478.45
Collateral			USD	USD	1.000	36193E3W8	GNCL CL AR8013	105.189514	455	479.14	479.14	479.14
Collateral			USD	USD	1.000	36193ECF5	GNCL CL AR7270	99.677843	745	742.56	742.56	742.56
Collateral			USD	USD	1.000	36193LKZ6	GNCL CL AS2112	98.831940	875	864.60	864.60	864.60
Collateral			USD	USD	1.000	36193LZJ6	GNCL CL AS2545	105.308974	545	574.41	574.41	574.41
Collateral			USD	USD	1.000	36193UP65	GNCL CL AS8545	99.068421	709	702.76	702.76	702.76
Collateral			USD	USD	1.000	36194AUB1	GNMI SF AT2378 X	96.412051	365	352.08	352.08	352.08
Collateral			USD	USD	1.000	36194CPK3	GNPL PN AT4026	97.777283	2,529	2,472.58	2,472.58	2,472.58
Collateral			USD	USD	1.000	36194M2X8	GNMI SF AU0790 X	100.391722	922	925.87	925.87	925.87
Collateral			USD	USD	1.000	36194NL31	GNCL CL AU1246	103.790724	663	688.51	688.51	688.51
Collateral			USD	USD	1.000	36194NL56	GNCL CL AU1248	102.781498	698	717.63	717.63	717.63
Collateral			USD	USD	1.000	36194PE75	GNMI SF AU1958 X	96.577835	599	578.12	578.12	578.12
Collateral			USD	USD	1.000	36194SJE9	GNII SF AU4761 C	104.310930	400	417.40	417.40	417.40
Collateral			USD	USD	1.000	36195CM41	GNII SF AV2179 C	107.773208	383	412.67	412.67	412.67
Collateral			USD	USD	1.000	36195F2L8	GNPL PN AV5279	98.827863	920	909.68	909.68	909.68
Collateral			USD	USD	1.000	36195F3A1	GNPL PN AV5293	100.021732	1,898	1,898.05	1,898.05	1,898.05
Collateral			USD	USD	1.000	36195F3H6	GNPL PN AV5300	98.890042	4,576	4,525.50	4,525.50	4,525.50
Collateral			USD	USD	1.000	36195JMF1	GNMI SF AV7558 X	96.377409	373	359.29	359.29	359.29
Collateral			USD	USD	1.000	36195LZ21	GNPL LM AV9761	101.684177	2,563	2,605.88	2,605.88	2,605.88
Collateral			USD	USD	1.000	36195LZ39	GNPL LM AV9762	101.937485	2,462	2,509.71	2,509.71	2,509.71
Collateral			USD	USD	1.000	36195LZ54	GNPL LM AV9764	101.753843	1,099	1,118.29	1,118.29	1,118.29
Collateral			USD	USD	1.000	36195LZ62	GNPL LM AV9765	101.710391	924	940.14	940.14	940.14
Collateral			USD	USD	1.000	36195LZ70	GNPL LM AV9766	101.684177	732	744.78	744.78	744.78
Collateral			USD	USD	1.000	36195LZ88	GNPL LM AV9767	101.753843	616	627.15	627.15	627.15
Collateral			USD	USD	1.000	36195NCC0	GNPL PN AW0067	99.472505	538	534.89	534.89	534.89
Collateral			USD	USD	1.000	36195NCD8	GNPL PN AW0068	99.331230	431	427.95	427.95	427.95



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Collateral			USD	USD	1.000	36195R3A5	GNCL CL AW3493	98.444396	1,239	1,219.25	1,219.25	1,219.25
Collateral			USD	USD	1.000	36196BAV5	GNPL PN AX0020	100.568104	486	489.05	489.05	489.05
Collateral			USD	USD	1.000	36196BK77	GNPL PN AX0318	101.208663	2,969	3,004.97	3,004.97	3,004.97
Collateral			USD	USD	1.000	36196BLF8	GNPL PN AX0326	101.377654	1,682	1,705.48	1,705.48	1,705.48
Collateral			USD	USD	1.000	36196BLL5	GNPL PN AX0331	104.416299	3,957	4,132.00	4,132.00	4,132.00
Collateral			USD	USD	1.000	36196BQF3	GNII SF AX0454 C	104.161620	572	595.81	595.81	595.81
Collateral			USD	USD	1.000	36196DZ85	GNPL PN AX2567	100.112724	7,685	7,693.32	7,693.32	7,693.32
Collateral			USD	USD	1.000	36196DZL6	GNPL PN AX2547	99.472505	548	545.06	545.06	545.06
Collateral			USD	USD	1.000	36196ER33	GNPL PN AX3206	100.844586	990	997.95	997.95	997.95
Collateral			USD	USD	1.000	36196ERT6	GNPL LM AX3198	101.613224	1,504	1,528.73	1,528.73	1,528.73
Collateral			USD	USD	1.000	36196KX40	GNPL LM AX7899	104.513014	524	547.73	547.73	547.73
Collateral			USD	USD	1.000	36196VUH0	GNPL PN AY5984	99.116594	1,977	1,959.82	1,959.82	1,959.82
Collateral			USD	USD	1.000	36198NBS3	GNCL CL AI1849	106.510508	816	869.63	869.63	869.63
Collateral			USD	USD	1.000	36198NBU8	GNCL CL AI1851	106.348336	875	930.83	930.83	930.83
Collateral			USD	USD	1.000	36200KKH9	GNMI SF 603396 X	5.783667	974	56.34	56.34	56.34
Collateral			USD	USD	1.000	36200N5Y3	GNMI SF 605763 X	4.806954	353	16.95	16.95	16.95
Collateral			USD	USD	1.000	36202C4P5	GNII SF 002630 M	0.835623	2,929	24.48	24.48	24.48
Collateral			USD	USD	1.000	36202C4Q3	GNII SF 002631 M	0.723594	1,948	14.10	14.10	14.10
Collateral			USD	USD	1.000	36202C5T6	GNII SF 002658 M	0.963613	1,948	18.77	18.77	18.77
Collateral			USD	USD	1.000	36202C6Y4	GNII SF 002687 M	1.610259	483	7.77	7.77	7.77
Collateral			USD	USD	1.000	36202DBX8	GNII SF 002754 M	1.044832	2,143	22.39	22.39	22.39
Collateral			USD	USD	1.000	36202DBY6	GNII SF 002755 M	1.016457	1,948	19.80	19.80	19.80
Collateral			USD	USD	1.000	36202DUK5	GNII SF 003286 M	1.818903	721	13.12	13.12	13.12
Collateral			USD	USD	1.000	36202DZF1	GNII SF 003442 M	9.090031	554	50.36	50.36	50.36
Collateral			USD	USD	1.000	36202E2A6	GNII SF 004369 M	10.248222	10,026	1,027.48	1,027.48	1,027.48
Collateral			USD	USD	1.000	36202E5G0	GNII SF 004447 M	14.199623	3,512	498.69	498.69	498.69
Collateral			USD	USD	1.000	36202E7J2	GNII SF 004497 M	17.495728	3,896	681.71	681.71	681.71
Collateral			USD	USD	1.000	36202EE96	GNII SF 003760 M	10.745638	502	53.92	53.92	53.92
Collateral			USD	USD	1.000	36202EEH8	GNII SF 003736 M	9.648696	1,856	179.12	179.12	179.12
Collateral			USD	USD	1.000	36202EEV7	GNII SF 003748 M	9.688230	592	57.35	57.35	57.35
Collateral			USD	USD	1.000	36202EGC7	GNII SF 003795 M	9.816238	3,672	360.50	360.50	360.50
Collateral			USD	USD	1.000	36202EGN3	GNII SF 003805 M	9.030476	4,286	387.05	387.05	387.05
Collateral			USD	USD	1.000	36202EHE2	GNII SF 003829 M	8.892353	1,117	99.33	99.33	99.33
Collateral			USD	USD	1.000	36202EHR3	GNII SF 003840 M	7.236795	1,821	131.79	131.79	131.79
Collateral			USD	USD	1.000	36202EJG5	GNII SF 003863 M	8.413874	1,309	110.11	110.11	110.11
Collateral			USD	USD	1.000	36202EJV2	GNII SF 003876 M	8.750954	1,211	105.98	105.98	105.98
Collateral			USD	USD	1.000	36202EJZ3	GNII SF 003880 M	6.165027	714	44.02	44.02	44.02



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Collateral			USD	USD	1.000	36202EKV0	GNII SF 003908 M	5.466498	905	49.47	49.47	49.47
Collateral			USD	USD	1.000	36202ELJ6	GNII SF 003929 M	7.366133	1,666	122.75	122.75	122.75
Collateral			USD	USD	1.000	36202ERS0	GNII SF 004097 M	8.806388	4,311	379.68	379.68	379.68
Collateral			USD	USD	1.000	36202ESA8	GNII SF 004113 M	9.706116	7,858	762.68	762.68	762.68
Collateral			USD	USD	1.000	36202ETZ2	GNII SF 004168 M	8.412267	3,825	321.76	321.76	321.76
Collateral			USD	USD	1.000	36202EUM9	GNII JM 004188 M	0.750664	26,003	195.19	195.19	195.19
Collateral			USD	USD	1.000	36202EV89	GNII JM 004239 M	0.780063	15,790	123.17	123.17	123.17
Collateral			USD	USD	1.000	36202EV97	GNII JM 004240 M	1.093272	3,397	37.14	37.14	37.14
Collateral			USD	USD	1.000	36202EVH9	GNII JM 004216 M	0.845042	8,830	74.62	74.62	74.62
Collateral			USD	USD	1.000	36202EWW5	GNII JM 004261 M	0.728081	3,507	25.53	25.53	25.53
Collateral			USD	USD	1.000	36202EZ69	GNII JM 004365 M	1.851065	1,060	19.63	19.63	19.63
Collateral			USD	USD	1.000	36202EZB8	GNII JM 004338 M	0.573641	3,187	18.28	18.28	18.28
Collateral			USD	USD	1.000	36202EZF9	GNII SF 004342 M	7.987387	400	31.96	31.96	31.96
Collateral			USD	USD	1.000	36202F2J4	GNII SF 005277 M	28.977343	5,762	1,669.61	1,669.61	1,669.61
Collateral			USD	USD	1.000	36202F2P0	GNII SF 005282 M	23.259026	601	139.79	139.79	139.79
Collateral			USD	USD	1.000	36202F3Q7	GNII SF 005307 M	22.054114	939	207.05	207.05	207.05
Collateral			USD	USD	1.000	36202F4T0	GNII SF 005334 M	24.399661	1,270	309.81	309.81	309.81
Collateral			USD	USD	1.000	36202FAE6	GNII SF 004505 M	16.743140	799	133.74	133.74	133.74
Collateral			USD	USD	1.000	36202FAP1	GNII JM 004514 M	0.577754	390	2.25	2.25	2.25
Collateral			USD	USD	1.000	36202FAV8	GNII SF 004520 M	17.222097	881	151.74	151.74	151.74
Collateral			USD	USD	1.000	36202FB47	GNII SF 004559 M	18.988384	456	86.56	86.56	86.56
Collateral			USD	USD	1.000	36202FBA3	GNII JM 004533 M	6.866766	7,801	535.71	535.71	535.71
Collateral			USD	USD	1.000	36202FBX3	GNII JM 004554 M	4.081314	1,860	75.92	75.92	75.92
Collateral			USD	USD	1.000	36202FDR4	GNII JM 004612 M	11.313304	584	66.12	66.12	66.12
Collateral			USD	USD	1.000	36202FDX1	GNII SF 004618 M	22.694178	3,896	884.26	884.26	884.26
Collateral			USD	USD	1.000	36202FDY9	GNII SF 004619 M	21.600609	709	153.07	153.07	153.07
Collateral			USD	USD	1.000	36202FE77	GNII SF 004658 M	20.731381	347	72.01	72.01	72.01
Collateral			USD	USD	1.000	36202FFU5	GNII SF 004679 M	22.042374	3,949	870.55	870.55	870.55
Collateral			USD	USD	1.000	36202FHC3	GNII SF 004727 M	18.543512	406	75.34	75.34	75.34
Collateral			USD	USD	1.000	36202FPN0	GNII SF 004929 M	27.616942	584	161.22	161.22	161.22
Collateral			USD	USD	1.000	36202FQ82	GNII SF 004979 M	21.927036	4,254	932.85	932.85	932.85
Collateral			USD	USD	1.000	36202FSF4	GNII SF 005018 M	21.056375	2,197	462.70	462.70	462.70
Collateral			USD	USD	1.000	36202FUG9	GNII SF 005083 M	22.826928	474	108.28	108.28	108.28
Collateral			USD	USD	1.000	36202FWA0	GNII SF 005141 M	23.401411	822	192.38	192.38	192.38
Collateral			USD	USD	1.000	36202FZ25	GNII SF 005261 M	20.254542	4,143	839.09	839.09	839.09
Collateral			USD	USD	1.000	36202TVJ2	GNII SF 609117 C	83.930320	368	309.14	309.14	309.14
Collateral			USD	USD	1.000	36202TWA0	GNMI SF 609141 X	94.565713	376	355.45	355.45	355.45



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Collateral			USD	USD	1.000	36202TWF9	GNII SF 609146 C	83.019400	615	510.73	510.73	510.73
Collateral			USD	USD	1.000	36203C6Z0	GNMI SF 345688 X	1.028407	1,149	11.82	11.82	11.82
Collateral			USD	USD	1.000	36203CHT2	GNMI SF 345042 X	0.404728	2,698	10.92	10.92	10.92
Collateral			USD	USD	1.000	36204JDS2	GNMI SF 371013 X	1.985789	495	9.83	9.83	9.83
Collateral			USD	USD	1.000	36206BTJ0	GNMI SF 406553 X	50.900221	430	218.84	218.84	218.84
Collateral			USD	USD	1.000	36206PRN2	GNMI SF 417293 X	0.689867	603	4.16	4.16	4.16
Collateral			USD	USD	1.000	36209GTP2	GNMI SF 471358 X	6.167414	339	20.90	20.90	20.90
Collateral			USD	USD	1.000	36209YJ58	GNII SF 485484 C	52.089483	430	224.03	224.03	224.03
Collateral			USD	USD	1.000	3620A2S31	GNMI SF 717038 X	10.281528	1,041	107.01	107.01	107.01
Collateral			USD	USD	1.000	3620A2T30	GNMI SF 717070 X	18.422621	348	64.07	64.07	64.07
Collateral			USD	USD	1.000	3620A2UE4	GNMI SF 717081 X	11.722019	390	45.67	45.67	45.67
Collateral			USD	USD	1.000	3620A4SV5	GNMI SF 718832 X	23.479691	350	82.20	82.20	82.20
Collateral			USD	USD	1.000	3620A5BF5	GNMI SF 719238 X	24.172263	362	87.43	87.43	87.43
Collateral			USD	USD	1.000	3620A6EC7	GNMI SF 720231 X	21.150431	1,096	231.81	231.81	231.81
Collateral			USD	USD	1.000	3620A6ED5	GNMI SF 720232 X	22.273937	2,614	582.19	582.19	582.19
Collateral			USD	USD	1.000	3620A93L3	GNMI SF 723603 X	38.685578	352	136.03	136.03	136.03
Collateral			USD	USD	1.000	3620A96V8	GNMI SF 723684 X	48.096168	382	183.53	183.53	183.53
Collateral			USD	USD	1.000	3620A9PP0	GNMI SF 723230 X	9.103792	462	42.08	42.08	42.08
Collateral			USD	USD	1.000	3620A9RR4	GNMI SF 723296 X	13.808960	1,271	175.49	175.49	175.49
Collateral			USD	USD	1.000	3620A9Y21	GNMI SF 723529 X	46.796199	374	175.10	175.10	175.10
Collateral			USD	USD	1.000	3620AATU2	GNMI SF 724263 X	16.161123	1,031	166.65	166.65	166.65
Collateral			USD	USD	1.000	3620AC6R0	GNMI SF 726380 X	37.118813	1,364	506.21	506.21	506.21
Collateral			USD	USD	1.000	3620ADBA9	GNMI SF 726433 X	37.454373	584	218.91	218.91	218.91
Collateral			USD	USD	1.000	3620ADBY7	GNMI SF 726455 X	21.233107	374	79.49	79.49	79.49
Collateral			USD	USD	1.000	3620AF4W4	GNMI SF 729037 X	21.138560	390	82.36	82.36	82.36
Collateral			USD	USD	1.000	3620AKX76	GNMI SF 732502 X	11.551442	370	42.74	42.74	42.74
Collateral			USD	USD	1.000	3620ARXR7	GNII SF 737888 C	37.590560	489	183.73	183.73	183.73
Collateral			USD	USD	1.000	3620ASXL8	GNMI SF 738783 X	29.696870	359	106.73	106.73	106.73
Collateral			USD	USD	1.000	3620AVX64	GNMI SF 741501 X	27.430478	345	94.59	94.59	94.59
Collateral			USD	USD	1.000	3620AXM88	GNMI SF 742983 X	39.887330	342	136.54	136.54	136.54
Collateral			USD	USD	1.000	3620AYQX7	GNMI SF 743970 X	14.585497	347	50.61	50.61	50.61
Collateral			USD	USD	1.000	3620AYUN4	GNMI SF 744089 X	2.512100	1,906	47.88	47.88	47.88
Collateral			USD	USD	1.000	3620C05B0	GNMI SF 745242 X	26.437035	2,826	747.10	747.10	747.10
Collateral			USD	USD	1.000	3620C1WM4	GNMI SF 745952 X	52.121902	404	210.55	210.55	210.55
Collateral			USD	USD	1.000	3620C4KQ2	GNMI SF 748303 X	21.228465	381	80.96	80.96	80.96
Collateral			USD	USD	1.000	36210AJJ7	GNMI SF 486365 X	33.860210	765	258.92	258.92	258.92
Collateral			USD	USD	1.000	36210BBZ7	GNMI SF 487056 X	1.484631	378	5.61	5.61	5.61



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Collateral			USD	USD	1.000	36210BWV3	GNMI SF 487660 X	19.468050	691	134.45	134.45	134.45
Collateral			USD	USD	1.000	36212HFY1	GNMI SF 533983 X	8.069938	348	28.06	28.06	28.06
Collateral			USD	USD	1.000	36213RWL7	GNMI SF 562351 X	7.462616	2,801	209.00	209.00	209.00
Collateral			USD	USD	1.000	36225A2V1	GNMI SP 780788 X	1.028406	515	5.30	5.30	5.30
Collateral			USD	USD	1.000	36225AWQ9	GNMI SP 780655 X	1.064043	779	8.29	8.29	8.29
Collateral			USD	USD	1.000	36225BWW4	GNMI SP 781561 X	1.725000	733	12.64	12.64	12.64
Collateral			USD	USD	1.000	36225BXN3	GNMI JP 781585 X	1.150591	19,482	224.16	224.16	224.16
Collateral			USD	USD	1.000	36225BY28	GNMI JP 781629 X	1.303460	19,482	253.94	253.94	253.94
Collateral			USD	USD	1.000	3622A2DY5	GNMI SP 783719 X	39.253068	753	295.62	295.62	295.62
Collateral			USD	USD	1.000	3622A2JW3	GNMI JP 783877 X	56.770635	1,483	841.81	841.81	841.81
Collateral			USD	USD	1.000	36230SMN1	GNMI SF 757565 X	35.910851	440	158.05	158.05	158.05
Collateral			USD	USD	1.000	36241K7A0	GNMI JP 782689 X	12.895149	779	100.49	100.49	100.49
Collateral			USD	USD	1.000	36241KB23	GNMI SP 781857 X	8.039770	2,922	234.95	234.95	234.95
Collateral			USD	USD	1.000	36241KMD7	GNII SP 782156 M	6.357040	406	25.81	25.81	25.81
Collateral			USD	USD	1.000	36241KQ50	GNMI SP 782276 X	6.246600	2,728	170.38	170.38	170.38
Collateral			USD	USD	1.000	36241KSB5	GNMI SP 782314 X	7.946834	2,552	202.82	202.82	202.82
Collateral			USD	USD	1.000	36241KVVW5	GNMI SP 782429 X	7.204007	1,223	88.13	88.13	88.13
Collateral			USD	USD	1.000	36241KVY1	GNII SP 782431 M	7.804773	736	57.47	57.47	57.47
Collateral			USD	USD	1.000	36241KXC7	GNMI SP 782475 X	5.738083	3,241	185.95	185.95	185.95
Collateral			USD	USD	1.000	36241KXD5	GNMI SP 782476 X	6.615205	2,533	167.54	167.54	167.54
Collateral			USD	USD	1.000	36241KZ68	GNMI SP 782565 X	11.982779	654	78.31	78.31	78.31
Collateral			USD	USD	1.000	36241KZZ4	GNMI SP 782560 X	7.101348	2,338	166.02	166.02	166.02
Collateral			USD	USD	1.000	36241L4A1	GNMI JP 783517 X	35.637039	2,007	715.11	715.11	715.11
Collateral			USD	USD	1.000	36241LC20	GNMI SP 782789 X	8.953111	691	61.87	61.87	61.87
Collateral			USD	USD	1.000	36241LCB0	GNMI SP 782766 X	8.432588	2,448	206.42	206.42	206.42
Collateral			USD	USD	1.000	36241LEH5	GNMI SP 782836 X	5.485392	848	46.53	46.53	46.53
Collateral			USD	USD	1.000	36241LT71	GNMI SP 783274 X	32.621992	974	317.77	317.77	317.77
Collateral			USD	USD	1.000	36241LW93	GNII SP 783372 M	23.966381	351	84.04	84.04	84.04
Collateral			USD	USD	1.000	36241LZS8	GNMI JP 783453 X	33.792359	3,425	1,157.24	1,157.24	1,157.24
Collateral			USD	USD	1.000	36290TLJ6	GNMI SF 616929 X	10.829428	692	74.90	74.90	74.90
Collateral			USD	USD	1.000	36290TWR6	GNMI SF 617256 X	3.936962	680	26.78	26.78	26.78
Collateral			USD	USD	1.000	36290VM68	GNMI SF 618781 X	5.100489	2,922	149.05	149.05	149.05
Collateral			USD	USD	1.000	36291FQY7	GNII SF 626971 C	95.606744	359	343.66	343.66	343.66
Collateral			USD	USD	1.000	36291FST6	GNMI SF 627030 X	99.190277	359	355.79	355.79	355.79
Collateral			USD	USD	1.000	36291FZT8	GNMI SF 627254 X	4.787020	813	38.91	38.91	38.91
Collateral			USD	USD	1.000	36291UC52	GNMI SF 638292 X	20.332487	718	146.01	146.01	146.01
Collateral			USD	USD	1.000	36291XK81	GNMI SF 641219 X	14.713280	343	50.48	50.48	50.48



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Collateral			USD	USD	1.000	36292DLG5	GNMI SF 645727 X	11.640334	2,178	253.55	253.55	253.55
Collateral			USD	USD	1.000	36292EQS2	GNMI SF 646765 X	41.886625	684	286.36	286.36	286.36
Collateral			USD	USD	1.000	36294PA29	GNMI SF 655325 X	2.489325	387	9.62	9.62	9.62
Collateral			USD	USD	1.000	36294SB48	GNMI SF 658059 X	2.002859	454	9.09	9.09	9.09
Collateral			USD	USD	1.000	36294UHS4	GNMI SF 660041 X	10.393575	396	41.11	41.11	41.11
Collateral			USD	USD	1.000	36294VJH4	GNMI SF 660964 X	3.972205	792	31.48	31.48	31.48
Collateral			USD	USD	1.000	36295K3W1	GNMI SF 673213 X	3.721404	419	15.61	15.61	15.61
Collateral			USD	USD	1.000	36295KAQ6	GNMI SF 672415 X	4.013465	414	16.62	16.62	16.62
Collateral			USD	USD	1.000	36295KAT0	GNMI SF 672418 X	3.635305	349	12.67	12.67	12.67
Collateral			USD	USD	1.000	36295NAZ0	GNMI SF 675124 X	16.272560	390	63.40	63.40	63.40
Collateral			USD	USD	1.000	36295NCS4	GNMI SF 675181 X	9.024344	599	54.05	54.05	54.05
Collateral			USD	USD	1.000	36295P2A9	GNMI SF 676769 X	2.881779	570	16.43	16.43	16.43
Collateral			USD	USD	1.000	36295QGJ3	GNMI SF 677101 X	4.169156	1,156	48.21	48.21	48.21
Collateral			USD	USD	1.000	36295QKE9	GNMI SF 677193 X	1.711966	370	6.33	6.33	6.33
Collateral			USD	USD	1.000	36295QX88	GNMI SF 677603 X	9.565100	682	65.22	65.22	65.22
Collateral			USD	USD	1.000	36296AMZ4	GNMI SF 685376 X	11.896969	1,041	123.80	123.80	123.80
Collateral			USD	USD	1.000	36296CWD8	GNMI SF 687444 X	3.588649	1,915	68.72	68.72	68.72
Collateral			USD	USD	1.000	36296DR26	GNMI SF 688205 X	9.418666	410	38.62	38.62	38.62
Collateral			USD	USD	1.000	36296DYS1	GNMI SF 688421 X	8.736297	349	30.51	30.51	30.51
Collateral			USD	USD	1.000	36296HMP1	GNMI SF 691666 X	51.636839	462	238.47	238.47	238.47
Collateral			USD	USD	1.000	36296KP89	GNMI SF 693547 X	9.045204	814	73.65	73.65	73.65
Collateral			USD	USD	1.000	36296KPH9	GNMI SF 693524 X	3.977001	482	19.17	19.17	19.17
Collateral			USD	USD	1.000	36296LRE2	GNMI SF 694485 X	2.632803	643	16.94	16.94	16.94
Collateral			USD	USD	1.000	36296LTJ9	GNMI SF 694553 X	5.265142	2,623	138.13	138.13	138.13
Collateral			USD	USD	1.000	36296P6H9	GNMI SF 697572 X	13.520514	457	61.77	61.77	61.77
Collateral			USD	USD	1.000	36296P6S5	GNMI SF 697581 X	3.891398	2,976	115.82	115.82	115.82
Collateral			USD	USD	1.000	36296P7F2	GNMI SF 697594 X	3.059236	348	10.65	10.65	10.65
Collateral			USD	USD	1.000	36296QBS7	GNMI SF 697649 X	7.568549	9,936	752.00	752.00	752.00
Collateral			USD	USD	1.000	36296QBZ1	GNMI SF 697656 X	1.783522	789	14.07	14.07	14.07
Collateral			USD	USD	1.000	36296QJC4	GNMI SF 697859 X	6.135966	343	21.05	21.05	21.05
Collateral			USD	USD	1.000	36296R5X1	GNMI SF 699362 X	26.093173	977	254.98	254.98	254.98
Collateral			USD	USD	1.000	36296TR62	GNMI SF 700809 X	3.030872	2,037	61.73	61.73	61.73
Collateral			USD	USD	1.000	36296TRZ8	GNMI SF 700804 X	4.729756	4,222	199.67	199.67	199.67
Collateral			USD	USD	1.000	36296TVT7	GNMI SF 700926 X	5.323332	1,965	104.58	104.58	104.58
Collateral			USD	USD	1.000	36296UBH2	GNMI SF 701240 X	19.953409	502	100.18	100.18	100.18
Collateral			USD	USD	1.000	36296UKD1	GNMI SF 701492 X	25.676072	392	100.72	100.72	100.72
Collateral			USD	USD	1.000	36296V5F1	GNMI SF 702946 X	15.693708	705	110.59	110.59	110.59



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Collateral			USD	USD	1.000	36296VQG6	GNMI SF 702555 X	37.224549	580	216.01	216.01	216.01
Collateral			USD	USD	1.000	36296XFB5	GNMI SF 704062 X	6.136601	2,601	159.62	159.62	159.62
Collateral			USD	USD	1.000	36296XM84	GNMI SF 704283 X	8.172155	2,240	183.09	183.09	183.09
Collateral			USD	USD	1.000	36296XVP6	GNMI SF 704522 X	10.507378	2,521	264.85	264.85	264.85
Collateral			USD	USD	1.000	36297AJM6	GNMI SF 705968 X	19.350474	390	75.40	75.40	75.40
Collateral			USD	USD	1.000	36297BHR5	GNMI SF 706840 X	65.102363	528	343.83	343.83	343.83
Collateral			USD	USD	1.000	36297C4F3	GNMI SF 708322 X	54.020745	382	206.49	206.49	206.49
Collateral			USD	USD	1.000	36297CD48	GNMI SF 707623 X	37.216419	369	137.22	137.22	137.22
Collateral			USD	USD	1.000	36297CDB2	GNMI SF 707598 X	30.920801	457	141.18	141.18	141.18
Collateral			USD	USD	1.000	36297CDY2	GNMI SF 707619 X	34.768298	460	159.97	159.97	159.97
Collateral			USD	USD	1.000	36297DER4	GNMI SF 708544 X	33.249375	651	216.38	216.38	216.38
Collateral			USD	USD	1.000	36297GVQ0	GNII SF 711723 C	82.643258	338	279.57	279.57	279.57
Collateral			USD	USD	1.000	36297J4W1	GNMI SF 713737 X	27.254814	1,364	371.69	371.69	371.69
Collateral			USD	USD	1.000	912803BM4	6 1/8 TPRN 27	75.127000	6,581	4,944.01	4,944.01	4,944.01
Collateral			USD	USD	1.000	912803CX9	4 1/2 TPRN 36	59.083003	1,948	1,151.06	1,151.06	1,151.06
Collateral			USD	USD	1.000	912803DA8	5 TPRN 37	55.956000	9,940	5,562.02	5,562.02	5,562.02
Collateral			USD	USD	1.000	912803DJ9	4 3/8 TPRN 39	49.417001	89,339	44,148.51	44,148.51	44,148.51
Collateral			USD	USD	1.000	912803DK6	4 5/8 TPRN 40	48.915002	97,515	47,699.55	47,699.55	47,699.55
Collateral			USD	USD	1.000	912803DM2	4 3/8 TPRN 40	48.430002	84,874	41,104.57	41,104.57	41,104.57
Collateral			USD	USD	1.000	912803DP5	4 1/4 TPRN 40	47.488999	42,966	20,404.02	20,404.02	20,404.02
Collateral			USD	USD	1.000	912803DQ3	4 3/4 TPRN 41	47.203000	0	0.18	0.18	0.18
Collateral			USD	USD	1.000	912803DS9	4 3/8 TPRN 41	46.610000	0	0.23	0.23	0.23
Collateral			USD	USD	1.000	912803DT7	3 3/4 TPRN 41	46.012002	194	89.37	89.37	89.37
Collateral			USD	USD	1.000	912803DU4	3 1/8 TPRN 41	45.538000	389	177.26	177.26	177.26
Collateral			USD	USD	1.000	912803DV2	3 1/8 TPRN 42	45.176998	4,869	2,199.56	2,199.56	2,199.56
Collateral			USD	USD	1.000	912803DX8	3 TPRN 42	44.812002	36	16.00	16.00	16.00
Collateral			USD	USD	1.000	912803DY6	2 3/4 TPRN 42	44.277999	194	85.95	85.95	85.95
Collateral			USD	USD	1.000	912803DZ3	2 3/4 TPRN 42	43.905998	175	76.64	76.64	76.64
Collateral			USD	USD	1.000	912803EA7	3 1/8 TPRN 43	43.658000	219,963	96,031.29	96,031.29	96,031.29
Collateral			USD	USD	1.000	912803EC3	2 7/8 TPRN 43	43.272999	180	77.98	77.98	77.98
Collateral			USD	USD	1.000	912803ED1	3 5/8 TPRN 43	43.320000	1	0.42	0.42	0.42
Collateral			USD	USD	1.000	912803EF6	3 5/8 TPRN 44	42.481001	45	19.18	19.18	19.18
Collateral			USD	USD	1.000	912803EH2	3 3/8 TPRN 44	42.027000	13,686	5,751.99	5,751.99	5,751.99
Collateral			USD	USD	1.000	912803EJ8	3 1/8 TPRN 44	41.553000	19	8.10	8.10	8.10
Collateral			USD	USD	1.000	912803EK5	3 TPRN 44	41.283000	116	47.85	47.85	47.85
Collateral			USD	USD	1.000	912803EL3	2 1/2 TPRN 45	40.864000	95	39.01	39.01	39.01
Collateral			USD	USD	1.000	912803EN9	3 TPRN 45	40.567000	53	21.34	21.34	21.34



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Collateral			USD	USD	1.000	912803EP4	2 7/8 TPRN 45	39.968750	157	62.68	62.68	62.68
Collateral			USD	USD	1.000	912803EQ2	3 TPRN 45	39.893001	194	77.59	77.59	77.59
Collateral			USD	USD	1.000	912810FP8	5 3/8 BOND 31	134.618032	525	706.17	706.17	706.17
Collateral			USD	USD	1.000	912810PT9	4 3/4 BOND 37	131.284344	715	938.47	938.47	938.47
Collateral			USD	USD	1.000	912810QS0	3 3/4 BOND 41	113.427055	14,077	15,966.93	15,966.93	15,966.93
Collateral			USD	USD	1.000	912810QZ4	3 1/8 BOND 43	101.897383	21,135	21,536.17	21,536.17	21,536.17
Collateral			USD	USD	1.000	912810RC4	3 5/8 BOND 43	111.607528	25,252	28,183.07	28,183.07	28,183.07
Collateral			USD	USD	1.000	912810RG5	3 3/8 BOND 44	105.849540	10,320	10,923.35	10,923.35	10,923.35
Collateral			USD	USD	1.000	912828K58	1 3/8 NOTE Y 20	99.504900	14,331	14,260.12	14,260.12	14,260.12
Collateral			USD	USD	1.000	912828N89	1 3/8 NOTE U 21	98.829931	9,560	9,448.50	9,448.50	9,448.50
Collateral			USD	USD	1.000	912828PC8	2 5/8 NOTE F 20	103.557313	1,917	1,984.88	1,984.88	1,984.88
Collateral			USD	USD	1.000	912828VB3	1 3/4 NOTE C 23	97.334540	5,549	5,401.57	5,401.57	5,401.57
Collateral			USD	USD	1.000	912828VE7	1 NOTE Z 18	100.012422	50,048	50,054.11	50,054.11	50,054.11
Collateral			USD	USD	1.000	912828WG1	2 1/4 NOTE K 21	101.985919	51,521	52,543.76	52,543.76	52,543.76
Collateral			USD	USD	1.000	912828WY2	2 1/4 NOTE N 21	102.331340	47,865	48,980.81	48,980.81	48,980.81
Collateral			USD	USD	1.000	9128334S6	TINT 08/15/31	65.333998	2,501	1,634.15	1,634.15	1,634.15
Collateral			USD	USD	1.000	9128334T4	TINT 02/15/32	64.079005	719	460.85	460.85	460.85
Collateral			USD	USD	1.000	9128334V9	TINT 02/15/33	61.984003	400	247.98	247.98	247.98
Collateral			USD	USD	1.000	9128334X5	TINT 02/15/34	59.885001	430	257.32	257.32	257.32
Collateral			USD	USD	1.000	9128334Y3	TINT 08/15/34	58.959001	303	178.79	178.79	178.79
Collateral			USD	USD	1.000	9128334Z0	TINT 02/15/35	57.721001	1,513	873.03	873.03	873.03
Collateral			USD	USD	1.000	9128335A4	TINT 08/15/35	56.791997	4,713	2,676.63	2,676.63	2,676.63
Collateral			USD	USD	1.000	9128335B2	TINT 02/15/36	55.949003	495	276.81	276.81	276.81
Collateral			USD	USD	1.000	9128337E4	TINT 08/15/36	54.846001	988	542.11	542.11	542.11
Collateral			USD	USD	1.000	9128337F1	TINT 02/15/37	53.868002	252	135.85	135.85	135.85
Collateral			USD	USD	1.000	9128337N4	TINT 11/15/30	67.140996	4,253	2,855.36	2,855.36	2,855.36
Collateral			USD	USD	1.000	9128337P9	TINT 05/15/31	65.802002	557	366.28	366.28	366.28
Collateral			USD	USD	1.000	9128337Q7	TINT 11/15/31	64.684999	3,473	2,246.71	2,246.71	2,246.71
Collateral			USD	USD	1.000	9128337R5	TINT 05/15/32	63.590998	800	508.58	508.58	508.58
Collateral			USD	USD	1.000	9128337S3	TINT 11/15/32	62.567002	739	462.48	462.48	462.48
Collateral			USD	USD	1.000	9128337T1	TINT 05/15/33	61.431998	764	469.41	469.41	469.41
Collateral			USD	USD	1.000	9128337U8	TINT 11/15/33	60.398996	771	465.76	465.76	465.76
Collateral			USD	USD	1.000	9128337V6	TINT 05/15/34	59.242999	951	563.49	563.49	563.49
Collateral			USD	USD	1.000	9128337W4	TINT 11/15/34	58.270001	705	410.86	410.86	410.86
Collateral			USD	USD	1.000	912833KL3	TINT 02/15/17	99.934996	268	267.54	267.54	267.54
Collateral			USD	USD	1.000	912833KM1	TINT 05/15/17	99.801004	127	126.61	126.61	126.61
Collateral			USD	USD	1.000	912833KN9	TINT 08/15/17	99.528003	993	988.76	988.76	988.76



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Collateral			USD	USD	1.000	912833KP4	TINT 11/15/17	99.228996	85	84.10	84.10	84.10
Collateral			USD	USD	1.000	912833KQ2	TINT 02/15/18	98.834997	402	397.32	397.32	397.32
Collateral			USD	USD	1.000	912833KR0	TINT 05/15/18	98.509002	140	137.71	137.71	137.71
Collateral			USD	USD	1.000	912833KS8	TINT 08/15/18	98.141998	230	225.25	225.25	225.25
Collateral			USD	USD	1.000	912833KT6	TINT 11/15/18	97.773004	644	630.14	630.14	630.14
Collateral			USD	USD	1.000	912833KU3	TINT 02/15/19	97.328001	1,685	1,639.81	1,639.81	1,639.81
Collateral			USD	USD	1.000	912833KV1	TINT 05/15/19	96.833998	125	120.79	120.79	120.79
Collateral			USD	USD	1.000	912833KW9	TINT 08/15/19	96.272003	157	151.54	151.54	151.54
Collateral			USD	USD	1.000	912833KX7	TINT 11/15/19	95.748001	304	291.33	291.33	291.33
Collateral			USD	USD	1.000	912833KY5	TINT 02/15/20	95.134002	1,452	1,380.90	1,380.90	1,380.90
Collateral			USD	USD	1.000	912833KZ2	TINT 05/15/20	94.531000	156	147.85	147.85	147.85
Collateral			USD	USD	1.000	912833LA6	TINT 08/15/20	93.899000	751	705.54	705.54	705.54
Collateral			USD	USD	1.000	912833LB4	TINT 11/15/20	93.282998	1,041	971.06	971.06	971.06
Collateral			USD	USD	1.000	912833LC2	TINT 02/15/21	92.452002	1,083	1,001.02	1,001.02	1,001.02
Collateral			USD	USD	1.000	912833LD0	TINT 05/15/21	91.813004	393	361.18	361.18	361.18
Collateral			USD	USD	1.000	912833LE8	TINT 08/15/21	91.036005	97	87.86	87.86	87.86
Collateral			USD	USD	1.000	912833LF5	TINT 11/15/21	90.412003	487	440.52	440.52	440.52
Collateral			USD	USD	1.000	912833LG3	TINT 02/15/22	89.776003	592	531.92	531.92	531.92
Collateral			USD	USD	1.000	912833LH1	TINT 05/15/22	89.002997	1,088	968.52	968.52	968.52
Collateral			USD	USD	1.000	912833LJ7	TINT 08/15/22	88.327002	324	286.16	286.16	286.16
Collateral			USD	USD	1.000	912833LK4	TINT 11/15/22	87.704003	186	162.76	162.76	162.76
Collateral			USD	USD	1.000	912833LL2	TINT 02/15/23	86.928005	89	77.52	77.52	77.52
Collateral			USD	USD	1.000	912833LM0	TINT 08/15/23	85.619003	61	52.48	52.48	52.48
Collateral			USD	USD	1.000	912833LN8	TINT 05/15/23	86.231005	549	473.36	473.36	473.36
Collateral			USD	USD	1.000	912833LP3	TINT 11/15/23	85.057998	892	758.57	758.57	758.57
Collateral			USD	USD	1.000	912833LQ1	TINT 02/15/24	84.255999	3,219	2,712.30	2,712.30	2,712.30
Collateral			USD	USD	1.000	912833LR9	TINT 05/15/24	83.616996	695	581.52	581.52	581.52
Collateral			USD	USD	1.000	912833LS7	TINT 08/15/24	82.977998	1,729	1,434.79	1,434.79	1,434.79
Collateral			USD	USD	1.000	912833LT5	TINT 11/15/24	82.253999	6,748	5,550.16	5,550.16	5,550.16
Collateral			USD	USD	1.000	912833LU2	TINT 02/15/25	81.485999	1,407	1,146.82	1,146.82	1,146.82
Collateral			USD	USD	1.000	912833LV0	TINT 05/15/25	80.804997	63	51.01	51.01	51.01
Collateral			USD	USD	1.000	912833LW8	TINT 08/15/25	80.164003	1,863	1,493.38	1,493.38	1,493.38
Collateral			USD	USD	1.000	912833LX6	TINT 11/15/25	79.490000	657	522.11	522.11	522.11
Collateral			USD	USD	1.000	912833LY4	TINT 02/15/26	78.763998	1,922	1,513.56	1,513.56	1,513.56
Collateral			USD	USD	1.000	912833LZ1	TINT 05/15/26	78.064001	313	244.01	244.01	244.01
Collateral			USD	USD	1.000	912833PA2	TINT 08/15/26	77.454001	292	226.33	226.33	226.33
Collateral			USD	USD	1.000	912833PB0	TINT 11/15/26	76.725996	656	503.21	503.21	503.21



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Collateral			USD	USD	1.000	912833PC8	TINT 02/15/27	76.262003	6,993	5,333.24	5,333.24	5,333.24
Collateral			USD	USD	1.000	912833PD6	TINT 05/15/27	75.595999	875	661.48	661.48	661.48
Collateral			USD	USD	1.000	912833PE4	TINT 08/15/27	74.910003	1,571	1,176.76	1,176.76	1,176.76
Collateral			USD	USD	1.000	912833QB9	TINT 11/15/27	74.140001	435	322.74	322.74	322.74
Collateral			USD	USD	1.000	912833RY8	TINT 02/15/28	73.551005	1,928	1,418.26	1,418.26	1,418.26
Collateral			USD	USD	1.000	912833RZ5	TINT 08/15/28	72.281999	234	168.93	168.93	168.93
Collateral			USD	USD	1.000	912833WQ9	TINT 05/15/28	72.819000	1,584	1,153.69	1,153.69	1,153.69
Collateral			USD	USD	1.000	912833WR7	TINT 11/15/28	71.691000	1,852	1,327.72	1,327.72	1,327.72
Collateral			USD	USD	1.000	912833X88	TINT 05/15/35	57.233000	627	358.61	358.61	358.61
Collateral			USD	USD	1.000	912833X96	TINT 11/15/35	56.238002	772	434.22	434.22	434.22
Collateral			USD	USD	1.000	912833XN5	TINT 02/15/29	71.113998	6,215	4,419.52	4,419.52	4,419.52
Collateral			USD	USD	1.000	912833XP0	TINT 08/15/29	69.999999	520	364.21	364.21	364.21
Collateral			USD	USD	1.000	912833XU9	TINT 05/15/30	68.269998	5,856	3,997.56	3,997.56	3,997.56
Collateral			USD	USD	1.000	912833XX3	TINT 02/15/30	68.851000	176	121.00	121.00	121.00
Collateral			USD	USD	1.000	912833XY1	TINT 08/15/30	67.750001	1,470	996.15	996.15	996.15
Collateral			USD	USD	1.000	912833Y20	TINT 05/15/36	55.303001	956	528.71	528.71	528.71
Collateral			USD	USD	1.000	912833Y38	TINT 11/15/36	54.189998	899	487.24	487.24	487.24
Collateral			USD	USD	1.000	912833Y46	TINT 05/15/37	53.254002	3,596	1,914.93	1,914.93	1,914.93
Collateral			USD	USD	1.000	912833Z52	TINT 08/15/37	52.727002	471	248.42	248.42	248.42
Collateral			USD	USD	1.000	912834DU9	TINT 11/15/38	50.233001	80,942	40,659.64	40,659.64	40,659.64
Collateral			USD	USD	1.000	912834JB5	TINT 08/15/40	46.860003	15	6.83	6.83	6.83
Collateral			USD	USD	1.000	912834JH2	TINT 11/15/40	46.387002	635	294.67	294.67	294.67
Collateral			USD	USD	1.000	912834JP4	TINT 02/15/41	46.165001	330	152.13	152.13	152.13
Collateral			USD	USD	1.000	912834KB3	TINT 05/15/45	40.088999	734	294.21	294.21	294.21
Collateral			USD	USD	1.000	912834KH0	TINT 05/15/41	45.611977	4	1.92	1.92	1.92
Collateral			USD	USD	1.000	912834KP2	TINT 08/15/41	45.102001	149	67.22	67.22	67.22
Collateral			USD	USD	1.000	912834KV9	TINT 11/15/41	44.680002	14	6.26	6.26	6.26
Collateral			USD	USD	1.000	912834LB2	TINT 02/15/42	44.249001	580	256.72	256.72	256.72
Collateral			USD	USD	1.000	912834LK2	TINT 05/15/42	43.882999	877	384.96	384.96	384.96
Collateral			USD	USD	1.000	912834LR7	TINT 08/15/42	43.375999	169	73.43	73.43	73.43
Collateral			USD	USD	1.000	912834LX4	TINT 11/15/42	42.993000	5,085	2,186.25	2,186.25	2,186.25
Collateral			USD	USD	1.000	912834MD7	TINT 02/15/43	42.820003	16	6.75	6.75	6.75
Collateral			USD	USD	1.000	912834MM7	TINT 05/15/43	42.465001	511	217.12	217.12	217.12
Collateral			USD	USD	1.000	912834MT2	TINT 08/15/43	42.210999	149	62.75	62.75	62.75
Collateral			USD	USD	1.000	912834MZ8	TINT 11/15/43	41.703999	687	286.71	286.71	286.71
Collateral			USD	USD	1.000	912834NF1	TINT 02/15/44	41.478002	410	169.93	169.93	169.93
Collateral			USD	USD	1.000	912834NP9	TINT 05/15/44	41.296002	632	260.83	260.83	260.83



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Collateral			USD	USD	1.000	912834NV6	TINT 08/15/44	41.073000	210	86.24	86.24	86.24
Collateral			USD	USD	1.000	912834PB8	TINT 11/15/44	40.639999	725	294.49	294.49	294.49
Collateral			USD	USD	1.000	912834PH5	TINT 02/15/45	40.287998	134	54.13	54.13	54.13
Collateral			USD	USD	1.000	912834PM4	TINT 08/15/45	39.766997	31	12.48	12.48	12.48
Collateral			USD	USD	1.000	912834PT9	TINT 11/15/45	39.664003	12	4.75	4.75	4.75
Collateral Total For Credit Suisse Securities (USA) LLC									5,774,200	2,438,074.33	2,438,074.33	2,438,074.33
Total Collateral for Broker Credit Suisse Securities (USA) LLC												102.07%



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Goldman, Sachs & Co. (U.S. Government Debt (Bilateral))												
Loan	484898	611011062	USD	USD	1.000	929740108	WABTEC CORP/DE	83.540000	2,000	167,080.00	167,080.00	167,080.00
Loan	484898	62679855	USD	USD	1.000	98138H101	WORKDAY INC	67.040000	11,300	757,552.00	757,552.00	757,552.00
Loan	484898	62679857	USD	USD	1.000	929740108	WABTEC CORP/DE	83.540000	940	78,527.60	78,527.60	78,527.60
Loan Total For Goldman, Sachs & Co.									14,240	1,003,159.60	1,003,159.60	1,003,159.60
Collateral			USD	USD	1.000	US912828A347	UNITED STATES TREASURY NOTE	100.189025	229	229.83	229.83	229.83
Collateral			USD	USD	1.000	US912828B584	UNITED STATES TREASURY NOTE	102.080717	17,559	17,924.11	17,924.11	17,924.11
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	104.004777	169,958	176,763.95	176,763.95	176,763.95
Collateral			USD	USD	1.000	US912828D564	UNITED STATES TREASURY NOTE	101.009171	77,389	78,169.83	78,169.83	78,169.83
Collateral			USD	USD	1.000	US912828F213	UNITED STATES TREASURY NOTE	101.230250	181,495	183,728.18	183,728.18	183,728.18
Collateral			USD	USD	1.000	US912828J272	UNITED STATES TREASURY NOTE	97.725565	208,187	203,452.40	203,452.40	203,452.40
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	97.248565	30,867	30,017.34	30,017.34	30,017.34
Collateral			USD	USD	1.000	US912828LJ77	UNITED STATES TREASURY NOTE	107.154524	2,965	3,177.31	3,177.31	3,177.31
Collateral			USD	USD	1.000	US912828PY09	UNITED STATES TREASURY NOTE	102.935199	36,168	37,229.84	37,229.84	37,229.84
Collateral			USD	USD	1.000	US912828UN88	UNITED STATES TREASURY NOTE	99.642565	38,686	38,547.65	38,547.65	38,547.65
Collateral			USD	USD	1.000	US912828VA58	UNITED STATES TREASURY NOTE	98.713464	162,147	160,060.63	160,060.63	160,060.63
Collateral			USD	USD	1.000	US912828WG10	UNITED STATES TREASURY NOTE	101.985928	37,746	38,495.28	38,495.28	38,495.28
Collateral			USD	USD	1.000	US912828WY26	UNITED STATES TREASURY NOTE	102.331348	20,974	21,463.21	21,463.21	21,463.21
Collateral			USD	USD	1.000	US912828XM78	UNITED STATES TREASURY NOTE	100.499196	34,098	34,268.21	34,268.21	34,268.21
Collateral Total For Goldman, Sachs & Co.									1,018,468	1,023,527.77	1,023,527.77	1,023,527.77
Total Collateral for Broker Goldman, Sachs & Co.												102.03%



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J.P. Morgan Securities LLC (U.S. Government Debt (Bilateral))												
Loan	484898	63001892	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	72.740000	725	52,736.50	52,736.50	52,736.50
Loan	Total For J.P. Morgan Securities LLC								725	52,736.50	52,736.50	52,736.50
Collateral			USD	USD	1.000	US912796JT77	UNITED STATES TREASURY BILL	99.761000	1,352	1,348.64	1,348.64	1,348.64
Collateral			USD	USD	1.000	US912796KH11	UNITED STATES TREASURY BILL	99.941000	487	486.79	486.79	486.79
Collateral			USD	USD	1.000	US912796KS75	UNITED STATES TREASURY BILL	99.845000	987	985.35	985.35	985.35
Collateral			USD	USD	1.000	US912810ET17	UNITED STATES TREASURY BOND	141.881655	82	116.91	116.91	116.91
Collateral			USD	USD	1.000	US912810FP85	UNITED STATES TREASURY BOND	134.618019	212	285.42	285.42	285.42
Collateral			USD	USD	1.000	US912810FR42	US TREASURY INFLATION INDEXED	147.755639	345	509.58	509.58	509.58
Collateral			USD	USD	1.000	US912810PS15	US TREASURY INFLATION INDEXED	140.852039	202	283.99	283.99	283.99
Collateral			USD	USD	1.000	US912810PT97	UNITED STATES TREASURY BOND	131.284342	187	245.61	245.61	245.61
Collateral			USD	USD	1.000	US912810PW27	UNITED STATES TREASURY BOND	125.257736	339	424.81	424.81	424.81
Collateral			USD	USD	1.000	US912810QE10	UNITED STATES TREASURY BOND	128.869807	36	46.50	46.50	46.50
Collateral			USD	USD	1.000	US912810QP66	US TREASURY INFLATION INDEXED	137.166501	594	815.11	815.11	815.11
Collateral			USD	USD	1.000	US912810QS06	UNITED STATES TREASURY BOND	113.427060	1,172	1,329.30	1,329.30	1,329.30
Collateral			USD	USD	1.000	US912810QV35	US TREASURY INFLATION INDEXED	100.639112	218	218.93	218.93	218.93
Collateral			USD	USD	1.000	US912810QZ49	UNITED STATES TREASURY BOND	101.897383	463	471.77	471.77	471.77
Collateral			USD	USD	1.000	US912810RC45	UNITED STATES TREASURY BOND	111.607524	2,297	2,563.61	2,563.61	2,563.61
Collateral			USD	USD	1.000	US912810RF75	US TREASURY INFLATION INDEXED	112.671088	29	33.12	33.12	33.12
Collateral			USD	USD	1.000	US912810RL44	US TREASURY INFLATION INDEXED	95.921112	670	642.64	642.64	642.64
Collateral			USD	USD	1.000	US912828A347	UNITED STATES TREASURY NOTE	100.189022	592	593.19	593.19	593.19
Collateral			USD	USD	1.000	US912828A420	UNITED STATES TREASURY NOTE	101.062835	35	35.18	35.18	35.18
Collateral			USD	USD	1.000	US912828B253	US TREASURY INFLATION INDEXED	105.289426	79	83.13	83.13	83.13
Collateral			USD	USD	1.000	US912828B584	UNITED STATES TREASURY NOTE	102.080717	4,696	4,793.99	4,793.99	4,793.99
Collateral			USD	USD	1.000	US912828B667	UNITED STATES TREASURY NOTE	104.004777	70	72.40	72.40	72.40
Collateral			USD	USD	1.000	US912828C244	UNITED STATES TREASURY NOTE	101.009381	120	121.28	121.28	121.28
Collateral			USD	USD	1.000	US912828C574	UNITED STATES TREASURY NOTE	102.238500	89	91.46	91.46	91.46
Collateral			USD	USD	1.000	US912828G203	UNITED STATES TREASURY NOTE	100.120771	243	243.03	243.03	243.03
Collateral			USD	USD	1.000	US912828G799	UNITED STATES TREASURY NOTE	100.143209	340	340.06	340.06	340.06
Collateral			USD	USD	1.000	US912828G955	UNITED STATES TREASURY NOTE	101.246084	271	274.61	274.61	274.61
Collateral			USD	USD	1.000	US912828H458	US TREASURY INFLATION INDEXED	100.034530	1,037	1,037.17	1,037.17	1,037.17
Collateral			USD	USD	1.000	US912828HA15	UNITED STATES TREASURY NOTE	104.276343	4	3.71	3.71	3.71
Collateral			USD	USD	1.000	US912828HR40	UNITED STATES TREASURY NOTE	104.087989	434	451.87	451.87	451.87
Collateral			USD	USD	1.000	US912828JX99	US TREASURY INFLATION INDEXED	119.858209	131	157.21	157.21	157.21
Collateral			USD	USD	1.000	US912828K338	US TREASURY INFLATION INDEXED	104.163899	1,061	1,105.35	1,105.35	1,105.35
Collateral			USD	USD	1.000	US912828K825	UNITED STATES TREASURY NOTE	100.196283	658	659.21	659.21	659.21



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Collateral			USD	USD	1.000	US912828L328	UNITED STATES TREASURY NOTE	99.299611	1	0.95	0.95	0.95
Collateral			USD	USD	1.000	US912828MF47	US TREASURY INFLATION INDEXED	118.059917	777	917.37	917.37	917.37
Collateral			USD	USD	1.000	US912828N480	UNITED STATES TREASURY NOTE	100.710245	1,273	1,282.44	1,282.44	1,282.44
Collateral			USD	USD	1.000	US912828N555	UNITED STATES TREASURY NOTE	100.567283	1,231	1,237.82	1,237.82	1,237.82
Collateral			USD	USD	1.000	US912828N712	US TREASURY INFLATION INDEXED	102.408126	265	271.68	271.68	271.68
Collateral			USD	USD	1.000	US912828N894	UNITED STATES TREASURY NOTE	98.829935	6,360	6,285.49	6,285.49	6,285.49
Collateral			USD	USD	1.000	US912828ND89	UNITED STATES TREASURY NOTE	106.626083	906	966.17	966.17	966.17
Collateral			USD	USD	1.000	US912828NM88	US TREASURY INFLATION INDEXED	117.468652	109	128.08	128.08	128.08
Collateral			USD	USD	1.000	US912828P204	UNITED STATES TREASURY NOTE	100.094783	461	461.78	461.78	461.78
Collateral			USD	USD	1.000	US912828P386	UNITED STATES TREASURY NOTE	98.152826	631	619.68	619.68	619.68
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.544036	4,017	3,918.73	3,918.73	3,918.73
Collateral			USD	USD	1.000	US912828PF10	UNITED STATES TREASURY NOTE	101.150774	515	520.59	520.59	520.59
Collateral			USD	USD	1.000	US912828Q863	UNITED STATES TREASURY NOTE	100.171631	25	25.35	25.35	25.35
Collateral			USD	USD	1.000	US912828QB96	UNITED STATES TREASURY NOTE	103.038750	112	115.63	115.63	115.63
Collateral			USD	USD	1.000	US912828QV50	US TREASURY INFLATION INDEXED	110.727526	73	81.31	81.31	81.31
Collateral			USD	USD	1.000	US912828R515	UNITED STATES TREASURY NOTE	99.853115	1,326	1,324.50	1,324.50	1,324.50
Collateral			USD	USD	1.000	US912828R770	UNITED STATES TREASURY NOTE	97.976324	82	79.95	79.95	79.95
Collateral			USD	USD	1.000	US912828RE27	UNITED STATES TREASURY NOTE	101.091381	223	225.28	225.28	225.28
Collateral			USD	USD	1.000	US912828RH57	UNITED STATES TREASURY NOTE	100.699750	142	143.19	143.19	143.19
Collateral			USD	USD	1.000	US912828S844	UNITED STATES TREASURY NOTE	100.097630	507	507.20	507.20	507.20
Collateral			USD	USD	1.000	US912828SA95	US TREASURY INFLATION INDEXED	106.780965	419	446.90	446.90	446.90
Collateral			USD	USD	1.000	US912828SF82	UNITED STATES TREASURY NOTE	100.693565	128	128.65	128.65	128.65
Collateral			USD	USD	1.000	US912828T420	UNITED STATES TREASURY NOTE	99.480500	6,298	6,264.90	6,264.90	6,264.90
Collateral			USD	USD	1.000	US912828TB69	UNITED STATES TREASURY NOTE	100.403962	651	653.28	653.28	653.28
Collateral			USD	USD	1.000	US912828TM25	UNITED STATES TREASURY NOTE	100.122909	53	53.12	53.12	53.12
Collateral			USD	USD	1.000	US912828TV24	UNITED STATES TREASURY NOTE	99.738182	971	968.42	968.42	968.42
Collateral			USD	USD	1.000	US912828UH11	US TREASURY INFLATION INDEXED	103.652765	292	302.31	302.31	302.31
Collateral			USD	USD	1.000	US912828UL23	UNITED STATES TREASURY NOTE	100.133939	5	5.26	5.26	5.26
Collateral			USD	USD	1.000	US912828UR92	UNITED STATES TREASURY NOTE	99.981691	537	536.96	536.96	536.96
Collateral			USD	USD	1.000	US912828UV05	UNITED STATES TREASURY NOTE	98.922250	1,278	1,264.03	1,264.03	1,264.03
Collateral			USD	USD	1.000	US912828UX60	US TREASURY INFLATION INDEXED	105.525099	71	74.86	74.86	74.86
Collateral			USD	USD	1.000	US912828VS66	UNITED STATES TREASURY NOTE	102.411707	778	797.19	797.19	797.19
Collateral			USD	USD	1.000	US912828WE61	UNITED STATES TREASURY NOTE	103.376851	261	269.97	269.97	269.97
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	101.494767	8	7.86	7.86	7.86
Collateral			USD	USD	1.000	US912828XF28	UNITED STATES TREASURY NOTE	100.120360	120	120.48	120.48	120.48
Collateral			USD	USD	1.000	US912828XL95	US TREASURY INFLATION INDEXED	101.087296	872	881.49	881.49	881.49
Collateral			USD	USD	1.000	US912828XN51	UNITED STATES TREASURY NOTE	100.056630	1,072	1,072.38	1,072.38	1,072.38



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Collateral Total For J.P. Morgan Securities LLC									52,382	53,832.12	53,832.12	53,832.12
Total Collateral for Broker J.P. Morgan Securities LLC												102.08%



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Merrill Lynch, Pierce, Fenner & Smith Inc. (U.S. Government Mortgages (TriParty))												
Loan	484989	62855603	USD	USD	1.000	9128282A7	UNITED STATES TREASURY NOTE	92.140424	2,094,999	1,930,340.96	1,930,340.96	1,930,340.96
Loan	484989	63233451	USD	USD	1.000	9128282A7	UNITED STATES TREASURY NOTE	92.140424	215,000	198,101.91	198,101.91	198,101.91
Loan	484989	63488480	USD	USD	1.000	912828XP0	UNITED STATES TREASURY NOTE	100.215152	505,981	507,069.63	507,069.63	507,069.63
Loan	484993	63488480	USD	USD	1.000	912828XP0	UNITED STATES TREASURY NOTE	100.215152	4,290,000	4,299,230.03	4,299,230.03	4,299,230.03
Loan Total For Merrill Lynch, Pierce, Fenner & Smith Inc.									7,105,980	6,934,742.53	6,934,742.53	6,934,742.53
Collateral			USD	USD	1.000	31281BTC4	FMAC 05.000 FGPC N31447 G	1.606713	12,410	199.40	199.40	199.40
Collateral			USD	USD	1.000	31283GLD7	FMAC 09.000 FGPC G00324 G	0.176221	1,445	2.55	2.55	2.55
Collateral			USD	USD	1.000	31283GU96	FMAC 07.500 FGPC G00608 G	0.318580	315	1.00	1.00	1.00
Collateral			USD	USD	1.000	31283GYX9	FMAC 08.000 FGPC G00726 G	0.322750	195	0.63	0.63	0.63
Collateral			USD	USD	1.000	31283GZ34	FMAC 07.000 FGPC G00762 G	0.369406	86	0.32	0.32	0.32
Collateral			USD	USD	1.000	31283GZM2	FMAC 07.000 FGPC G00748 G	0.286047	181	0.52	0.52	0.52
Collateral			USD	USD	1.000	31283H2M6	FMAC 06.000 FGPC G01680 G	8.374231	28,079	2,351.38	2,351.38	2,351.38
Collateral			USD	USD	1.000	31283H4C6	FMAC 08.000 FGPC G01719 G	5.640771	417	23.50	23.50	23.50
Collateral			USD	USD	1.000	31283H4T9	FMAC 06.500 FGPC G01734 G	5.466864	144	7.89	7.89	7.89
Collateral			USD	USD	1.000	31283H6F7	FMAC 05.500 FGPC G01770 G	4.655947	405	18.86	18.86	18.86
Collateral			USD	USD	1.000	31283H7K5	FMAC 05.500 FGPC G01798 G	3.084603	11,180	344.86	344.86	344.86
Collateral			USD	USD	1.000	31283HHM0	FMAC 07.500 FGPC G01136 G	0.114683	3,363	3.86	3.86	3.86
Collateral			USD	USD	1.000	31283HPA7	FMAC 07.000 FGPC G01317 G	0.271389	671	1.82	1.82	1.82
Collateral			USD	USD	1.000	31283HQB4	FMAC 05.500 FGPC G01350 G	1.263452	1,291	16.31	16.31	16.31
Collateral			USD	USD	1.000	31283HRL1	FMAC 07.000 FGPC G01391 G	0.665311	321	2.14	2.14	2.14
Collateral			USD	USD	1.000	31283HT21	FMAC 05.500 FGPC G01469 G	1.255595	10,051	126.20	126.20	126.20
Collateral			USD	USD	1.000	31283K2X5	FMAC 04.000 FGPC G11690 G	3.211492	2,119	68.06	68.06	68.06
Collateral			USD	USD	1.000	31283KLG1	FMAC 06.500 FGPC G11227 G	0.001579	1,089	0.02	0.02	0.02
Collateral			USD	USD	1.000	31283KMOV7	FMAC 06.500 FGPC G11272 G	0.028646	1,755	0.50	0.50	0.50
Collateral			USD	USD	1.000	31283KN53	FMAC 06.000 FGPC G11312 G	0.118000	54	0.06	0.06	0.06
Collateral			USD	USD	1.000	31283KP93	FMAC 04.500 FGPC G11348 G	0.618119	762	4.71	4.71	4.71
Collateral			USD	USD	1.000	31283KSJ8	FMAC 06.500 FGPC G11421 G	0.054174	5,793	3.14	3.14	3.14
Collateral			USD	USD	1.000	31283KU48	FMAC 05.000 FGPC G11503 G	2.382867	162,435	3,870.62	3,870.62	3,870.62
Collateral			USD	USD	1.000	31283KUX4	FMAC 06.500 FGPC G11498 G	0.143313	12,461	17.86	17.86	17.86
Collateral			USD	USD	1.000	31283KW20	FMAC 04.500 FGPC G11565 G	1.701049	27,858	473.88	473.88	473.88
Collateral			USD	USD	1.000	31283KW79	FMAC 05.000 FGPC G11570 G	1.904347	459	8.74	8.74	8.74
Collateral			USD	USD	1.000	31283KX86	FMAC 05.500 FGPC G11603 G	2.688063	265	7.12	7.12	7.12
Collateral			USD	USD	1.000	31283KZH4	FMAC 05.500 FGPC G11644 G	0.141214	1,951	2.75	2.75	2.75
Collateral			USD	USD	1.000	31283KZW1	FMAC 04.500 FGPC G11657 G	1.866760	5,497	102.61	102.61	102.61
Collateral			USD	USD	1.000	31286RBP4	FMAC 03.000 FGPC T40046 G	25.676404	8,102	2,080.18	2,080.18	2,080.18



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Collateral			USD	USD	1.000	31286WUV9	FMAC 03.000 FGPC T45096 G	98.403768	1,350	1,328.70	1,328.70	1,328.70
Collateral			USD	USD	1.000	31287MGX2	FMAC 07.500 FGPC C62014 G	1.102276	684	7.54	7.54	7.54
Collateral			USD	USD	1.000	31287MRT9	FMAC 05.500 FGPC C62298 G	0.636878	6,740	42.93	42.93	42.93
Collateral			USD	USD	1.000	31287NB23	FMAC 05.500 FGPC C62757 G	3.279126	2,668	87.49	87.49	87.49
Collateral			USD	USD	1.000	31287NCG1	FMAC 07.500 FGPC C62771 G	0.781490	569	4.44	4.44	4.44
Collateral			USD	USD	1.000	31287QLM1	FMAC 06.500 FGPC C64832 G	0.328723	2,948	9.69	9.69	9.69
Collateral			USD	USD	1.000	31287T5D3	FMAC 07.500 FGPC C68044 G	0.825169	321	2.65	2.65	2.65
Collateral			USD	USD	1.000	31287TPP4	FMAC 07.000 FGPC C67630 G	0.657250	76	0.50	0.50	0.50
Collateral			USD	USD	1.000	31287XG59	FMAC 06.500 FGPC C70220 G	1.859711	329	6.11	6.11	6.11
Collateral			USD	USD	1.000	31287YMX9	FMAC 06.500 FGPC C71274 G	1.544494	792	12.24	12.24	12.24
Collateral			USD	USD	1.000	31287YMZ4	FMAC 06.500 FGPC C71276 G	0.393795	1,121	4.42	4.42	4.42
Collateral			USD	USD	1.000	31287YND2	FMAC 05.500 FGPC C71288 G	9.050308	4,356	394.22	394.22	394.22
Collateral			USD	USD	1.000	31288DXU8	FMAC 05.500 FGPC C75191 G	1.424223	2,096	29.85	29.85	29.85
Collateral			USD	USD	1.000	31288E3F2	FMAC 05.500 FGPC C76198 G	1.514305	2,450	37.10	37.10	37.10
Collateral			USD	USD	1.000	31288EJY4	FMAC 05.500 FGPC C75679 G	7.125554	1,520	108.34	108.34	108.34
Collateral			USD	USD	1.000	31288HM31	FMAC 06.000 FGPC C78478 G	2.023193	3,314	67.04	67.04	67.04
Collateral			USD	USD	1.000	31288HZ29	FMAC 05.500 FGPC C78861 G	6.351813	1,299	82.51	82.51	82.51
Collateral			USD	USD	1.000	31288U6W6	FMAC FMAR 845385 G	0.788622	91,186	719.11	719.11	719.11
Collateral			USD	USD	1.000	31288UWB3	FMAC FMAR 845142 G	0.128874	134,459	173.28	173.28	173.28
Collateral			USD	USD	1.000	31288VH93	FMAC FMAR 845656 G	0.305892	135,025	413.03	413.03	413.03
Collateral			USD	USD	1.000	3128CUD29	FMAC 06.500 FGPC G30121 G	0.050954	35,107	17.89	17.89	17.89
Collateral			USD	USD	1.000	3128CUDA1	FMAC 06.500 FGPC G30097 G	0.021117	53,200	11.23	11.23	11.23
Collateral			USD	USD	1.000	3128CUDH6	FMAC 06.500 FGPC G30104 G	0.068860	43,208	29.75	29.75	29.75
Collateral			USD	USD	1.000	3128CUF35	FMAC 06.500 FGPC G30186 G	0.408252	3,484	14.22	14.22	14.22
Collateral			USD	USD	1.000	3128CUHH2	FMAC 06.500 FGPC G30232 G	1.629482	1,026	16.72	16.72	16.72
Collateral			USD	USD	1.000	3128CUHK5	FMAC 06.500 FGPC G30234 G	2.342220	31,393	735.29	735.29	735.29
Collateral			USD	USD	1.000	3128CUJ56	FMAC 05.000 FGPC G30284 G	6.069930	8,237	499.95	499.95	499.95
Collateral			USD	USD	1.000	3128CUKB1	FMAC 06.500 FGPC G30290 G	7.007607	378	26.49	26.49	26.49
Collateral			USD	USD	1.000	3128CUKN5	FMAC 05.500 FGPC G30301 G	13.281122	2,701	358.66	358.66	358.66
Collateral			USD	USD	1.000	3128CULN4	FMAC 05.000 FGPC G30333 G	3.671688	1,036	38.05	38.05	38.05
Collateral			USD	USD	1.000	3128CUMN3	FMAC 05.500 FGPC G30365 G	4.687630	5,401	253.18	253.18	253.18
Collateral			USD	USD	1.000	3128CUNK8	FMAC 05.500 FGPC G30394 G	10.822244	9,182	993.67	993.67	993.67
Collateral			USD	USD	1.000	3128CUQ25	FMAC 06.500 FGPC G30473 G	13.491758	1,215	163.96	163.96	163.96
Collateral			USD	USD	1.000	3128CUQC3	FMAC 06.500 FGPC G30451 G	12.118428	1,089	131.94	131.94	131.94
Collateral			USD	USD	1.000	3128CUQH2	FMAC 05.500 FGPC G30456 G	8.081541	27,005	2,182.42	2,182.42	2,182.42
Collateral			USD	USD	1.000	3128CUS80	FMAC 06.500 FGPC G30543 G	21.134330	4,726	998.78	998.78	998.78
Collateral			USD	USD	1.000	3128CUTL0	FMAC 05.000 FGPC G30555 G	22.946821	3,264	749.05	749.05	749.05



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Collateral			USD	USD	1.000	3128CUW93	FMAC 03.500 FGPC G30672 G	67.302127	2,701	1,817.50	1,817.50	1,817.50
Collateral			USD	USD	1.000	3128CUX35	FMAC 05.000 FGPC G30698 G	61.746976	94	58.04	58.04	58.04
Collateral			USD	USD	1.000	3128DHGX6	FMAC 05.500 FGPC L10214 G	10.093896	44,060	4,447.42	4,447.42	4,447.42
Collateral			USD	USD	1.000	3128DV4S9	FMAC 06.500 FGPC D92633 G	0.272329	128	0.35	0.35	0.35
Collateral			USD	USD	1.000	3128DYBX4	FMAC 06.500 FGPC D94554 G	0.257240	1,051	2.70	2.70	2.70
Collateral			USD	USD	1.000	3128DYDY0	FMAC 06.500 FGPC D94619 G	0.469764	2,714	12.75	12.75	12.75
Collateral			USD	USD	1.000	3128E22P0	FMAC 04.500 FGPC D96182 G	4.611606	81,345	3,751.31	3,751.31	3,751.31
Collateral			USD	USD	1.000	3128E2L46	FMAC 05.000 FGPC D95747 G	5.105766	1,838	93.83	93.83	93.83
Collateral			USD	USD	1.000	3128E2T97	FMAC 05.500 FGPC D95976 G	1.371085	1,080	14.81	14.81	14.81
Collateral			USD	USD	1.000	3128E2XW1	FMAC 05.000 FGPC D96093 G	8.147163	8,439	687.55	687.55	687.55
Collateral			USD	USD	1.000	3128E2Y75	FMAC 05.500 FGPC D96134 G	2.144201	1,368	29.33	29.33	29.33
Collateral			USD	USD	1.000	3128E3RY2	FMAC 05.000 FGPC D96803 G	4.137388	4,018	166.22	166.22	166.22
Collateral			USD	USD	1.000	3128E3WJ9	FMAC 05.500 FGPC D96949 G	8.051648	1,350	108.72	108.72	108.72
Collateral			USD	USD	1.000	3128E3ZM9	FMAC 05.000 FGPC D97048 G	1.223159	2,256	27.59	27.59	27.59
Collateral			USD	USD	1.000	3128E46X5	FMAC 06.500 FGPC D98086 G	3.530966	4,339	153.20	153.20	153.20
Collateral			USD	USD	1.000	3128E4DS8	FMAC 05.500 FGPC D97313 G	5.125870	1,350	69.21	69.21	69.21
Collateral			USD	USD	1.000	3128E4K92	FMAC 05.500 FGPC D97520 G	2.787565	3,376	94.10	94.10	94.10
Collateral			USD	USD	1.000	3128E5SV2	FMAC 05.000 FGPC D98632 G	11.793688	6,751	796.22	796.22	796.22
Collateral			USD	USD	1.000	3128E6C54	FMAC 03.500 FGPC D99092 G	54.557301	932	508.30	508.30	508.30
Collateral			USD	USD	1.000	3128E6CK1	FMAC 04.000 FGPC D99074 G	70.312740	657	461.98	461.98	461.98
Collateral			USD	USD	1.000	3128F6RT5	FMAC 08.500 FGPC D66798 G	0.153015	2,718	4.16	4.16	4.16
Collateral			USD	USD	1.000	3128FLGK3	FMAC 09.000 FGPC D78302 G	2.326062	1,340	31.17	31.17	31.17
Collateral			USD	USD	1.000	3128FQ4U3	FMAC 07.500 FGPC D81735 G	1.506649	945	14.24	14.24	14.24
Collateral			USD	USD	1.000	3128FSPF9	FMAC 08.000 FGPC D83122 G	1.150275	111	1.28	1.28	1.28
Collateral			USD	USD	1.000	3128GRZ44	FMAC 06.500 FGPC E88863 G	0.029249	3,303	0.97	0.97	0.97
Collateral			USD	USD	1.000	3128GS2E6	FMAC 06.500 FGPC E89773 G	0.083261	1,221	1.02	1.02	1.02
Collateral			USD	USD	1.000	3128GS2H9	FMAC 06.000 FGPC E89776 G	0.022456	1,576	0.35	0.35	0.35
Collateral			USD	USD	1.000	3128GS5N3	FMAC 06.500 FGPC E89853 G	0.086392	991	0.86	0.86	0.86
Collateral			USD	USD	1.000	3128GSGG6	FMAC 06.000 FGPC E89199 G	0.030370	7,016	2.13	2.13	2.13
Collateral			USD	USD	1.000	3128GSHX8	FMAC 06.500 FGPC E89246 G	0.070005	567	0.40	0.40	0.40
Collateral			USD	USD	1.000	3128GSPW1	FMAC 06.500 FGPC E89437 G	0.028991	1,018	0.30	0.30	0.30
Collateral			USD	USD	1.000	3128GSPY7	FMAC 06.500 FGPC E89439 G	0.095836	2,701	2.59	2.59	2.59
Collateral			USD	USD	1.000	3128GSS99	FMAC 06.500 FGPC E89544 G	0.105778	2,698	2.85	2.85	2.85
Collateral			USD	USD	1.000	3128GTAT2	FMAC 06.500 FGPC E89918 G	0.057978	1,086	0.63	0.63	0.63
Collateral			USD	USD	1.000	3128GU6P2	FMAC 05.500 FGPC E90878 G	0.062931	1,705	1.07	1.07	1.07
Collateral			USD	USD	1.000	3128GUHH8	FMAC 06.500 FGPC E90232 G	0.086221	1,709	1.47	1.47	1.47
Collateral			USD	USD	1.000	3128GUNK4	FMAC 06.000 FGPC E90394 G	0.048362	1,937	0.94	0.94	0.94



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Collateral			USD	USD	1.000	3128GV6M7	FMAC 05.500 FGPC E91776 G	0.334460	13,359	44.68	44.68	44.68
Collateral			USD	USD	1.000	3128GVHJ2	FMAC 05.500 FGPC E91133 G	0.307049	17,250	52.97	52.97	52.97
Collateral			USD	USD	1.000	3128GVDP6	FMAC 05.500 FGPC E91320 G	0.094760	3,667	3.48	3.48	3.48
Collateral			USD	USD	1.000	3128GVVY3	FMAC 05.000 FGPC E91531 G	0.261882	200	0.52	0.52	0.52
Collateral			USD	USD	1.000	3128GWBK3	FMAC 05.000 FGPC E91842 G	0.216327	68,853	148.95	148.95	148.95
Collateral			USD	USD	1.000	3128GWDQ8	FMAC 05.500 FGPC E91911 G	0.488657	284	1.39	1.39	1.39
Collateral			USD	USD	1.000	3128GWFV5	FMAC 06.000 FGPC E91980 G	0.017720	2,116	0.37	0.37	0.37
Collateral			USD	USD	1.000	3128GWSY5	FMAC 05.500 FGPC E92335 G	0.109771	132	0.15	0.15	0.15
Collateral			USD	USD	1.000	3128GXXK7	FMAC 05.500 FGPC E93382 G	0.535128	127	0.68	0.68	0.68
Collateral			USD	USD	1.000	3128GY5D2	FMAC 04.500 FGPC E94444 G	0.553438	11,056	61.19	61.19	61.19
Collateral			USD	USD	1.000	3128GYUU6	FMAC 05.000 FGPC E94195 G	1.566450	1,206	18.90	18.90	18.90
Collateral			USD	USD	1.000	3128H4XR5	FMAC 05.000 FGPC E96988 G	0.580212	243	1.41	1.41	1.41
Collateral			USD	USD	1.000	3128H7KK7	FMAC 04.500 FGPC E99298 G	1.163514	2,956	34.39	34.39	34.39
Collateral			USD	USD	1.000	3128H7SD5	FMAC 05.000 FGPC E99516 G	1.014578	14,470	146.81	146.81	146.81
Collateral			USD	USD	1.000	3128JR4X1	FMAC FMAR 848038 G	24.698910	17,092	4,221.54	4,221.54	4,221.54
Collateral			USD	USD	1.000	3128JRQA7	FMAC FMAR 847649 G	8.977927	31,314	2,811.39	2,811.39	2,811.39
Collateral			USD	USD	1.000	3128K0ME0	FMAC 05.500 FGPC A40357 G	5.560900	210	11.67	11.67	11.67
Collateral			USD	USD	1.000	3128K0PB3	FMAC 05.000 FGPC A40418 G	4.332808	2,878	124.70	124.70	124.70
Collateral			USD	USD	1.000	3128K1TZ4	FMAC 05.000 FGPC A41468 G	4.569221	269	12.27	12.27	12.27
Collateral			USD	USD	1.000	3128K2BL2	FMAC 05.000 FGPC A41843 G	4.163050	2,699	112.38	112.38	112.38
Collateral			USD	USD	1.000	3128K2EQ8	FMAC 05.000 FGPC A41943 G	9.097693	1,061	96.52	96.52	96.52
Collateral			USD	USD	1.000	3128K2EU9	FMAC 05.500 FGPC A41947 G	5.994673	1,391	83.38	83.38	83.38
Collateral			USD	USD	1.000	3128K2FE4	FMAC 05.000 FGPC A41965 G	3.566901	1,229	43.85	43.85	43.85
Collateral			USD	USD	1.000	3128K3JR9	FMAC 05.000 FGPC A42972 G	15.058350	2,051	308.79	308.79	308.79
Collateral			USD	USD	1.000	3128K3LK1	FMAC 06.000 FGPC A43030 G	6.335668	4,051	256.64	256.64	256.64
Collateral			USD	USD	1.000	3128K3X51	FMAC 05.500 FGPC A43400 G	4.322643	3,903	168.70	168.70	168.70
Collateral			USD	USD	1.000	3128K4WG6	FMAC 06.500 FGPC A44247 G	8.874270	43,821	3,888.80	3,888.80	3,888.80
Collateral			USD	USD	1.000	3128K4ZN8	FMAC 05.000 FGPC A44349 G	5.078836	19	0.94	0.94	0.94
Collateral			USD	USD	1.000	3128K6DD9	FMAC 05.500 FGPC A45500 G	6.190637	74,907	4,637.20	4,637.20	4,637.20
Collateral			USD	USD	1.000	3128K7ML9	FMAC 05.000 FGPC A46663 G	4.761587	8,861	421.94	421.94	421.94
Collateral			USD	USD	1.000	3128K7MU9	FMAC 05.000 FGPC A46671 G	4.205992	1,075	45.21	45.21	45.21
Collateral			USD	USD	1.000	3128K7PW2	FMAC 05.000 FGPC A46737 G	11.146038	3,135	349.40	349.40	349.40
Collateral			USD	USD	1.000	3128K83G9	FMAC 05.000 FGPC A47999 G	15.177136	30,246	4,590.42	4,590.42	4,590.42
Collateral			USD	USD	1.000	3128K85V4	FMAC 05.000 FGPC A48060 G	13.516508	1,973	266.70	266.70	266.70
Collateral			USD	USD	1.000	3128K8GL4	FMAC 05.000 FGPC A47403 G	3.004767	1,337	40.19	40.19	40.19
Collateral			USD	USD	1.000	3128K8KF2	FMAC 05.000 FGPC A47494 G	6.999868	1,165	81.56	81.56	81.56
Collateral			USD	USD	1.000	3128K8NN2	FMAC 05.000 FGPC A47597 G	4.115072	2,484	102.24	102.24	102.24



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Collateral			USD	USD	1.000	3128K8VV5	FMAC 03.500 FGPC A47828 G	38.147964	972	370.87	370.87	370.87
Collateral			USD	USD	1.000	3128K9V84	FMAC 06.000 FGPC A48739 G	1.920234	104,372	2,004.20	2,004.20	2,004.20
Collateral			USD	USD	1.000	3128KCG43	FMAC 05.000 FGPC A50219 G	5.783256	1,674	96.83	96.83	96.83
Collateral			USD	USD	1.000	3128KCG92	FMAC 05.000 FGPC A50224 G	3.154592	2,146	67.70	67.70	67.70
Collateral			USD	USD	1.000	3128KCN94	FMAC 06.000 FGPC A50416 G	2.505705	211	5.30	5.30	5.30
Collateral			USD	USD	1.000	3128KCVS3	FMAC 07.000 FGPC A50625 G	12.588462	176	22.10	22.10	22.10
Collateral			USD	USD	1.000	3128KD6G5	FMAC 06.000 FGPC A51771 G	5.866564	1,627	95.43	95.43	95.43
Collateral			USD	USD	1.000	3128KDD85	FMAC 06.500 FGPC A51027 G	3.960284	28	1.10	1.10	1.10
Collateral			USD	USD	1.000	3128KDL60	FMAC 06.000 FGPC A51249 G	1.947554	13,503	262.97	262.97	262.97
Collateral			USD	USD	1.000	3128KEC68	FMAC 06.000 FGPC A51893 G	7.827549	4,588	359.14	359.14	359.14
Collateral			USD	USD	1.000	3128KGKY3	FMAC 05.500 FGPC A53911 G	5.089337	555	28.27	28.27	28.27
Collateral			USD	USD	1.000	3128KGSV1	FMAC 05.500 FGPC A54132 G	12.609674	581	73.21	73.21	73.21
Collateral			USD	USD	1.000	3128KHM29	FMAC 07.000 FGPC A54877 G	26.061726	4,265	1,111.64	1,111.64	1,111.64
Collateral			USD	USD	1.000	3128KHU38	FMAC 06.000 FGPC A55102 G	5.796725	9,579	555.25	555.25	555.25
Collateral			USD	USD	1.000	3128KKZG7	FMAC 05.000 FGPC A57043 G	6.934366	3,048	211.39	211.39	211.39
Collateral			USD	USD	1.000	3128KLSB4	FMAC 05.000 FGPC A57714 G	3.574288	2,604	93.08	93.08	93.08
Collateral			USD	USD	1.000	3128KLZG5	FMAC 05.000 FGPC A57943 G	4.645115	326	15.15	15.15	15.15
Collateral			USD	USD	1.000	3128KMR72	FMAC 06.000 FGPC A58610 G	2.973822	3,350	99.63	99.63	99.63
Collateral			USD	USD	1.000	3128KQRZ1	FMAC 05.500 FGPC A60504 G	37.530342	3,270	1,227.29	1,227.29	1,227.29
Collateral			USD	USD	1.000	3128KR7M0	FMAC 05.000 FGPC A61800 G	6.779962	981	66.52	66.52	66.52
Collateral			USD	USD	1.000	3128KRS54	FMAC 05.000 FGPC A61440 G	5.170232	281	14.51	14.51	14.51
Collateral			USD	USD	1.000	3128KRW42	FMAC 05.500 FGPC A61567 G	27.922403	190	53.15	53.15	53.15
Collateral			USD	USD	1.000	3128KSS60	FMAC 05.000 FGPC A62341 G	6.798770	3,470	235.93	235.93	235.93
Collateral			USD	USD	1.000	3128KT4S6	FMAC 05.500 FGPC A63533 G	5.119482	6,444	329.89	329.89	329.89
Collateral			USD	USD	1.000	3128KTAF7	FMAC 06.000 FGPC A62706 G	3.068294	1,317	40.40	40.40	40.40
Collateral			USD	USD	1.000	3128KTC24	FMAC 07.500 FGPC A62789 G	2.665429	19	0.50	0.50	0.50
Collateral			USD	USD	1.000	3128KUS99	FMAC 06.000 FGPC A64144 G	4.570788	230	10.51	10.51	10.51
Collateral			USD	USD	1.000	3128KV3A1	FMAC 06.000 FGPC A65293 G	7.332537	1,890	138.61	138.61	138.61
Collateral			USD	USD	1.000	3128KVTV7	FMAC 05.500 FGPC A65064 G	1.925687	1,910	36.78	36.78	36.78
Collateral			USD	USD	1.000	3128KXHL8	FMAC 06.500 FGPC A66535 G	2.425143	4,712	114.28	114.28	114.28
Collateral			USD	USD	1.000	3128KY4L0	FMAC 06.000 FGPC A68027 G	5.442291	3,568	194.18	194.18	194.18
Collateral			USD	USD	1.000	3128KYHE2	FMAC 06.500 FGPC A67429 G	13.594675	36,144	4,913.61	4,913.61	4,913.61
Collateral			USD	USD	1.000	3128KYJB6	FMAC 06.000 FGPC A67458 G	2.958694	2,701	79.90	79.90	79.90
Collateral			USD	USD	1.000	3128L03V2	FMAC 06.000 FGPC A68912 G	15.188674	883	134.16	134.16	134.16
Collateral			USD	USD	1.000	3128L07K2	FMAC 06.000 FGPC A68998 G	2.668129	4,033	107.60	107.60	107.60
Collateral			USD	USD	1.000	3128L0DF6	FMAC 06.000 FGPC A68202 G	8.421767	5,401	454.86	454.86	454.86
Collateral			USD	USD	1.000	3128L0P71	FMAC 05.500 FGPC A68546 G	1.718199	875	15.03	15.03	15.03



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Collateral			USD	USD	1.000	3128L0W40	FMAC 06.000 FGPC A68767 G	8.799936	102	8.95	8.95	8.95
Collateral			USD	USD	1.000	3128L4R55	FMAC 05.500 FGPC A71408 G	1.913238	3,195	61.12	61.12	61.12
Collateral			USD	USD	1.000	3128L5AY7	FMAC 06.000 FGPC A71823 G	12.974046	176	22.77	22.77	22.77
Collateral			USD	USD	1.000	3128L5D65	FMAC 05.000 FGPC A71925 G	2.657455	2,435	64.72	64.72	64.72
Collateral			USD	USD	1.000	3128L5EA5	FMAC 07.000 FGPC A71929 G	1.753268	2,430	42.61	42.61	42.61
Collateral			USD	USD	1.000	3128L6BS7	FMAC 05.500 FGPC A72749 G	3.156777	1,006	31.77	31.77	31.77
Collateral			USD	USD	1.000	3128L6CE7	FMAC 05.000 FGPC A72769 G	6.744800	14	0.91	0.91	0.91
Collateral			USD	USD	1.000	3128L6TR0	FMAC 06.000 FGPC A73260 G	7.534774	527	39.68	39.68	39.68
Collateral			USD	USD	1.000	3128L7DG9	FMAC 05.000 FGPC A73703 G	2.187934	26,604	582.07	582.07	582.07
Collateral			USD	USD	1.000	3128L7HJ9	FMAC 06.000 FGPC A73833 G	12.460550	424	52.82	52.82	52.82
Collateral			USD	USD	1.000	3128L8Y33	FMAC 05.000 FGPC A75230 G	6.369133	220	13.99	13.99	13.99
Collateral			USD	USD	1.000	3128L9KY8	FMAC 05.500 FGPC A75711 G	2.981391	22,294	664.68	664.68	664.68
Collateral			USD	USD	1.000	3128L9WD1	FMAC 05.500 FGPC A76044 G	11.081875	339	37.59	37.59	37.59
Collateral			USD	USD	1.000	3128L9YA5	FMAC 06.500 FGPC A76105 G	4.434656	761	33.73	33.73	33.73
Collateral			USD	USD	1.000	3128LAMM9	FMAC 05.000 FGPC A76664 G	5.016812	67	3.37	3.37	3.37
Collateral			USD	USD	1.000	3128LCRU2	FMAC 05.500 FGPC A78599 G	11.663841	14,178	1,653.66	1,653.66	1,653.66
Collateral			USD	USD	1.000	3128LCV29	FMAC 05.500 FGPC A78733 G	4.944887	581	28.71	28.71	28.71
Collateral			USD	USD	1.000	3128LDH98	FMAC 05.500 FGPC A79256 G	11.864063	216	25.63	25.63	25.63
Collateral			USD	USD	1.000	3128LXBE9	FMAC 05.000 FGPC G01837 G	6.206085	11,991	744.16	744.16	744.16
Collateral			USD	USD	1.000	3128LXBF6	FMAC 05.000 FGPC G01838 G	5.662798	6,245	353.67	353.67	353.67
Collateral			USD	USD	1.000	3128LXCV0	FMAC 05.000 FGPC G01884 G	5.867903	3,511	206.00	206.00	206.00
Collateral			USD	USD	1.000	3128LXCY4	FMAC 05.000 FGPC G01887 G	6.694048	675	45.19	45.19	45.19
Collateral			USD	USD	1.000	3128LXE22	FMAC 04.500 FGPC G01953 G	4.459938	5,314	237.02	237.02	237.02
Collateral			USD	USD	1.000	3128LXG87	FMAC 05.500 FGPC G02023 G	8.024293	2,052	164.69	164.69	164.69
Collateral			USD	USD	1.000	3128LXHX1	FMAC 05.000 FGPC G02046 G	3.679679	1,222	44.97	44.97	44.97
Collateral			USD	USD	1.000	3128LXJT8	FMAC 05.500 FGPC G02074 G	4.888574	432	21.12	21.12	21.12
Collateral			USD	USD	1.000	3128LXKW9	FMAC 06.000 FGPC G02109 G	3.759585	1,242	46.70	46.70	46.70
Collateral			USD	USD	1.000	3128LXMK3	FMAC 05.500 FGPC G02162 G	4.410613	417	18.38	18.38	18.38
Collateral			USD	USD	1.000	3128LXPP9	FMAC 05.000 FGPC G02230 G	5.016540	270	13.55	13.55	13.55
Collateral			USD	USD	1.000	3128LXQE3	FMAC 05.500 FGPC G02253 G	2.852398	45,944	1,310.52	1,310.52	1,310.52
Collateral			USD	USD	1.000	3128M1AB5	FMAC 05.000 FGPC G11902 G	5.673590	16,203	919.29	919.29	919.29
Collateral			USD	USD	1.000	3128M1BF5	FMAC 04.500 FGPC G11938 G	3.538815	2,447	86.58	86.58	86.58
Collateral			USD	USD	1.000	3128M1CK3	FMAC 05.500 FGPC G11974 G	3.133171	11,680	365.94	365.94	365.94
Collateral			USD	USD	1.000	3128M1EF2	FMAC 04.000 FGPC G12034 G	3.254257	6,841	222.61	222.61	222.61
Collateral			USD	USD	1.000	3128M1EG0	FMAC 04.000 FGPC G12035 G	7.408484	399	29.56	29.56	29.56
Collateral			USD	USD	1.000	3128M1ET2	FMAC 04.000 FGPC G12046 G	3.706676	140	5.18	5.18	5.18
Collateral			USD	USD	1.000	3128M1EZ8	FMAC 05.000 FGPC G12052 G	1.196847	23,480	281.02	281.02	281.02



Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000	3128M1FK0	FMAC 05.500 FGPC G12070 G	1.449080	2,308	33.45	33.45	33.45
Collateral			USD	USD	1.000	3128M1GJ2	FMAC 05.000 FGPC G12101 G	3.398398	317	10.77	10.77	10.77
Collateral			USD	USD	1.000	3128M1HG7	FMAC 05.000 FGPC G12131 G	4.265978	743	31.68	31.68	31.68
Collateral			USD	USD	1.000	3128M1JP5	FMAC 05.000 FGPC G12170 G	2.950275	3,600	106.20	106.20	106.20
Collateral			USD	USD	1.000	3128M1LU1	FMAC 05.500 FGPC G12239 G	3.528179	746	26.32	26.32	26.32
Collateral			USD	USD	1.000	3128M1NL9	FMAC 06.000 FGPC G12295 G	1.643075	1,013	16.64	16.64	16.64
Collateral			USD	USD	1.000	3128M1P29	FMAC 05.000 FGPC G12341 G	3.928183	27,083	1,063.88	1,063.88	1,063.88
Collateral			USD	USD	1.000	3128M1TJ8	FMAC 05.500 FGPC G12453 G	3.347914	13,488	451.55	451.55	451.55
Collateral			USD	USD	1.000	3128M1TK5	FMAC 05.500 FGPC G12454 G	2.668067	1,739	46.40	46.40	46.40
Collateral			USD	USD	1.000	3128M1TY5	FMAC 06.000 FGPC G12467 G	3.556707	4,726	168.09	168.09	168.09
Collateral			USD	USD	1.000	3128M42B8	FMAC 06.500 FGPC G03170 G	7.663782	429	32.86	32.86	32.86
Collateral			USD	USD	1.000	3128M44Z3	FMAC 05.500 FGPC G03240 G	6.114419	2,034	124.37	124.37	124.37
Collateral			USD	USD	1.000	3128M45H2	FMAC 06.000 FGPC G03248 G	2.527106	1,304	32.94	32.94	32.94
Collateral			USD	USD	1.000	3128M46E8	FMAC 05.500 FGPC G03269 G	4.149650	20,204	838.40	838.40	838.40
Collateral			USD	USD	1.000	3128M47B3	FMAC 05.500 FGPC G03290 G	6.378274	13,458	858.36	858.36	858.36
Collateral			USD	USD	1.000	3128M4AD5	FMAC 05.500 FGPC G02404 G	2.480812	41,693	1,034.33	1,034.33	1,034.33
Collateral			USD	USD	1.000	3128M4CF8	FMAC 06.000 FGPC G02470 G	2.692119	2,917	78.54	78.54	78.54
Collateral			USD	USD	1.000	3128M4F81	FMAC 05.500 FGPC G02591 G	3.626226	20,477	742.54	742.54	742.54
Collateral			USD	USD	1.000	3128M4HA4	FMAC 05.000 FGPC G02625 G	6.663800	14	0.90	0.90	0.90
Collateral			USD	USD	1.000	3128M4JU8	FMAC 05.500 FGPC G02675 G	3.287709	6,723	221.02	221.02	221.02
Collateral			USD	USD	1.000	3128M4NJ8	FMAC 05.000 FGPC G02793 G	5.749993	14,441	830.38	830.38	830.38
Collateral			USD	USD	1.000	3128M4RH8	FMAC 06.500 FGPC G02888 G	5.399762	351	18.96	18.96	18.96
Collateral			USD	USD	1.000	3128M4T29	FMAC 06.000 FGPC G02969 G	2.725275	448	12.21	12.21	12.21
Collateral			USD	USD	1.000	3128M4UV3	FMAC 06.000 FGPC G02996 G	4.273020	1,277	54.55	54.55	54.55
Collateral			USD	USD	1.000	3128M4V42	FMAC 05.500 FGPC G03035 G	3.349925	775	25.95	25.95	25.95
Collateral			USD	USD	1.000	3128M4WP4	FMAC 05.000 FGPC G03054 G	4.866417	32	1.58	1.58	1.58
Collateral			USD	USD	1.000	3128M4XA6	FMAC 05.500 FGPC G03073 G	8.223012	2,701	222.06	222.06	222.06
Collateral			USD	USD	1.000	3128M4ZK2	FMAC 05.500 FGPC G03146 G	6.086243	2,962	180.30	180.30	180.30
Collateral			USD	USD	1.000	3128M5ED8	FMAC 05.500 FGPC G03432 G	3.809698	11,376	433.39	433.39	433.39
Collateral			USD	USD	1.000	3128M5EU0	FMAC 05.500 FGPC G03447 G	4.205434	20,607	866.62	866.62	866.62
Collateral			USD	USD	1.000	3128M5GM6	FMAC 06.000 FGPC G03504 G	3.107515	5,101	158.52	158.52	158.52
Collateral			USD	USD	1.000	3128M5H37	FMAC 06.000 FGPC G03550 G	3.968144	8,149	323.36	323.36	323.36
Collateral			USD	USD	1.000	3128M5H45	FMAC 06.000 FGPC G03551 G	3.584247	6,277	224.98	224.98	224.98
Collateral			USD	USD	1.000	3128M5JW1	FMAC 07.000 FGPC G03577 G	4.208725	30,015	1,263.23	1,263.23	1,263.23
Collateral			USD	USD	1.000	3128M5M56	FMAC 05.500 FGPC G03680 G	8.105942	5,082	411.97	411.97	411.97
Collateral			USD	USD	1.000	3128M5MJ6	FMAC 06.500 FGPC G03661 G	2.580558	9,592	247.52	247.52	247.52
Collateral			USD	USD	1.000	3128M5NC0	FMAC 06.000 FGPC G03687 G	5.080468	3,102	157.58	157.58	157.58


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Collateral			USD	USD	1.000	3128M5NM8	FMAC 05.500 FGPC G03696 G	4.642073	3,231	149.99	149.99	149.99
Collateral			USD	USD	1.000	3128M5QD5	FMAC 06.000 FGPC G03752 G	3.689647	1,581	58.34	58.34	58.34
Collateral			USD	USD	1.000	3128M5R93	FMAC 05.500 FGPC G03812 G	3.456418	530	18.31	18.31	18.31
Collateral			USD	USD	1.000	3128M5RA0	FMAC 06.000 FGPC G03781 G	3.576339	11,553	413.17	413.17	413.17
Collateral			USD	USD	1.000	3128M5TK6	FMAC 05.000 FGPC G03854 G	7.550866	2,938	221.83	221.83	221.83
Collateral			USD	USD	1.000	3128M5V56	FMAC 05.500 FGPC G03936 G	4.558614	2,596	118.33	118.33	118.33
Collateral			USD	USD	1.000	3128M5VU1	FMAC 05.500 FGPC G03927 G	3.974148	1,802	71.62	71.62	71.62
Collateral			USD	USD	1.000	3128M5VY3	FMAC 06.000 FGPC G03931 G	3.013847	765	23.05	23.05	23.05
Collateral			USD	USD	1.000	3128M5WX4	FMAC 05.500 FGPC G03962 G	5.669677	76	4.31	4.31	4.31
Collateral			USD	USD	1.000	3128M5XV7	FMAC 06.000 FGPC G03992 G	4.170669	6,565	273.80	273.80	273.80
Collateral			USD	USD	1.000	3128M5XY1	FMAC 06.500 FGPC G03995 G	0.937271	3,781	35.44	35.44	35.44
Collateral			USD	USD	1.000	3128M65Q7	FMAC 05.500 FGPC G05055 G	7.075701	48,609	3,439.43	3,439.43	3,439.43
Collateral			USD	USD	1.000	3128M66W3	FMAC 04.500 FGPC G05085 G	9.439783	15	1.46	1.46	1.46
Collateral			USD	USD	1.000	3128M6A99	FMAC 05.500 FGPC G04232 G	6.249177	4,040	252.48	252.48	252.48
Collateral			USD	USD	1.000	3128M6AX6	FMAC 05.500 FGPC G04222 G	3.993272	92	3.67	3.67	3.67
Collateral			USD	USD	1.000	3128M6BA5	FMAC 05.500 FGPC G04233 G	8.061005	24,305	1,959.19	1,959.19	1,959.19
Collateral			USD	USD	1.000	3128M6BU1	FMAC 06.500 FGPC G04251 G	4.909100	27	1.33	1.33	1.33
Collateral			USD	USD	1.000	3128M6CH9	FMAC 05.500 FGPC G04272 G	6.526421	1,806	117.84	117.84	117.84
Collateral			USD	USD	1.000	3128M6DS4	FMAC 05.500 FGPC G04313 G	5.761817	1,583	91.24	91.24	91.24
Collateral			USD	USD	1.000	3128M6DV7	FMAC 06.000 FGPC G04316 G	4.494195	12,609	566.67	566.67	566.67
Collateral			USD	USD	1.000	3128M6DW5	FMAC 05.500 FGPC G04317 G	4.323652	1,473	63.71	63.71	63.71
Collateral			USD	USD	1.000	3128M6E87	FMAC 05.500 FGPC G04359 G	4.680712	6,844	320.33	320.33	320.33
Collateral			USD	USD	1.000	3128M6ED6	FMAC 05.000 FGPC G04332 G	15.677600	2,006	314.54	314.54	314.54
Collateral			USD	USD	1.000	3128M6EE4	FMAC 05.000 FGPC G04333 G	12.739267	1,620	206.41	206.41	206.41
Collateral			USD	USD	1.000	3128M6FG8	FMAC 05.000 FGPC G04367 G	3.643036	3,398	123.79	123.79	123.79
Collateral			USD	USD	1.000	3128M6FW3	FMAC 05.500 FGPC G04381 G	7.447089	27,005	2,011.09	2,011.09	2,011.09
Collateral			USD	USD	1.000	3128M6HA9	FMAC 06.000 FGPC G04425 G	3.659240	68	2.47	2.47	2.47
Collateral			USD	USD	1.000	3128M6JT6	FMAC 05.500 FGPC G04474 G	12.769436	149	18.97	18.97	18.97
Collateral			USD	USD	1.000	3128M6MX3	FMAC 06.000 FGPC G04574 G	4.984461	582	28.99	28.99	28.99
Collateral			USD	USD	1.000	3128M6MZ8	FMAC 06.000 FGPC G04576 G	3.239736	377	12.22	12.22	12.22
Collateral			USD	USD	1.000	3128M6ND6	FMAC 05.500 FGPC G04588 G	5.002144	8,102	405.25	405.25	405.25
Collateral			USD	USD	1.000	3128M6NK0	FMAC 05.500 FGPC G04594 G	2.329279	202	4.70	4.70	4.70
Collateral			USD	USD	1.000	3128M6R75	FMAC 06.000 FGPC G04710 G	7.528535	500	37.61	37.61	37.61
Collateral			USD	USD	1.000	3128M6RH3	FMAC 05.500 FGPC G04688 G	4.108207	27,609	1,134.22	1,134.22	1,134.22
Collateral			USD	USD	1.000	3128M6RT7	FMAC 05.500 FGPC G04698 G	3.621861	49,341	1,787.06	1,787.06	1,787.06
Collateral			USD	USD	1.000	3128M6SU3	FMAC 05.500 FGPC G04731 G	4.508006	18,903	852.16	852.16	852.16
Collateral			USD	USD	1.000	3128M6T65	FMAC 04.500 FGPC G04773 G	5.887252	2,869	168.93	168.93	168.93



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Collateral			USD	USD	1.000	3128M6TW8	FMAC 06.000 FGPC G04765 G	3.746382	8,370	313.56	313.56	313.56
Collateral			USD	USD	1.000	3128M6U55	FMAC 04.500 FGPC G04804 G	8.760273	30	2.60	2.60	2.60
Collateral			USD	USD	1.000	3128M6VF2	FMAC 05.500 FGPC G04814 G	5.343302	77,530	4,142.68	4,142.68	4,142.68
Collateral			USD	USD	1.000	3128M6VH8	FMAC 05.000 FGPC G04816 G	4.961479	13,440	666.81	666.81	666.81
Collateral			USD	USD	1.000	3128M6VJ4	FMAC 05.000 FGPC G04817 G	4.961183	107	5.29	5.29	5.29
Collateral			USD	USD	1.000	3128M6VZ8	FMAC 05.000 FGPC G04832 G	5.066869	19,619	994.07	994.07	994.07
Collateral			USD	USD	1.000	3128M6YJ1	FMAC 05.000 FGPC G04913 G	6.433530	10,471	673.65	673.65	673.65
Collateral			USD	USD	1.000	3128M6YM4	FMAC 05.000 FGPC G04916 G	6.566483	6,837	448.96	448.96	448.96
Collateral			USD	USD	1.000	3128M76V3	FMAC 04.500 FGPC G05984 G	20.021583	32	6.49	6.49	6.49
Collateral			USD	USD	1.000	3128M7A97	FMAC 05.000 FGPC G05132 G	5.238757	3,665	192.00	192.00	192.00
Collateral			USD	USD	1.000	3128M7AX4	FMAC 05.500 FGPC G05122 G	4.220429	15,704	662.77	662.77	662.77
Collateral			USD	USD	1.000	3128M7B96	FMAC 05.500 FGPC G05164 G	4.790817	367	17.58	17.58	17.58
Collateral			USD	USD	1.000	3128M7CL8	FMAC 04.500 FGPC G05175 G	6.341263	73,473	4,659.13	4,659.13	4,659.13
Collateral			USD	USD	1.000	3128M7CQ7	FMAC 05.500 FGPC G05179 G	4.711707	26,747	1,260.23	1,260.23	1,260.23
Collateral			USD	USD	1.000	3128M7E28	FMAC 05.000 FGPC G05253 G	4.855076	21,029	1,020.99	1,020.99	1,020.99
Collateral			USD	USD	1.000	3128M7E51	FMAC 04.000 FGPC G05256 G	10.917279	58	6.34	6.34	6.34
Collateral			USD	USD	1.000	3128M7FW1	FMAC 06.000 FGPC G05281 G	7.645850	54	4.13	4.13	4.13
Collateral			USD	USD	1.000	3128M7HA7	FMAC 04.500 FGPC G05325 G	9.727673	2,760	268.48	268.48	268.48
Collateral			USD	USD	1.000	3128M7KV7	FMAC 05.000 FGPC G05408 G	7.798818	30	2.32	2.32	2.32
Collateral			USD	USD	1.000	3128M7ME3	FMAC 04.500 FGPC G05457 G	16.011673	8,102	1,297.19	1,297.19	1,297.19
Collateral			USD	USD	1.000	3128M7P91	FMAC 05.000 FGPC G05548 G	13.507088	2,597	350.78	350.78	350.78
Collateral			USD	USD	1.000	3128M7PU4	FMAC 04.500 FGPC G05535 G	16.302526	13	2.14	2.14	2.14
Collateral			USD	USD	1.000	3128M7S56	FMAC 08.500 FGPC G05640 G	37.099800	27	10.02	10.02	10.02
Collateral			USD	USD	1.000	3128M7T97	FMAC 04.000 FGPC G05676 G	32.115667	8	2.60	2.60	2.60
Collateral			USD	USD	1.000	3128M7VT0	FMAC 05.000 FGPC G05726 G	14.998397	968	145.24	145.24	145.24
Collateral			USD	USD	1.000	3128M7XB7	FMAC 05.000 FGPC G05774 G	27.567406	419	115.39	115.39	115.39
Collateral			USD	USD	1.000	3128M7YM2	FMAC 05.500 FGPC G05816 G	12.771381	4,351	555.62	555.62	555.62
Collateral			USD	USD	1.000	3128M7ZR0	FMAC 05.500 FGPC G05852 G	6.600342	235	15.54	15.54	15.54
Collateral			USD	USD	1.000	3128M83K8	FMAC 04.500 FGPC G06802 G	16.754025	1,699	284.59	284.59	284.59
Collateral			USD	USD	1.000	3128M83X0	FMAC 04.000 FGPC G06814 G	22.743823	2,809	638.77	638.77	638.77
Collateral			USD	USD	1.000	3128M84A9	FMAC 05.500 FGPC G06817 G	11.969310	8,102	969.70	969.70	969.70
Collateral			USD	USD	1.000	3128M85T7	FMAC 05.000 FGPC G06858 G	33.731373	3,241	1,093.10	1,093.10	1,093.10
Collateral			USD	USD	1.000	3128M86C3	FMAC 04.000 FGPC G06867 G	31.829300	243	77.36	77.36	77.36
Collateral			USD	USD	1.000	3128M86L3	FMAC 05.500 FGPC G06875 G	19.202656	2,362	453.55	453.55	453.55
Collateral			USD	USD	1.000	3128M87E8	FMAC 04.000 FGPC G06893 G	39.018000	8	3.16	3.16	3.16
Collateral			USD	USD	1.000	3128M8A87	FMAC 05.500 FGPC G06031 G	7.729298	4,826	373.03	373.03	373.03
Collateral			USD	USD	1.000	3128M8A95	FMAC 06.500 FGPC G06032 G	8.857140	405	35.88	35.88	35.88



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Global Securities Lending
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Report ID: GSL113

Reporting Currency: USD

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Collateral			USD	USD	1.000	3128M8AM6	FMAC 04.000 FGPC G06012 G	50.033215	10,127	5,066.81	5,066.81	5,066.81
Collateral			USD	USD	1.000	3128M8AT1	FMAC 06.500 FGPC G06018 G	7.021945	4,973	349.18	349.18	349.18
Collateral			USD	USD	1.000	3128M8AW4	FMAC 05.500 FGPC G06021 G	8.966316	303	27.21	27.21	27.21
Collateral			USD	USD	1.000	3128M8BQ6	FMAC 04.500 FGPC G06047 G	15.808994	1,536	242.76	242.76	242.76
Collateral			USD	USD	1.000	3128M8FN9	FMAC 04.000 FGPC G06173 G	54.299185	5,212	2,830.06	2,830.06	2,830.06
Collateral			USD	USD	1.000	3128M8FW9	FMAC 04.500 FGPC G06181 G	50.050835	213	106.78	106.78	106.78
Collateral			USD	USD	1.000	3128M8G32	FMAC 03.500 FGPC G06218 G	50.991837	7	3.71	3.71	3.71
Collateral			USD	USD	1.000	3128M8GA6	FMAC 05.500 FGPC G06193 G	9.258638	303	28.04	28.04	28.04
Collateral			USD	USD	1.000	3128M8H80	FMAC 04.500 FGPC G06255 G	21.268350	1,080	229.74	229.74	229.74
Collateral			USD	USD	1.000	3128M8HG2	FMAC 04.000 FGPC G06231 G	30.165828	125	37.57	37.57	37.57
Collateral			USD	USD	1.000	3128M8JE5	FMAC 05.000 FGPC G06261 G	36.067674	6,103	2,201.26	2,201.26	2,201.26
Collateral			USD	USD	1.000	3128M8L51	FMAC 04.500 FGPC G06348 G	21.092265	10,770	2,271.56	2,271.56	2,271.56
Collateral			USD	USD	1.000	3128M8MJ0	FMAC 04.000 FGPC G06361 G	52.761959	1,458	769.41	769.41	769.41
Collateral			USD	USD	1.000	3128M8RT3	FMAC 04.000 FGPC G06498 G	53.267549	2,883	1,535.44	1,535.44	1,535.44
Collateral			USD	USD	1.000	3128M8U77	FMAC 04.500 FGPC G06606 G	32.838762	2,722	893.91	893.91	893.91
Collateral			USD	USD	1.000	3128M8VG6	FMAC 04.000 FGPC G06615 G	54.011026	7,291	3,938.14	3,938.14	3,938.14
Collateral			USD	USD	1.000	3128M8W67	FMAC 06.500 FGPC G06669 G	19.384406	2,160	418.78	418.78	418.78
Collateral			USD	USD	1.000	3128M8XU3	FMAC 04.500 FGPC G06691 G	22.433842	30	6.83	6.83	6.83
Collateral			USD	USD	1.000	3128M8XX7	FMAC 05.500 FGPC G06694 G	16.394142	376	61.66	61.66	61.66
Collateral			USD	USD	1.000	3128M9A51	FMAC 05.000 FGPC G06928 G	27.635158	445	123.11	123.11	123.11
Collateral			USD	USD	1.000	3128M9BZ4	FMAC 04.500 FGPC G06956 G	24.625770	529	130.28	130.28	130.28
Collateral			USD	USD	1.000	3128M9C26	FMAC 05.500 FGPC G06989 G	21.732412	5,539	1,203.82	1,203.82	1,203.82
Collateral			USD	USD	1.000	3128M9D25	FMAC 05.000 FGPC G07021 G	15.474260	1,194	184.82	184.82	184.82
Collateral			USD	USD	1.000	3128M9DF6	FMAC 04.500 FGPC G07002 G	25.857529	167	43.18	43.18	43.18
Collateral			USD	USD	1.000	3128M9F72	FMAC 04.000 FGPC G07090 G	52.603514	7,156	3,764.48	3,764.48	3,764.48
Collateral			USD	USD	1.000	3128M9FP2	FMAC 05.500 FGPC G07074 G	24.249942	11,618	2,817.25	2,817.25	2,817.25
Collateral			USD	USD	1.000	3128M9GK2	FMAC 03.500 FGPC G07102 G	57.978380	135	78.29	78.29	78.29
Collateral			USD	USD	1.000	3128M9JY9	FMAC 04.500 FGPC G07179 G	31.023432	29	9.05	9.05	9.05
Collateral			USD	USD	1.000	3128M9P30	FMAC 05.500 FGPC G07342 G	24.587929	154	37.94	37.94	37.94
Collateral			USD	USD	1.000	3128M9PM8	FMAC 04.500 FGPC G07328 G	34.297390	63	21.58	21.58	21.58
Collateral			USD	USD	1.000	3128M9RH7	FMAC 03.500 FGPC G07388 G	66.794250	22	14.43	14.43	14.43
Collateral			USD	USD	1.000	3128M9TD4	FMAC 03.500 FGPC G07448 G	64.466440	203	130.57	130.57	130.57
Collateral			USD	USD	1.000	3128M9UC4	FMAC 04.000 FGPC G07479 G	58.585248	255	149.68	149.68	149.68
Collateral			USD	USD	1.000	3128M9W65	FMAC 04.000 FGPC G07569 G	76.798676	1,485	1,140.67	1,140.67	1,140.67
Collateral			USD	USD	1.000	3128M9Z62	FMAC 05.000 FGPC G07665 G	52.924789	2,411	1,276.03	1,276.03	1,276.03
Collateral			USD	USD	1.000	3128M9ZF2	FMAC 05.000 FGPC G07642 G	54.934534	1,161	637.97	637.97	637.97
Collateral			USD	USD	1.000	3128MAA58	FMAC 04.500 FGPC G07828 G	55.801175	56	31.03	31.03	31.03



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Collateral			USD	USD	1.000	3128MAAA7	FMAC 04.000 FGPC G07801 G	76.257900	540	411.87	411.87	411.87
Collateral			USD	USD	1.000	3128MAAY5	FMAC 04.500 FGPC G07823 G	77.069895	4,166	3,210.61	3,210.61	3,210.61
Collateral			USD	USD	1.000	3128MAEP0	FMAC 04.500 FGPC G07942 G	61.482875	6,465	3,974.87	3,974.87	3,974.87
Collateral			USD	USD	1.000	3128MAFB0	FMAC 05.000 FGPC G07962 G	67.301669	2,174	1,463.16	1,463.16	1,463.16
Collateral			USD	USD	1.000	3128MB3D7	FMAC 05.000 FGPC G13296 G	3.251776	259	8.42	8.42	8.42
Collateral			USD	USD	1.000	3128MBET0	FMAC 05.000 FGPC G12646 G	0.053290	5,401	2.88	2.88	2.88
Collateral			USD	USD	1.000	3128MBRC3	FMAC 04.000 FGPC G12983 G	3.508188	1,206	42.30	42.30	42.30
Collateral			USD	USD	1.000	3128MBVU8	FMAC 04.500 FGPC G13127 G	1.094165	2,376	26.00	26.00	26.00
Collateral			USD	USD	1.000	3128MC5V3	FMAC 03.500 FGPC G14260 G	17.987044	118	21.26	21.26	21.26
Collateral			USD	USD	1.000	3128MCC94	FMAC 04.500 FGPC G13496 G	4.060172	48,272	1,959.93	1,959.93	1,959.93
Collateral			USD	USD	1.000	3128MCFZ3	FMAC 04.500 FGPC G13584 G	7.111371	648	46.09	46.09	46.09
Collateral			USD	USD	1.000	3128MCLT0	FMAC 05.000 FGPC G13738 G	3.783029	1,378	52.13	52.13	52.13
Collateral			USD	USD	1.000	3128MCPX7	FMAC 05.000 FGPC G13838 G	13.035528	7,562	985.79	985.79	985.79
Collateral			USD	USD	1.000	3128MCSE6	FMAC 04.000 FGPC G13917 G	7.398137	464	34.36	34.36	34.36
Collateral			USD	USD	1.000	3128MCUW3	FMAC 04.000 FGPC G13997 G	13.142450	54	7.10	7.10	7.10
Collateral			USD	USD	1.000	3128MCVB8	FMAC 05.500 FGPC G14010 G	9.358250	7,143	668.44	668.44	668.44
Collateral			USD	USD	1.000	3128MCX91	FMAC 05.500 FGPC G14104 G	2.473759	1,773	43.86	43.86	43.86
Collateral			USD	USD	1.000	3128MD4B6	FMAC 04.500 FGPC G15118 G	24.421211	161	39.37	39.37	39.37
Collateral			USD	USD	1.000	3128MD4P5	FMAC 02.500 FGPC G15130 G	59.014157	5,401	3,187.36	3,187.36	3,187.36
Collateral			USD	USD	1.000	3128MDC76	FMAC 04.000 FGPC G14394 G	9.041655	197	17.82	17.82	17.82
Collateral			USD	USD	1.000	3128MDD75	FMAC 05.000 FGPC G14426 G	15.199320	18	2.78	2.78	2.78
Collateral			USD	USD	1.000	3128MDH71	FMAC 04.500 FGPC G14554 G	19.097884	280	53.39	53.39	53.39
Collateral			USD	USD	1.000	3128MDU92	FMAC 03.500 FGPC G14908 G	50.173956	5,401	2,709.90	2,709.90	2,709.90
Collateral			USD	USD	1.000	3128MDUF8	FMAC 03.500 FGPC G14882 G	53.950831	524	282.59	282.59	282.59
Collateral			USD	USD	1.000	3128MDYW7	FMAC 02.500 FGPC G15025 G	62.959394	43	27.17	27.17	27.17
Collateral			USD	USD	1.000	3128MDYY3	FMAC 03.500 FGPC G15027 G	56.769722	105	59.48	59.48	59.48
Collateral			USD	USD	1.000	3128MEPK1	FMAC 03.500 FGPC G15626 G	80.517764	71	57.29	57.29	57.29
Collateral			USD	USD	1.000	3128MEQ20	FMAC 03.500 FGPC G15673 G	88.439600	1,310	1,158.74	1,158.74	1,158.74
Collateral			USD	USD	1.000	3128MJAD2	FMAC 06.000 FGPC G08003 G	4.708964	581	27.34	27.34	27.34
Collateral			USD	USD	1.000	3128MJB82	FMAC 05.000 FGPC G08062 G	6.160650	54	3.33	3.33	3.33
Collateral			USD	USD	1.000	3128MJBA7	FMAC 04.500 FGPC G08032 G	11.378526	51	5.84	5.84	5.84
Collateral			USD	USD	1.000	3128MJBL3	FMAC 06.000 FGPC G08042 G	8.030568	47,259	3,795.15	3,795.15	3,795.15
Collateral			USD	USD	1.000	3128MJCA6	FMAC 06.500 FGPC G08064 G	3.827320	68	2.58	2.58	2.58
Collateral			USD	USD	1.000	3128MJCS7	FMAC 05.500 FGPC G08080 G	7.745435	62	4.81	4.81	4.81
Collateral			USD	USD	1.000	3128MJDD9	FMAC 05.000 FGPC G08099 G	7.573600	14	1.02	1.02	1.02
Collateral			USD	USD	1.000	3128MJE89	FMAC 07.000 FGPC G08158 G	5.987653	112	6.71	6.71	6.71
Collateral			USD	USD	1.000	3128MJEV8	FMAC 06.500 FGPC G08147 G	4.598634	221	10.18	10.18	10.18


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Collateral			USD	USD	1.000	3128MJF21	FMAC 05.000 FGPC G08184 G	5.327773	1,080	57.55	57.55	57.55
Collateral			USD	USD	1.000	3128MJGP9	FMAC 06.000 FGPC G08205 G	5.005392	1,448	72.47	72.47	72.47
Collateral			USD	USD	1.000	3128MJL24	FMAC 04.500 FGPC G08344 G	10.917438	43	4.72	4.72	4.72
Collateral			USD	USD	1.000	3128MJLN8	FMAC 04.500 FGPC G08332 G	10.946109	39	4.32	4.32	4.32
Collateral			USD	USD	1.000	3128MJMS6	FMAC 04.500 FGPC G08368 G	17.352165	6,169	1,070.52	1,070.52	1,070.52
Collateral			USD	USD	1.000	3128MJMW7	FMAC 04.500 FGPC G08372 G	14.616115	456	66.65	66.65	66.65
Collateral			USD	USD	1.000	3128MJNR7	FMAC 04.500 FGPC G08399 G	18.170336	26	4.66	4.66	4.66
Collateral			USD	USD	1.000	3128MJNU0	FMAC 05.000 FGPC G08402 G	17.679966	121	21.32	21.32	21.32
Collateral			USD	USD	1.000	3128MJPR5	FMAC 04.000 FGPC G08431 G	30.560176	46	14.03	14.03	14.03
Collateral			USD	USD	1.000	3128MJPV6	FMAC 04.500 FGPC G08435 G	25.506750	11	2.76	2.76	2.76
Collateral			USD	USD	1.000	3128MJQ37	FMAC 03.500 FGPC G08473 G	43.226333	16	7.00	7.00	7.00
Collateral			USD	USD	1.000	3128MJQ45	FMAC 04.000 FGPC G08474 G	39.601118	46	18.18	18.18	18.18
Collateral			USD	USD	1.000	3128MJQE3	FMAC 04.000 FGPC G08452 G	15.957429	19	3.02	3.02	3.02
Collateral			USD	USD	1.000	3128MJQL7	FMAC 04.000 FGPC G08458 G	20.079423	47	9.39	9.39	9.39
Collateral			USD	USD	1.000	3128MJQR4	FMAC 04.000 FGPC G08463 G	24.821350	54	13.41	13.41	13.41
Collateral			USD	USD	1.000	3128MJQT0	FMAC 04.000 FGPC G08465 G	28.633667	8	2.32	2.32	2.32
Collateral			USD	USD	1.000	3128MJQX1	FMAC 03.500 FGPC G08469 G	42.039333	24	10.22	10.22	10.22
Collateral			USD	USD	1.000	3128MJRD4	FMAC 04.000 FGPC G08483 G	50.735800	27	13.70	13.70	13.70
Collateral			USD	USD	1.000	3128MJRJ1	FMAC 03.500 FGPC G08488 G	49.876400	14	6.73	6.73	6.73
Collateral			USD	USD	1.000	3128MJRR3	FMAC 03.500 FGPC G08495 G	49.794833	49	24.20	24.20	24.20
Collateral			USD	USD	1.000	3128MJS43	FMAC 03.500 FGPC G08538 G	70.801867	41	28.68	28.68	28.68
Collateral			USD	USD	1.000	3128MJSK7	FMAC 03.000 FGPC G08521 G	69.759500	27	18.84	18.84	18.84
Collateral			USD	USD	1.000	3128MJSW1	FMAC 03.500 FGPC G08532 G	57.456125	43	24.83	24.83	24.83
Collateral			USD	USD	1.000	3128MJTP5	FMAC 03.500 FGPC G08557 G	55.426600	41	22.45	22.45	22.45
Collateral			USD	USD	1.000	3128MJU24	FMAC 04.500 FGPC G08600 G	54.150741	64	34.56	34.56	34.56
Collateral			USD	USD	1.000	3128MJUN8	FMAC 04.000 FGPC G08588 G	50.517919	100	50.48	50.48	50.48
Collateral			USD	USD	1.000	3128MJUS7	FMAC 04.000 FGPC G08592 G	52.694357	88	46.25	46.25	46.25
Collateral			USD	USD	1.000	3128MJW71	FMAC 04.000 FGPC G08669 G	78.009038	564	440.29	440.29	440.29
Collateral			USD	USD	1.000	3128MJWL0	FMAC 03.500 FGPC G08650 G	83.381000	68	56.29	56.29	56.29
Collateral			USD	USD	1.000	3128MJX21	FMAC 04.500 FGPC G08696 G	86.379416	3,701	3,196.82	3,196.82	3,196.82
Collateral			USD	USD	1.000	3128MJX96	FMAC 04.000 FGPC G08703 G	94.073904	3,181	2,992.11	2,992.11	2,992.11
Collateral			USD	USD	1.000	3128MJXR6	FMAC 03.500 FGPC G08687 G	87.800183	2,672	2,346.11	2,346.11	2,346.11
Collateral			USD	USD	1.000	3128MJXY1	FMAC 04.000 FGPC G08694 G	88.116316	154	135.64	135.64	135.64
Collateral			USD	USD	1.000	3128MJY20	FMAC 04.000 FGPC G08728 G	103.427793	1,033	1,068.35	1,068.35	1,068.35
Collateral			USD	USD	1.000	3128MJY61	FMAC 03.000 FGPC G08732 G	98.671761	4,171	4,115.21	4,115.21	4,115.21
Collateral			USD	USD	1.000	3128MJY87	FMAC 04.000 FGPC G08734 G	104.054901	2,295	2,387.78	2,387.78	2,387.78
Collateral			USD	USD	1.000	3128MJYB0	FMAC 03.000 FGPC G08705 G	93.888545	1,799	1,688.75	1,688.75	1,688.75



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Collateral			USD	USD	1.000	3128MJYC8	FMAC 03.500 FGPC G08706 G	95.632143	95	90.39	90.39	90.39
Collateral			USD	USD	1.000	3128MJYE4	FMAC 04.500 FGPC G08708 G	94.512175	1,441	1,362.16	1,362.16	1,362.16
Collateral			USD	USD	1.000	3128MJYH7	FMAC 03.500 FGPC G08711 G	97.554433	204	198.65	198.65	198.65
Collateral			USD	USD	1.000	3128MJYV6	FMAC 04.000 FGPC G08723 G	102.477312	2,287	2,344.09	2,344.09	2,344.09
Collateral			USD	USD	1.000	3128MJZA1	FMAC 02.500 FGPC G08736 G	94.502560	2,216	2,093.92	2,093.92	2,093.92
Collateral			USD	USD	1.000	3128MJZD5	FMAC 04.000 FGPC G08739 G	105.224904	1,897	1,996.15	1,996.15	1,996.15
Collateral			USD	USD	1.000	3128MMAF0	FMAC 05.000 FGPC G18005 G	2.499571	208	5.20	5.20	5.20
Collateral			USD	USD	1.000	3128MMBE2	FMAC 04.000 FGPC G18036 G	4.378102	992	43.44	43.44	43.44
Collateral			USD	USD	1.000	3128MMHX4	FMAC 04.500 FGPC G18245 G	2.936190	1,107	32.51	32.51	32.51
Collateral			USD	USD	1.000	3128MMN33	FMAC 03.000 FGPC G18409 G	26.230979	5,425	1,422.94	1,422.94	1,422.94
Collateral			USD	USD	1.000	3128MMNQ2	FMAC 03.500 FGPC G18398 G	19.557608	30	5.78	5.78	5.78
Collateral			USD	USD	1.000	3128MMQT3	FMAC 02.500 FGPC G18465 G	61.099360	2,478	1,514.10	1,514.10	1,514.10
Collateral			USD	USD	1.000	3128MMQY2	FMAC 02.500 FGPC G18470 G	62.987098	2,247	1,415.33	1,415.33	1,415.33
Collateral			USD	USD	1.000	3128MMSL8	FMAC 03.000 FGPC G18522 G	66.914150	51	33.93	33.93	33.93
Collateral			USD	USD	1.000	3128MMSU8	FMAC 02.500 FGPC G18530 G	68.336396	3,241	2,214.51	2,214.51	2,214.51
Collateral			USD	USD	1.000	3128MMTY9	FMAC 03.500 FGPC G18566 G	79.880287	59	47.28	47.28	47.28
Collateral			USD	USD	1.000	3128MMV2	FMAC 03.000 FGPC G18627 G	102.779667	405	416.34	416.34	416.34
Collateral			USD	USD	1.000	3128MMVW0	FMAC 02.000 FGPC G18628 G	96.663966	4,895	4,731.80	4,731.80	4,731.80
Collateral			USD	USD	1.000	3128MSL81	FMAC 06.000 FGPC H00351 G	1.945115	84,007	1,634.03	1,634.03	1,634.03
Collateral			USD	USD	1.000	3128MSLN8	FMAC 06.000 FGPC H00333 G	2.662036	20,120	535.60	535.60	535.60
Collateral			USD	USD	1.000	3128MU5D3	FMAC 06.000 FGPC H02644 G	2.987758	32,387	967.64	967.64	967.64
Collateral			USD	USD	1.000	3128MUPG4	FMAC 06.000 FGPC H02223 G	3.543115	122,792	4,350.66	4,350.66	4,350.66
Collateral			USD	USD	1.000	3128N0DM9	FMAC 06.000 FGPC H10108 G	1.581092	39,433	623.47	623.47	623.47
Collateral			USD	USD	1.000	3128NGEK7	FMAC FMAR 1H1338 G	2.829052	120,681	3,414.14	3,414.14	3,414.14
Collateral			USD	USD	1.000	3128P74K6	FMAC 04.000 FGPC C91726 G	66.536473	4,051	2,695.23	2,695.23	2,695.23
Collateral			USD	USD	1.000	3128P77F4	FMAC 03.000 FGPC C91794 G	69.079361	5,940	4,103.39	4,103.39	4,103.39
Collateral			USD	USD	1.000	3128P77L1	FMAC 03.500 FGPC C91799 G	69.319904	2,025	1,403.99	1,403.99	1,403.99
Collateral			USD	USD	1.000	3128P7AJ2	FMAC 05.500 FGPC C90909 G	7.749516	16,203	1,255.66	1,255.66	1,255.66
Collateral			USD	USD	1.000	3128P7C35	FMAC 06.500 FGPC C90990 G	6.318188	230	14.50	14.50	14.50
Collateral			USD	USD	1.000	3128P7C84	FMAC 06.500 FGPC C90995 G	8.673983	162	14.05	14.05	14.05
Collateral			USD	USD	1.000	3128P7DU4	FMAC 05.000 FGPC C91015 G	2.212822	2,701	59.76	59.76	59.76
Collateral			USD	USD	1.000	3128P7HD8	FMAC 05.500 FGPC C91128 G	5.218591	42,465	2,216.10	2,216.10	2,216.10
Collateral			USD	USD	1.000	3128P7JF1	FMAC 05.500 FGPC C91162 G	4.544778	34,004	1,545.39	1,545.39	1,545.39
Collateral			USD	USD	1.000	3128P7JL8	FMAC 05.000 FGPC C91167 G	4.228010	86,234	3,645.99	3,645.99	3,645.99
Collateral			USD	USD	1.000	3128P7JV6	FMAC 05.500 FGPC C91176 G	5.491615	36,861	2,024.26	2,024.26	2,024.26
Collateral			USD	USD	1.000	3128P7JW4	FMAC 04.500 FGPC C91177 G	3.835671	115	4.42	4.42	4.42
Collateral			USD	USD	1.000	3128P7M59	FMAC 05.000 FGPC C91280 G	16.453573	1,688	277.71	277.71	277.71



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Collateral			USD	USD	1.000	3128P7N33	FMAC 04.000 FGPC C91310 G	16.635895	10,802	1,797.01	1,797.01	1,797.01
Collateral			USD	USD	1.000	3128P7NJ8	FMAC 05.000 FGPC C91293 G	20.244430	5,126	1,037.79	1,037.79	1,037.79
Collateral			USD	USD	1.000	3128P7NU3	FMAC 05.000 FGPC C91303 G	19.580006	5,104	999.44	999.44	999.44
Collateral			USD	USD	1.000	3128P7P23	FMAC 03.500 FGPC C91341 G	19.583580	13,503	2,644.28	2,644.28	2,644.28
Collateral			USD	USD	1.000	3128P7Q48	FMAC 05.000 FGPC C91375 G	37.530279	3,187	1,195.94	1,195.94	1,195.94
Collateral			USD	USD	1.000	3128P7QA4	FMAC 04.500 FGPC C91349 G	34.041858	5,401	1,838.60	1,838.60	1,838.60
Collateral			USD	USD	1.000	3128P7SB0	FMAC 04.000 FGPC C91414 G	36.874295	2,701	995.79	995.79	995.79
Collateral			USD	USD	1.000	3128P7TE3	FMAC 04.000 FGPC C91449 G	50.411139	4,834	2,436.83	2,436.83	2,436.83
Collateral			USD	USD	1.000	3128P7YA5	FMAC 03.500 FGPC C91605 G	66.168134	1,607	1,063.19	1,063.19	1,063.19
Collateral			USD	USD	1.000	3128P8DF5	FMAC 03.500 FGPC C91902 G	103.093623	3,914	4,034.63	4,034.63	4,034.63
Collateral			USD	USD	1.000	3128P8DH1	FMAC 02.500 FGPC C91904 G	96.937710	3,907	3,787.13	3,787.13	3,787.13
Collateral			USD	USD	1.000	3128P8DP3	FMAC 03.500 FGPC C91910 G	103.686844	4,712	4,885.82	4,885.82	4,885.82
Collateral			USD	USD	1.000	3128P8DS7	FMAC 04.000 FGPC C91913 G	106.423622	2,195	2,336.18	2,336.18	2,336.18
Collateral			USD	USD	1.000	3128PBWE0	FMAC 04.000 FGPC J00645 G	5.026841	657	33.01	33.01	33.01
Collateral			USD	USD	1.000	3128PDNQ9	FMAC 04.000 FGPC J02199 G	2.433245	154	3.74	3.74	3.74
Collateral			USD	USD	1.000	3128PDZE3	FMAC 04.000 FGPC J02541 G	2.763205	1,372	37.91	37.91	37.91
Collateral			USD	USD	1.000	3128PECK2	FMAC 05.000 FGPC J02774 G	2.260221	67,860	1,533.79	1,533.79	1,533.79
Collateral			USD	USD	1.000	3128PL6V9	FMAC 05.500 FGPC J08984 G	1.471626	1,350	19.87	19.87	19.87
Collateral			USD	USD	1.000	3128PLDS8	FMAC 05.000 FGPC J08213 G	3.556307	1,027	36.51	36.51	36.51
Collateral			USD	USD	1.000	3128PMHC7	FMAC 06.500 FGPC J09227 G	23.717753	219	51.88	51.88	51.88
Collateral			USD	USD	1.000	3128PNA57	FMAC 04.000 FGPC J09928 G	8.027584	54,010	4,335.71	4,335.71	4,335.71
Collateral			USD	USD	1.000	3128PNAZ1	FMAC 04.500 FGPC J09924 G	19.472076	5,198	1,012.25	1,012.25	1,012.25
Collateral			USD	USD	1.000	3128PQCX7	FMAC 04.500 FGPC J10986 G	8.790858	10,759	945.82	945.82	945.82
Collateral			USD	USD	1.000	3128PQNP2	FMAC 04.000 FGPC J11298 G	19.460920	5,806	1,129.92	1,129.92	1,129.92
Collateral			USD	USD	1.000	3128PQZU8	FMAC 04.000 FGPC J11655 G	6.129743	773	47.38	47.38	47.38
Collateral			USD	USD	1.000	3128PR2X6	FMAC 04.000 FGPC J12590 G	18.103237	172	31.22	31.22	31.22
Collateral			USD	USD	1.000	3128PRL80	FMAC 04.000 FGPC J12151 G	7.261595	259	18.81	18.81	18.81
Collateral			USD	USD	1.000	3128PRS67	FMAC 04.000 FGPC J12341 G	1.620461	856	13.87	13.87	13.87
Collateral			USD	USD	1.000	3128PRUX5	FMAC 04.500 FGPC J12398 G	13.366148	18,175	2,429.31	2,429.31	2,429.31
Collateral			USD	USD	1.000	3128PRV71	FMAC 04.500 FGPC J12438 G	17.847324	223	39.81	39.81	39.81
Collateral			USD	USD	1.000	3128PRVX4	FMAC 04.000 FGPC J12430 G	19.040548	13,503	2,570.95	2,570.95	2,570.95
Collateral			USD	USD	1.000	3128PRXW4	FMAC 04.000 FGPC J12493 G	13.607635	259	35.25	35.25	35.25
Collateral			USD	USD	1.000	3128PS5B9	FMAC 03.500 FGPC J13542 G	16.132410	149	24.04	24.04	24.04
Collateral			USD	USD	1.000	3128PS6V4	FMAC 03.500 FGPC J13584 G	30.616111	122	37.21	37.21	37.21
Collateral			USD	USD	1.000	3128PSGE1	FMAC 04.000 FGPC J12897 G	6.654689	236	15.72	15.72	15.72
Collateral			USD	USD	1.000	3128PSGK7	FMAC 04.000 FGPC J12902 G	24.900604	4,321	1,075.91	1,075.91	1,075.91
Collateral			USD	USD	1.000	3128PSJY4	FMAC 04.500 FGPC J12979 G	25.102370	12,682	3,183.51	3,183.51	3,183.51



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Collateral			USD	USD	1.000	3128PST64	FMAC 03.500 FGPC J13273 G	16.176409	8,178	1,322.84	1,322.84	1,322.84
Collateral			USD	USD	1.000	3128PSV38	FMAC 03.500 FGPC J13334 G	9.483223	187	17.78	17.78	17.78
Collateral			USD	USD	1.000	3128PSWB9	FMAC 03.500 FGPC J13342 G	22.790129	4,321	984.72	984.72	984.72
Collateral			USD	USD	1.000	3128PSXK8	FMAC 03.500 FGPC J13382 G	18.125424	295	53.39	53.39	53.39
Collateral			USD	USD	1.000	3128PSY27	FMAC 03.500 FGPC J13429 G	11.790050	112	13.17	13.17	13.17
Collateral			USD	USD	1.000	3128PT4K8	FMAC 03.500 FGPC J14426 G	14.949546	435	65.04	65.04	65.04
Collateral			USD	USD	1.000	3128PTGQ2	FMAC 03.500 FGPC J13807 G	18.239142	272	49.64	49.64	49.64
Collateral			USD	USD	1.000	3128PU6Z0	FMAC 04.000 FGPC J15388 G	14.471459	3,233	467.86	467.86	467.86
Collateral			USD	USD	1.000	3128PUB84	FMAC 04.000 FGPC J14563 G	7.383810	313	23.11	23.11	23.11
Collateral			USD	USD	1.000	3128PUC83	FMAC 03.500 FGPC J14595 G	23.764723	252	59.88	59.88	59.88
Collateral			USD	USD	1.000	3128PUHD7	FMAC 04.500 FGPC J14728 G	21.011582	5,953	1,250.75	1,250.75	1,250.75
Collateral			USD	USD	1.000	3128PUTA0	FMAC 04.000 FGPC J15045 G	14.519634	258	37.39	37.39	37.39
Collateral			USD	USD	1.000	3128PV3P3	FMAC 03.500 FGPC J16206 G	36.560427	4,485	1,639.74	1,639.74	1,639.74
Collateral			USD	USD	1.000	3128PVQD5	FMAC 03.500 FGPC J15852 G	23.636708	65	15.32	15.32	15.32
Collateral			USD	USD	1.000	3128PVRK8	FMAC 03.500 FGPC J15890 G	29.281384	15,169	4,441.76	4,441.76	4,441.76
Collateral			USD	USD	1.000	3128PVV31	FMAC 03.500 FGPC J16034 G	51.083254	7,587	3,875.45	3,875.45	3,875.45
Collateral			USD	USD	1.000	3128PVX39	FMAC 03.500 FGPC J16098 G	20.808788	13	2.76	2.76	2.76
Collateral			USD	USD	1.000	3128PVX96	FMAC 03.500 FGPC J16104 G	43.110412	9,122	3,932.52	3,932.52	3,932.52
Collateral			USD	USD	1.000	3128PVXN5	FMAC 04.000 FGPC J16085 G	9.022203	32,223	2,907.24	2,907.24	2,907.24
Collateral			USD	USD	1.000	3128PWBW7	FMAC 03.500 FGPC J16353 G	24.033833	16	3.89	3.89	3.89
Collateral			USD	USD	1.000	3128PXJP2	FMAC 03.000 FGPC J17470 G	40.359855	6,022	2,430.58	2,430.58	2,430.58
Collateral			USD	USD	1.000	3128PYJE5	FMAC 03.500 FGPC J18361 G	39.945871	11,342	4,530.71	4,530.71	4,530.71
Collateral			USD	USD	1.000	3128PY Y57	FMAC 03.000 FGPC J18832 G	41.852850	54	22.60	22.60	22.60
Collateral			USD	USD	1.000	3128Q0ES2	FMAC 03.000 FGPC J19145 G	68.367581	2,701	1,846.27	1,846.27	1,846.27
Collateral			USD	USD	1.000	3128Q0WX1	FMAC 03.500 FGPC J19662 G	20.424677	14	2.77	2.77	2.77
Collateral			USD	USD	1.000	3128QGFQ0	FMAC FMAR 1N0175 G	5.182815	66,015	3,421.42	3,421.42	3,421.42
Collateral			USD	USD	1.000	3128QGKL5	FMAC FMAR 1N0299 G	7.672239	24,766	1,900.13	1,900.13	1,900.13
Collateral			USD	USD	1.000	3128RXAT1	FMAC 02.500 FGPC T50018 G	95.662812	2,831	2,707.89	2,707.89	2,707.89
Collateral			USD	USD	1.000	3128S3HT9	FMAC 03.500 FGPC T62042 G	100.633010	4,210	4,236.38	4,236.38	4,236.38
Collateral			USD	USD	1.000	3128UGPC5	FMAC FMAR 1B8168 G	5.550795	75,544	4,193.28	4,193.28	4,193.28
Collateral			USD	USD	1.000	3128UHDW2	FMAC FMAR 1B8766 G	26.562498	17,553	4,662.59	4,662.59	4,662.59
Collateral			USD	USD	1.000	3128UNB43	FMAC 07.000 FGPC H09059 G	0.811187	203	1.64	1.64	1.64
Collateral			USD	USD	1.000	3128UNC26	FMAC 05.500 FGPC H09089 G	3.801090	43,582	1,656.61	1,656.61	1,656.61
Collateral			USD	USD	1.000	3128UNDB5	FMAC 06.500 FGPC H09098 G	2.120801	2,943	62.42	62.42	62.42
Collateral			USD	USD	1.000	3128UNGCO	FMAC 05.500 FGPC H09195 G	9.651408	51,505	4,970.98	4,970.98	4,970.98
Collateral			USD	USD	1.000	3128UNGE6	FMAC 06.500 FGPC H09197 G	4.073787	538	21.92	21.92	21.92
Collateral			USD	USD	1.000	3128X55E4	FMAC FMZC GB 05/04/37 E4	30.195000	909,932	274,754.06	274,754.06	274,754.06



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Collateral			USD	USD	1.000	312902LX5	FMAC FMZC 12/17/2029 A	64.469000	213,183	137,437.10	137,437.10	137,437.10
Collateral			USD	USD	1.000	31290K3A5	FMAC 10.000 FMPC 555293 G	0.078496	1,380	1.08	1.08	1.08
Collateral			USD	USD	1.000	31290KZ44	FMAC 10.000 FMPC 555263 G	0.032117	23,953	7.69	7.69	7.69
Collateral			USD	USD	1.000	312929FV9	FMAC 05.500 FGPC A82880 G	2.277905	1,984	45.20	45.20	45.20
Collateral			USD	USD	1.000	312929KM3	FMAC 05.500 FGPC A83000 G	12.187196	154	18.79	18.79	18.79
Collateral			USD	USD	1.000	312929W57	FMAC 05.500 FGPC A83368 G	5.014453	374	18.77	18.77	18.77
Collateral			USD	USD	1.000	31292GM86	FMAC 08.500 FGPC C00383 G	0.174700	2,232	3.90	3.90	3.90
Collateral			USD	USD	1.000	31292GP26	FMAC 07.500 FGPC C00441 G	0.317000	3	0.01	0.01	0.01
Collateral			USD	USD	1.000	31292GSB3	FMAC 09.000 FGPC C00514 G	1.087058	1,459	15.86	15.86	15.86
Collateral			USD	USD	1.000	31292GSC1	FMAC 07.500 FGPC C00515 G	0.277487	2,462	6.83	6.83	6.83
Collateral			USD	USD	1.000	31292GXS0	FMAC 06.500 FGPC C00689 G	0.751821	151	1.14	1.14	1.14
Collateral			USD	USD	1.000	31292HCE2	FMAC 08.500 FGPC C00969 G	0.712125	6,798	48.41	48.41	48.41
Collateral			USD	USD	1.000	31292HCG7	FMAC 07.500 FGPC C00971 G	0.184661	756	1.40	1.40	1.40
Collateral			USD	USD	1.000	31292HD50	FMAC 07.500 FGPC C01024 G	0.206212	2,581	5.32	5.32	5.32
Collateral			USD	USD	1.000	31292HD68	FMAC 08.000 FGPC C01025 G	0.268650	540	1.45	1.45	1.45
Collateral			USD	USD	1.000	31292HDJ0	FMAC 08.000 FGPC C01005 G	0.178068	181	0.32	0.32	0.32
Collateral			USD	USD	1.000	31292HDP6	FMAC 08.500 FGPC C01010 G	0.285101	3,822	10.90	10.90	10.90
Collateral			USD	USD	1.000	31292HEE0	FMAC 07.500 FGPC C01033 G	0.322344	1,823	5.88	5.88	5.88
Collateral			USD	USD	1.000	31292HEX8	FMAC 07.500 FGPC C01050 G	0.237728	5,814	13.82	13.82	13.82
Collateral			USD	USD	1.000	31292HF33	FMAC 07.500 FGPC C01086 G	0.242101	3,949	9.56	9.56	9.56
Collateral			USD	USD	1.000	31292HFR0	FMAC 09.000 FGPC C01076 G	0.504980	270	1.36	1.36	1.36
Collateral			USD	USD	1.000	31292HFS8	FMAC 08.500 FGPC C01077 G	0.300385	1,331	4.00	4.00	4.00
Collateral			USD	USD	1.000	31292HG40	FMAC 06.500 FGPC C01119 G	0.717687	3,882	27.86	27.86	27.86
Collateral			USD	USD	1.000	31292HJU9	FMAC 07.000 FGPC C01175 G	0.300932	603	1.82	1.82	1.82
Collateral			USD	USD	1.000	31292HNNW0	FMAC 07.500 FGPC C01305 G	0.719019	774	5.56	5.56	5.56
Collateral			USD	USD	1.000	31292HS54	FMAC 05.000 FGPC C01440 G	5.369909	30	1.60	1.60	1.60
Collateral			USD	USD	1.000	31292HSF2	FMAC 05.500 FGPC C01418 G	2.162296	32,803	709.30	709.30	709.30
Collateral			USD	USD	1.000	31292HVC5	FMAC 06.000 FGPC C01511 G	3.414376	3,118	106.47	106.47	106.47
Collateral			USD	USD	1.000	31292HVVQ4	FMAC 05.000 FGPC C01523 G	4.645800	14	0.63	0.63	0.63
Collateral			USD	USD	1.000	31292HWJ9	FMAC 06.000 FGPC C01549 G	3.413369	250	8.53	8.53	8.53
Collateral			USD	USD	1.000	31292HYK4	FMAC 04.500 FGPC C01614 G	7.918000	19	1.50	1.50	1.50
Collateral			USD	USD	1.000	31292JBR0	FMAC 06.000 FGPC C01848 G	5.942400	14	0.80	0.80	0.80
Collateral			USD	USD	1.000	31292K2L0	FMAC 05.000 FGPC C03479 G	18.185620	135	24.56	24.56	24.56
Collateral			USD	USD	1.000	31292K2X4	FMAC 04.500 FGPC C03490 G	16.639024	25,520	4,246.24	4,246.24	4,246.24
Collateral			USD	USD	1.000	31292K5M5	FMAC 04.500 FGPC C03552 G	25.869772	8,102	2,095.84	2,095.84	2,095.84
Collateral			USD	USD	1.000	31292KZ59	FMAC 04.500 FGPC C03464 G	14.562412	46	6.69	6.69	6.69
Collateral			USD	USD	1.000	31292LDY8	FMAC 03.500 FGPC C03719 G	31.991800	14	4.32	4.32	4.32



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Collateral			USD	USD	1.000	31292LF91	FMAC 03.500 FGPC C03792 G	51.790231	35	18.18	18.18	18.18
Collateral			USD	USD	1.000	31292LFA8	FMAC 03.500 FGPC C03761 G	51.542443	62	32.06	32.06	32.06
Collateral			USD	USD	1.000	31292LGD1	FMAC 03.500 FGPC C03796 G	58.171333	16	9.43	9.43	9.43
Collateral			USD	USD	1.000	31292LGY5	FMAC 03.500 FGPC C03815 G	55.091344	86	47.61	47.61	47.61
Collateral			USD	USD	1.000	31292LHH1	FMAC 04.500 FGPC C03832 G	24.567491	267	65.69	65.69	65.69
Collateral			USD	USD	1.000	31292LPT6	FMAC 03.500 FGPC C04034 G	40.149400	270	108.42	108.42	108.42
Collateral			USD	USD	1.000	31292SA91	FMAC 03.500 FGPC C09032 G	66.785000	3	1.80	1.80	1.80
Collateral			USD	USD	1.000	31292SAN0	FMAC 03.000 FGPC C09013 G	67.540318	2,862	1,932.82	1,932.82	1,932.82
Collateral			USD	USD	1.000	31292SBC3	FMAC 03.000 FGPC C09035 G	72.066723	4,267	3,074.94	3,074.94	3,074.94
Collateral			USD	USD	1.000	31292SBY5	FMAC 04.000 FGPC C09055 G	50.880300	27	13.74	13.74	13.74
Collateral			USD	USD	1.000	31292SCD0	FMAC 03.500 FGPC C09068 G	68.505833	16	11.10	11.10	11.10
Collateral			USD	USD	1.000	312931EM6	FMAC 04.500 FGPC A84640 G	6.310641	15	0.93	0.93	0.93
Collateral			USD	USD	1.000	312931L30	FMAC 05.500 FGPC A84846 G	9.749922	2,890	281.81	281.81	281.81
Collateral			USD	USD	1.000	3129322D7	FMAC 04.500 FGPC A86172 G	5.965560	687	40.97	40.97	40.97
Collateral			USD	USD	1.000	312932LN4	FMAC 04.500 FGPC A85733 G	9.225150	54	4.98	4.98	4.98
Collateral			USD	USD	1.000	312932Z66	FMAC 04.500 FGPC A86165 G	4.162883	30,583	1,273.12	1,273.12	1,273.12
Collateral			USD	USD	1.000	312933AN4	FMAC 05.000 FGPC A86313 G	3.243654	5,219	169.29	169.29	169.29
Collateral			USD	USD	1.000	312933DC5	FMAC 04.500 FGPC A86399 G	9.956000	59	5.91	5.91	5.91
Collateral			USD	USD	1.000	312933GM0	FMAC 04.500 FGPC A86504 G	11.312792	16,999	1,923.11	1,923.11	1,923.11
Collateral			USD	USD	1.000	312933WS9	FMAC 05.500 FGPC A86957 G	5.571360	8,520	474.68	474.68	474.68
Collateral			USD	USD	1.000	312934M58	FMAC 05.000 FGPC A87580 G	12.388241	475	58.87	58.87	58.87
Collateral			USD	USD	1.000	312934XE7	FMAC 05.000 FGPC A87877 G	9.700259	10,802	1,047.82	1,047.82	1,047.82
Collateral			USD	USD	1.000	312935L98	FMAC 05.500 FGPC A88452 G	9.037590	2,434	219.95	219.95	219.95
Collateral			USD	USD	1.000	312935PE3	FMAC 04.500 FGPC A88521 G	16.179653	21	3.38	3.38	3.38
Collateral			USD	USD	1.000	312935S59	FMAC 05.000 FGPC A88640 G	31.651251	182	57.72	57.72	57.72
Collateral			USD	USD	1.000	312938F24	FMAC 04.500 FGPC A90185 G	12.806604	9,857	1,262.33	1,262.33	1,262.33
Collateral			USD	USD	1.000	312938JF1	FMAC 05.500 FGPC A90262 G	9.703400	1,101	106.81	106.81	106.81
Collateral			USD	USD	1.000	312938LF8	FMAC 05.500 FGPC A90326 G	25.435562	9,992	2,541.49	2,541.49	2,541.49
Collateral			USD	USD	1.000	312938R62	FMAC 04.500 FGPC A90509 G	29.239354	40	11.68	11.68	11.68
Collateral			USD	USD	1.000	312938SY0	FMAC 04.000 FGPC A90535 G	20.169619	6	1.23	1.23	1.23
Collateral			USD	USD	1.000	312938YE7	FMAC 04.500 FGPC A90709 G	30.365095	8,912	2,706.04	2,706.04	2,706.04
Collateral			USD	USD	1.000	3129393L3	FMAC 04.500 FGPC A91703 G	17.457122	47	8.23	8.23	8.23
Collateral			USD	USD	1.000	312939CG4	FMAC 04.500 FGPC A90971 G	17.382267	43	7.53	7.53	7.53
Collateral			USD	USD	1.000	312939HG9	FMAC 04.500 FGPC A91131 G	32.295610	5,137	1,659.12	1,659.12	1,659.12
Collateral			USD	USD	1.000	312939RG8	FMAC 05.000 FGPC A91387 G	19.316414	5,213	1,006.92	1,006.92	1,006.92
Collateral			USD	USD	1.000	31293BKM7	FMAC 06.500 FGPC C15700 G	0.107040	135	0.14	0.14	0.14
Collateral			USD	USD	1.000	31293Q2Y8	FMAC 06.500 FGPC C27091 G	0.570960	270	1.54	1.54	1.54



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Collateral			USD	USD	1.000	31293QH29	FMAC 06.000 FGPC C26548 G	1.589944	5,618	89.32	89.32	89.32
Collateral			USD	USD	1.000	31293YGV2	FMAC 07.500 FGPC C32912 G	0.283130	1,350	3.82	3.82	3.82
Collateral			USD	USD	1.000	312940D89	FMAC 04.500 FGPC A91927 G	17.195405	9,182	1,578.83	1,578.83	1,578.83
Collateral			USD	USD	1.000	312940EX3	FMAC 05.500 FGPC A91950 G	33.075553	5,401	1,786.41	1,786.41	1,786.41
Collateral			USD	USD	1.000	312940SK6	FMAC 04.500 FGPC A92322 G	19.148294	43	8.29	8.29	8.29
Collateral			USD	USD	1.000	312940XA2	FMAC 04.500 FGPC A92473 G	15.659824	50	7.85	7.85	7.85
Collateral			USD	USD	1.000	3129413N5	FMAC 04.500 FGPC A93505 G	16.697079	7,966	1,330.17	1,330.17	1,330.17
Collateral			USD	USD	1.000	312941B71	FMAC 04.500 FGPC A92762 G	21.222403	23,808	5,052.67	5,052.67	5,052.67
Collateral			USD	USD	1.000	312941KT3	FMAC 04.500 FGPC A93006 G	10.013357	38	3.79	3.79	3.79
Collateral			USD	USD	1.000	312941NJ2	FMAC 04.500 FGPC A93093 G	30.050624	3,281	985.99	985.99	985.99
Collateral			USD	USD	1.000	312941V79	FMAC 04.500 FGPC A93338 G	19.173033	51	9.77	9.77	9.77
Collateral			USD	USD	1.000	312941WJ2	FMAC 04.500 FGPC A93349 G	17.754677	35	6.18	6.18	6.18
Collateral			USD	USD	1.000	312941ZT7	FMAC 05.000 FGPC A93454 G	28.769140	5,333	1,534.40	1,534.40	1,534.40
Collateral			USD	USD	1.000	312942L86	FMAC 04.000 FGPC A93951 G	30.751643	38	11.63	11.63	11.63
Collateral			USD	USD	1.000	3129433D3	FMAC 04.000 FGPC A95296 G	51.903400	54	28.03	28.03	28.03
Collateral			USD	USD	1.000	312943DH3	FMAC 04.000 FGPC A94604 G	32.275976	29	9.24	9.24	9.24
Collateral			USD	USD	1.000	312943FK4	FMAC 04.000 FGPC A94670 G	10.135498	47	4.76	4.76	4.76
Collateral			USD	USD	1.000	312943UG6	FMAC 04.000 FGPC A95083 G	41.121645	33	13.45	13.45	13.45
Collateral			USD	USD	1.000	312944DJ7	FMAC 04.000 FGPC A95505 G	39.429286	19	7.45	7.45	7.45
Collateral			USD	USD	1.000	312944FQ9	FMAC 04.000 FGPC A95575 G	42.055000	5	2.27	2.27	2.27
Collateral			USD	USD	1.000	312944FW6	FMAC 04.000 FGPC A95581 G	26.114917	49	12.83	12.83	12.83
Collateral			USD	USD	1.000	312944MN8	FMAC 04.000 FGPC A95765 G	30.712042	65	19.91	19.91	19.91
Collateral			USD	USD	1.000	312944QN4	FMAC 04.000 FGPC A95861 G	28.918914	14	3.91	3.91	3.91
Collateral			USD	USD	1.000	3129455P9	FMAC 04.500 FGPC A97154 G	6.515707	27,349	1,781.99	1,781.99	1,781.99
Collateral			USD	USD	1.000	3129456E3	FMAC 05.000 FGPC A97169 G	37.125645	70	25.85	25.85	25.85
Collateral			USD	USD	1.000	312945LP1	FMAC 04.500 FGPC A96634 G	32.985609	114	37.45	37.45	37.45
Collateral			USD	USD	1.000	312945X29	FMAC 04.500 FGPC A96997 G	21.362534	22	4.71	4.71	4.71
Collateral			USD	USD	1.000	312945YQ5	FMAC 04.000 FGPC A97019 G	31.106391	62	19.32	19.32	19.32
Collateral			USD	USD	1.000	312945ZG6	FMAC 04.500 FGPC A97043 G	44.890501	5,536	2,485.15	2,485.15	2,485.15
Collateral			USD	USD	1.000	312946C79	FMAC 04.000 FGPC A97294 G	34.454064	6	1.93	1.93	1.93
Collateral			USD	USD	1.000	312946CW4	FMAC 04.000 FGPC A97285 G	20.608473	47	9.77	9.77	9.77
Collateral			USD	USD	1.000	312946EV4	FMAC 04.500 FGPC A97348 G	21.132604	120	25.35	25.35	25.35
Collateral			USD	USD	1.000	312946LG9	FMAC 04.500 FGPC A97527 G	10.005953	635	63.50	63.50	63.50
Collateral			USD	USD	1.000	312946P59	FMAC 04.000 FGPC A97644 G	33.083250	11	3.57	3.57	3.57
Collateral			USD	USD	1.000	312946V60	FMAC 04.500 FGPC A97837 G	21.033314	6,238	1,312.09	1,312.09	1,312.09
Collateral			USD	USD	1.000	312946ZG4	FMAC 05.000 FGPC A97943 G	34.423798	6,991	2,406.59	2,406.59	2,406.59
Collateral			USD	USD	1.000	31294B6K6	FMAC 07.500 FGPC C35374 G	0.458730	354	1.62	1.62	1.62



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Collateral			USD	USD	1.000	31294ERY7	FMAC 07.500 FGPC C37703 G	0.264670	1,743	4.61	4.61	4.61
Collateral			USD	USD	1.000	31294KG25	FMAC 05.500 FGPC E01117 G	0.009222	17,897	1.65	1.65	1.65
Collateral			USD	USD	1.000	31294KGJ8	FMAC 06.500 FGPC E01101 G	0.007553	3,144	0.24	0.24	0.24
Collateral			USD	USD	1.000	31294KHC2	FMAC 06.500 FGPC E01127 G	0.018355	18,104	3.32	3.32	3.32
Collateral			USD	USD	1.000	31294KHT5	FMAC 06.500 FGPC E01142 G	0.040987	210	0.09	0.09	0.09
Collateral			USD	USD	1.000	31294KJ55	FMAC 06.000 FGPC E01184 G	0.118294	275	0.33	0.33	0.33
Collateral			USD	USD	1.000	31294KJ63	FMAC 06.500 FGPC E01185 G	0.095022	771	0.73	0.73	0.73
Collateral			USD	USD	1.000	31294KKU8	FMAC 05.000 FGPC E01207 G	0.214473	9,392	20.14	20.14	20.14
Collateral			USD	USD	1.000	31294KL78	FMAC 05.000 FGPC E01250 G	0.397350	10,505	41.74	41.74	41.74
Collateral			USD	USD	1.000	31294KL86	FMAC 05.500 FGPC E01251 G	0.316515	4,051	12.82	12.82	12.82
Collateral			USD	USD	1.000	31294KM44	FMAC 05.500 FGPC E01279 G	0.451721	733	3.31	3.31	3.31
Collateral			USD	USD	1.000	31294KNZ4	FMAC 04.500 FGPC E01308 G	0.379155	147	0.56	0.56	0.56
Collateral			USD	USD	1.000	31294KP58	FMAC 04.500 FGPC E01344 G	0.897171	1,820	16.33	16.33	16.33
Collateral			USD	USD	1.000	31294KQ57	FMAC 04.000 FGPC E01376 G	1.343298	5,048	67.81	67.81	67.81
Collateral			USD	USD	1.000	31294KRH0	FMAC 04.000 FGPC E01388 G	1.649035	456	7.52	7.52	7.52
Collateral			USD	USD	1.000	31294KRW7	FMAC 04.000 FGPC E01401 G	1.400955	175,533	2,459.14	2,459.14	2,459.14
Collateral			USD	USD	1.000	31294KWC5	FMAC 04.000 FGPC E01543 G	1.962654	2,349	46.11	46.11	46.11
Collateral			USD	USD	1.000	31294KXK6	FMAC 06.000 FGPC E01582 G	1.321550	136	1.79	1.79	1.79
Collateral			USD	USD	1.000	31294KZM0	FMAC 05.500 FGPC E01648 G	3.261280	68	2.20	2.20	2.20
Collateral			USD	USD	1.000	31294LWP4	FMAC 04.500 FGPC E02454 G	2.114304	1,138	24.07	24.07	24.07
Collateral			USD	USD	1.000	31294MBC4	FMAC 03.500 FGPC E02735 G	14.053386	90	12.69	12.69	12.69
Collateral			USD	USD	1.000	31294MBQ3	FMAC 04.000 FGPC E02747 G	9.111973	698	63.57	63.57	63.57
Collateral			USD	USD	1.000	31294MCU3	FMAC 04.000 FGPC E02783 G	11.386127	399	45.43	45.43	45.43
Collateral			USD	USD	1.000	31294MGC9	FMAC 03.500 FGPC E02895 G	16.514916	29,706	4,905.85	4,905.85	4,905.85
Collateral			USD	USD	1.000	31294MGD7	FMAC 03.500 FGPC E02896 G	27.140747	3,943	1,070.23	1,070.23	1,070.23
Collateral			USD	USD	1.000	31294MHF1	FMAC 03.500 FGPC E02930 G	22.879078	602	137.66	137.66	137.66
Collateral			USD	USD	1.000	31294MMD0	FMAC 03.000 FGPC E03056 G	40.020820	9	3.43	3.43	3.43
Collateral			USD	USD	1.000	31295NBW7	FMAC FMAR 789053 G	0.648446	135,025	875.57	875.57	875.57
Collateral			USD	USD	1.000	31295W4T2	FMAC 09.000 FGPC A01734 G	0.024078	588	0.14	0.14	0.14
Collateral			USD	USD	1.000	31295WAX6	FMAC 08.500 FGPC A00922 G	0.000727	9,317	0.07	0.07	0.07
Collateral			USD	USD	1.000	31295WDW5	FMAC 09.000 FGPC A01017 G	0.024700	2,701	0.67	0.67	0.67
Collateral			USD	USD	1.000	31295WLS5	FMAC 09.500 FGPC A01237 G	0.099742	324	0.32	0.32	0.32
Collateral			USD	USD	1.000	3129622P7	FMAC 05.500 FGPC B10782 G	0.819879	84	0.69	0.69	0.69
Collateral			USD	USD	1.000	312962EA7	FMAC 03.500 FGPC B10129 G	2.278865	2,800	63.82	63.82	63.82
Collateral			USD	USD	1.000	312962QN6	FMAC 04.500 FGPC B10461 G	1.932080	599	11.58	11.58	11.58
Collateral			USD	USD	1.000	312962RD7	FMAC 04.500 FGPC B10484 G	2.044222	349	7.14	7.14	7.14
Collateral			USD	USD	1.000	312962WP4	FMAC 05.500 FGPC B10654 G	2.815628	355	9.99	9.99	9.99



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Collateral			USD	USD	1.000	312962ZL0	FMAC 05.500 FGPC B10747 G	1.400000	46	0.64	0.64	0.64
Collateral			USD	USD	1.000	312963J51	FMAC 05.000 FGPC B11184 G	1.188620	270	3.21	3.21	3.21
Collateral			USD	USD	1.000	312963NR8	FMAC 05.500 FGPC B11300 G	1.965708	65	1.27	1.27	1.27
Collateral			USD	USD	1.000	312965CV6	FMAC 04.000 FGPC B12784 G	2.305340	2,701	62.26	62.26	62.26
Collateral			USD	USD	1.000	312966EC4	FMAC 05.000 FGPC B13731 G	3.512159	915	32.15	32.15	32.15
Collateral			USD	USD	1.000	312966FG4	FMAC 04.000 FGPC B13767 G	3.128919	296	9.27	9.27	9.27
Collateral			USD	USD	1.000	312967MF6	FMAC 04.000 FGPC B14858 G	2.006093	810	16.25	16.25	16.25
Collateral			USD	USD	1.000	312967TU6	FMAC 04.000 FGPC B15063 G	2.218538	177	3.92	3.92	3.92
Collateral			USD	USD	1.000	312967V66	FMAC 04.000 FGPC B15137 G	2.153353	687	14.80	14.80	14.80
Collateral			USD	USD	1.000	312968D80	FMAC 05.500 FGPC B15527 G	1.317029	92	1.21	1.21	1.21
Collateral			USD	USD	1.000	312968D98	FMAC 05.500 FGPC B15528 G	1.027760	68	0.69	0.69	0.69
Collateral			USD	USD	1.000	312968JD3	FMAC 04.000 FGPC B15660 G	2.549810	248	6.33	6.33	6.33
Collateral			USD	USD	1.000	312968KJ8	FMAC 05.500 FGPC B15697 G	1.139983	967	11.02	11.02	11.02
Collateral			USD	USD	1.000	312968KS8	FMAC 05.000 FGPC B15705 G	2.391165	81	1.94	1.94	1.94
Collateral			USD	USD	1.000	312968US7	FMAC 05.500 FGPC B15993 G	2.268652	124	2.82	2.82	2.82
Collateral			USD	USD	1.000	312968W63	FMAC 05.000 FGPC B16069 G	1.251959	2,701	33.81	33.81	33.81
Collateral			USD	USD	1.000	312968WR7	FMAC 05.500 FGPC B16056 G	2.563143	19	0.48	0.48	0.48
Collateral			USD	USD	1.000	312969DP0	FMAC 05.000 FGPC B16410 G	0.814935	1,887	15.38	15.38	15.38
Collateral			USD	USD	1.000	31296JWA0	FMAC 04.500 FGPC A10641 G	4.055138	49	1.98	1.98	1.98
Collateral			USD	USD	1.000	31296L4U2	FMAC 05.500 FGPC A12635 G	6.966620	383	26.72	26.72	26.72
Collateral			USD	USD	1.000	31296LFT3	FMAC 05.500 FGPC A11978 G	2.072597	1,155	23.94	23.94	23.94
Collateral			USD	USD	1.000	31296LZL8	FMAC 05.500 FGPC A12547 G	6.814581	1,450	98.82	98.82	98.82
Collateral			USD	USD	1.000	31296MZ77	FMAC 06.500 FGPC A13466 G	4.651932	556	25.86	25.86	25.86
Collateral			USD	USD	1.000	31296NZY6	FMAC 05.500 FGPC A14359 G	9.165500	7,215	661.28	661.28	661.28
Collateral			USD	USD	1.000	31296PJN3	FMAC 05.500 FGPC A14769 G	4.899727	405	19.85	19.85	19.85
Collateral			USD	USD	1.000	31296PKJ0	FMAC 05.500 FGPC A14797 G	5.902223	1,499	88.46	88.46	88.46
Collateral			USD	USD	1.000	31296PXG2	FMAC 06.000 FGPC A15179 G	6.743428	783	52.81	52.81	52.81
Collateral			USD	USD	1.000	31296RFP8	FMAC 05.500 FGPC A16474 G	5.339791	853	45.57	45.57	45.57
Collateral			USD	USD	1.000	31296SAM8	FMAC 06.500 FGPC A17212 G	2.077220	270	5.61	5.61	5.61
Collateral			USD	USD	1.000	31296SM29	FMAC 05.500 FGPC A17577 G	5.151270	980	50.50	50.50	50.50
Collateral			USD	USD	1.000	31296TR89	FMAC 05.000 FGPC A18611 G	2.432650	2,466	60.00	60.00	60.00
Collateral			USD	USD	1.000	31296YJD6	FMAC 04.500 FGPC A22060 G	6.902493	399	27.52	27.52	27.52
Collateral			USD	USD	1.000	312970AW6	FMAC 04.000 FGPC B17221 G	3.113139	73	2.28	2.28	2.28
Collateral			USD	USD	1.000	31297APR9	FMAC 05.000 FGPC A23132 G	6.194753	24,750	1,533.21	1,533.21	1,533.21
Collateral			USD	USD	1.000	31297EMG8	FMAC 04.500 FGPC A26659 G	5.500462	176	9.66	9.66	9.66
Collateral			USD	USD	1.000	31297EP91	FMAC 05.000 FGPC A26748 G	2.563820	1,485	38.08	38.08	38.08
Collateral			USD	USD	1.000	31297GMP3	FMAC 05.000 FGPC A28466 G	6.990625	22	1.51	1.51	1.51



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Collateral			USD	USD	1.000	31297GWN7	FMAC 05.000 FGPC A28753 G	27.568713	4,864	1,340.85	1,340.85	1,340.85
Collateral			USD	USD	1.000	31297HSE0	FMAC 05.000 FGPC A29517 G	6.974040	65,352	4,557.69	4,557.69	4,557.69
Collateral			USD	USD	1.000	31297KVY5	FMAC 05.000 FGPC A30631 G	2.377333	24	0.58	0.58	0.58
Collateral			USD	USD	1.000	31297PHC8	FMAC 05.500 FGPC A33827 G	2.489687	2,185	54.41	54.41	54.41
Collateral			USD	USD	1.000	31297SA21	FMAC 05.000 FGPC A36325 G	5.304817	810	42.98	42.98	42.98
Collateral			USD	USD	1.000	31297TX57	FMAC 04.500 FGPC A37900 G	8.713243	278	24.24	24.24	24.24
Collateral			USD	USD	1.000	31297TYL1	FMAC 05.500 FGPC A37915 G	4.956586	4,100	203.22	203.22	203.22
Collateral			USD	USD	1.000	31297UBD1	FMAC 05.000 FGPC A38136 G	8.483305	554	46.99	46.99	46.99
Collateral			USD	USD	1.000	31297VGE2	FMAC 05.000 FGPC A39197 G	4.667637	82	3.81	3.81	3.81
Collateral			USD	USD	1.000	31297YT69	FMAC 07.500 FGPC C41473 G	0.135173	221	0.30	0.30	0.30
Collateral			USD	USD	1.000	31298A2T9	FMAC 07.500 FGPC C42586 G	2.687723	249	6.70	6.70	6.70
Collateral			USD	USD	1.000	31298AF57	FMAC 06.500 FGPC C41988 G	0.876362	1,194	10.46	10.46	10.46
Collateral			USD	USD	1.000	31298EL94	FMAC 06.500 FGPC C45752 G	0.399081	2,078	8.29	8.29	8.29
Collateral			USD	USD	1.000	31298FVZ2	FMAC 07.500 FGPC C46932 G	0.112769	6,269	7.07	7.07	7.07
Collateral			USD	USD	1.000	31298FWY4	FMAC 06.500 FGPC C46963 G	0.283422	2,824	8.00	8.00	8.00
Collateral			USD	USD	1.000	31298GCY4	FMAC 07.500 FGPC C47287 G	0.306016	3,359	10.28	10.28	10.28
Collateral			USD	USD	1.000	31298HQM3	FMAC 06.000 FGPC C48560 G	1.685956	3,849	64.89	64.89	64.89
Collateral			USD	USD	1.000	31298MB97	FMAC 06.500 FGPC C50964 G	0.375427	240	0.90	0.90	0.90
Collateral			USD	USD	1.000	31298SUY8	FMAC 07.500 FGPC C55999 G	0.242429	2,895	7.02	7.02	7.02
Collateral			USD	USD	1.000	31298T5H1	FMAC 07.000 FGPC C57148 G	3.340126	1,639	54.75	54.75	54.75
Collateral			USD	USD	1.000	31298VAV9	FMAC 07.500 FGPC C58120 G	0.529135	84	0.44	0.44	0.44
Collateral			USD	USD	1.000	31298YKF7	FMAC 06.000 FGPC C60294 G	0.478100	540	2.58	2.58	2.58
Collateral			USD	USD	1.000	31298YPC9	FMAC 08.000 FGPC C60419 G	0.214468	1,080	2.32	2.32	2.32
Collateral			USD	USD	1.000	31300M5J8	FMAC FMAR 849849 G	74.116529	138	102.08	102.08	102.08
Collateral			USD	USD	1.000	31301AA81	FMAC 05.500 FGPC K00031 G	5.367233	39,133	2,100.39	2,100.39	2,100.39
Collateral			USD	USD	1.000	31302PJR6	FMAC 05.500 FGPC K30272 G	9.560256	45,109	4,312.58	4,312.58	4,312.58
Collateral			USD	USD	1.000	31303AA71	FMAC 06.500 FGPC K39030 G	4.078844	40,828	1,665.29	1,665.29	1,665.29
Collateral			USD	USD	1.000	31303ABA3	FMAC 05.500 FGPC K39033 G	4.357573	91,444	3,984.74	3,984.74	3,984.74
Collateral			USD	USD	1.000	31306Y2E0	FMAC 03.500 FGPC J21673 G	60.533008	7,556	4,573.97	4,573.97	4,573.97
Collateral			USD	USD	1.000	31306Y2M2	FMAC 02.500 FGPC J21680 G	61.951559	4,260	2,638.85	2,638.85	2,638.85
Collateral			USD	USD	1.000	31307AEU2	FMAC 02.500 FGPC J21947 G	64.926268	3,470	2,253.14	2,253.14	2,253.14
Collateral			USD	USD	1.000	31307AEV0	FMAC 02.500 FGPC J21948 G	53.502290	5,695	3,046.76	3,046.76	3,046.76
Collateral			USD	USD	1.000	31307AKP6	FMAC 02.500 FGPC J22102 G	69.870908	4,115	2,875.09	2,875.09	2,875.09
Collateral			USD	USD	1.000	31307CG36	FMAC 02.500 FGPC J23818 G	63.959604	3,016	1,929.09	1,929.09	1,929.09
Collateral			USD	USD	1.000	31307CMU9	FMAC 02.500 FGPC J23971 G	50.156558	5,401	2,708.96	2,708.96	2,708.96
Collateral			USD	USD	1.000	31307DA71	FMAC 03.000 FGPC J24530 G	51.579867	60	30.77	30.77	30.77
Collateral			USD	USD	1.000	31307DBU9	FMAC 03.000 FGPC J24551 G	74.130730	5,578	4,135.20	4,135.20	4,135.20



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Collateral			USD	USD	1.000	31307DPV2	FMAC 03.500 FGPC J24936 G	65.927737	3,287	2,167.28	2,167.28	2,167.28
Collateral			USD	USD	1.000	31307DTS5	FMAC 03.500 FGPC J25061 G	47.203285	4,268	2,014.67	2,014.67	2,014.67
Collateral			USD	USD	1.000	31307DUR5	FMAC 03.000 FGPC J25092 G	74.365600	14	10.04	10.04	10.04
Collateral			USD	USD	1.000	31307EAB0	FMAC 03.000 FGPC J25402 G	62.580283	3,187	1,994.35	1,994.35	1,994.35
Collateral			USD	USD	1.000	31307EKL7	FMAC 02.500 FGPC J25699 G	66.123185	1,598	1,056.55	1,056.55	1,056.55
Collateral			USD	USD	1.000	31307ESX3	FMAC 03.500 FGPC J25934 G	64.731973	7,122	4,610.49	4,610.49	4,610.49
Collateral			USD	USD	1.000	31307ESZ8	FMAC 03.500 FGPC J25936 G	48.488131	8,132	3,943.16	3,943.16	3,943.16
Collateral			USD	USD	1.000	31307EYT5	FMAC 03.500 FGPC J26122 G	66.739953	7,547	5,036.77	5,036.77	5,036.77
Collateral			USD	USD	1.000	31307EZH0	FMAC 03.500 FGPC J26144 G	52.516536	3,488	1,831.60	1,831.60	1,831.60
Collateral			USD	USD	1.000	31307FUL3	FMAC 03.000 FGPC J26887 G	71.863136	64	45.80	45.80	45.80
Collateral			USD	USD	1.000	31307FVB4	FMAC 03.500 FGPC J26910 G	25.541989	149	38.16	38.16	38.16
Collateral			USD	USD	1.000	31307G4P1	FMAC 03.000 FGPC J28030 G	71.216499	5,210	3,710.11	3,710.11	3,710.11
Collateral			USD	USD	1.000	31307GKF5	FMAC 03.500 FGPC J27494 G	72.791229	3,334	2,426.68	2,426.68	2,426.68
Collateral			USD	USD	1.000	31307H6T9	FMAC 03.500 FGPC J28982 G	81.142765	5,094	4,133.36	4,133.36	4,133.36
Collateral			USD	USD	1.000	31307HDU8	FMAC 03.500 FGPC J28215 G	56.436409	4,312	2,433.70	2,433.70	2,433.70
Collateral			USD	USD	1.000	31307HLC9	FMAC 03.000 FGPC J28423 G	67.544073	4,043	2,730.87	2,730.87	2,730.87
Collateral			USD	USD	1.000	31307HYN1	FMAC 03.500 FGPC J28817 G	62.850286	7,183	4,514.71	4,514.71	4,514.71
Collateral			USD	USD	1.000	31307J7G2	FMAC 03.500 FGPC J29895 G	82.554732	4,466	3,686.53	3,686.53	3,686.53
Collateral			USD	USD	1.000	31307JY31	FMAC 03.500 FGPC J29730 G	88.744953	2,848	2,527.21	2,527.21	2,527.21
Collateral			USD	USD	1.000	31307KAR1	FMAC 03.500 FGPC J29916 G	63.146006	2,944	1,859.28	1,859.28	1,859.28
Collateral			USD	USD	1.000	31307LUW6	FMAC 03.500 FGPC J30597 G	93.308615	4,141	3,863.55	3,863.55	3,863.55
Collateral			USD	USD	1.000	31307M4M5	FMAC 02.500 FGPC J31728 G	81.294344	2,310	1,878.24	1,878.24	1,878.24
Collateral			USD	USD	1.000	31307MXG6	FMAC 03.500 FGPC J31579 G	82.988143	3,134	2,600.84	2,600.84	2,600.84
Collateral			USD	USD	1.000	31307MYZ3	FMAC 03.000 FGPC J31628 G	92.898839	2,798	2,599.46	2,599.46	2,599.46
Collateral			USD	USD	1.000	31307NMV3	FMAC 03.000 FGPC J32172 G	88.358270	5,002	4,419.56	4,419.56	4,419.56
Collateral			USD	USD	1.000	31307NVY7	FMAC 03.000 FGPC J32431 G	82.874745	3,482	2,885.52	2,885.52	2,885.52
Collateral			USD	USD	1.000	31307NWL4	FMAC 03.000 FGPC J32451 G	87.484939	3,369	2,947.43	2,947.43	2,947.43
Collateral			USD	USD	1.000	31307NY32	FMAC 03.500 FGPC J32530 G	84.698114	3,696	3,130.67	3,130.67	3,130.67
Collateral			USD	USD	1.000	31307PD48	FMAC 03.000 FGPC J32823 G	93.316816	3,434	3,204.64	3,204.64	3,204.64
Collateral			USD	USD	1.000	31307PDR7	FMAC 03.000 FGPC J32812 G	83.270181	5,129	4,271.29	4,271.29	4,271.29
Collateral			USD	USD	1.000	31307PG29	FMAC 03.000 FGPC J32917 G	96.118207	2,769	2,661.68	2,661.68	2,661.68
Collateral			USD	USD	1.000	31307PH77	FMAC 03.000 FGPC J32954 G	96.146075	2,982	2,866.80	2,866.80	2,866.80
Collateral			USD	USD	1.000	31307PLD9	FMAC 03.000 FGPC J33024 G	85.461378	5,883	5,027.46	5,027.46	5,027.46
Collateral			USD	USD	1.000	31307PLE7	FMAC 03.500 FGPC J33025 G	84.511218	2,858	2,415.39	2,415.39	2,415.39
Collateral			USD	USD	1.000	31307PLM9	FMAC 03.000 FGPC J33032 G	91.702663	5,351	4,907.23	4,907.23	4,907.23
Collateral			USD	USD	1.000	31307PN88	FMAC 03.000 FGPC J33115 G	96.638453	4,556	4,403.13	4,403.13	4,403.13
Collateral			USD	USD	1.000	31307PS26	FMAC 03.500 FGPC J33237 G	91.828043	3,370	3,094.83	3,094.83	3,094.83



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Collateral			USD	USD	1.000	31307PT66	FMAC 03.000 FGPC J33273 G	90.227795	5,368	4,843.60	4,843.60	4,843.60
Collateral			USD	USD	1.000	31307PTW9	FMAC 03.500 FGPC J33265 G	89.507215	2,731	2,444.38	2,444.38	2,444.38
Collateral			USD	USD	1.000	31307PYC7	FMAC 03.000 FGPC J33407 G	92.905747	54	50.20	50.20	50.20
Collateral			USD	USD	1.000	31307QKP1	FMAC 03.000 FGPC J33902 G	90.344709	5,089	4,597.56	4,597.56	4,597.56
Collateral			USD	USD	1.000	31307QMQ7	FMAC 03.000 FGPC J33967 G	97.837374	3,195	3,125.66	3,125.66	3,125.66
Collateral			USD	USD	1.000	31307QPC5	FMAC 03.500 FGPC J34019 G	100.657071	2,792	2,810.31	2,810.31	2,810.31
Collateral			USD	USD	1.000	31307QT98	FMAC 03.000 FGPC J34176 G	93.110353	4,014	3,737.32	3,737.32	3,737.32
Collateral			USD	USD	1.000	31307QUD7	FMAC 03.000 FGPC J34180 G	94.823935	537	509.05	509.05	509.05
Collateral			USD	USD	1.000	31307QYD3	FMAC 03.500 FGPC J34308 G	100.849814	3,019	3,045.12	3,045.12	3,045.12
Collateral			USD	USD	1.000	31307R6P5	FMAC 03.500 FGPC J35378 G	103.819938	3,557	3,692.47	3,692.47	3,692.47
Collateral			USD	USD	1.000	31307RWK7	FMAC 02.500 FGPC J35150 G	98.018453	3,831	3,754.79	3,754.79	3,754.79
Collateral			USD	USD	1.000	31307RZ40	FMAC 03.500 FGPC J35263 G	103.548864	2,770	2,867.96	2,867.96	2,867.96
Collateral			USD	USD	1.000	31307RZL2	FMAC 03.000 FGPC J35247 G	92.402329	4,265	3,940.55	3,940.55	3,940.55
Collateral			USD	USD	1.000	31307RZW8	FMAC 03.500 FGPC J35257 G	96.602614	2,881	2,782.75	2,782.75	2,782.75
Collateral			USD	USD	1.000	31307SPU1	FMAC 03.000 FGPC J35835 G	102.841967	4,081	4,196.53	4,196.53	4,196.53
Collateral			USD	USD	1.000	31307SSP9	FMAC 03.000 FGPC J35926 G	102.934767	4,432	4,561.93	4,561.93	4,561.93
Collateral			USD	USD	1.000	3130A3HF4	FHLB 1.125 FHLB 17 V4	100.300750	5,401	5,417.25	5,417.25	5,417.25
Collateral			USD	USD	1.000	3130A6G68	FHLB 0.84 FHLB 17 JA	100.302333	40,778	40,900.90	40,900.90	40,900.90
Collateral			USD	USD	1.000	3130A72J3	FHLB FHFR 01LI 01/17 KM	100.044189	67,513	67,542.45	67,542.45	67,542.45
Collateral			USD	USD	1.000	3130A8QA4	FHLB 2.74 FHOR 16-31 CG	93.223444	48,609	45,315.06	45,315.06	45,315.06
Collateral			USD	USD	1.000	3130A95D9	FHLB 2.78 FHOR 17-41 S	88.937333	59,411	52,838.65	52,838.65	52,838.65
Collateral			USD	USD	1.000	3130A9UZ2	FHLB 2.25 FHOR 17-26 NQ	94.171000	217,323	204,655.34	204,655.34	204,655.34
Collateral			USD	USD	1.000	31322Y6X4	FMAC 03.500 FGPC T65386 G	100.645092	1,404	1,413.32	1,413.32	1,413.32
Collateral			USD	USD	1.000	31322Y7D7	FMAC 04.000 FGPC T65392 G	103.386604	3,008	3,110.24	3,110.24	3,110.24
Collateral			USD	USD	1.000	31322Y7G0	FMAC 03.500 FGPC T65395 G	100.379812	1,687	1,693.24	1,693.24	1,693.24
Collateral			USD	USD	1.000	31322Y7K1	FMAC 03.000 FGPC T65398 G	98.352365	1,508	1,482.98	1,482.98	1,482.98
Collateral			USD	USD	1.000	3132FCBQ7	FMAC 04.000 FGPC Z40047 G	46.577197	109	50.62	50.62	50.62
Collateral			USD	USD	1.000	3132FCBV6	FMAC 03.500 FGPC Z40052 G	71.801000	5	3.88	3.88	3.88
Collateral			USD	USD	1.000	3132FEA76	FMAC 04.000 FGPC Z50030 G	30.964237	151	46.76	46.76	46.76
Collateral			USD	USD	1.000	3132FEAL5	FMAC 05.000 FGPC Z50011 G	4.840380	230	11.14	11.14	11.14
Collateral			USD	USD	1.000	3132FEAQ4	FMAC 04.000 FGPC Z50015 G	10.996012	89	9.83	9.83	9.83
Collateral			USD	USD	1.000	3132FGAG1	FMAC 05.000 FGPC Z60007 G	60.046502	69	41.18	41.18	41.18
Collateral			USD	USD	1.000	3132FGAQ9	FMAC 05.000 FGPC Z60015 G	70.030836	2,132	1,493.26	1,493.26	1,493.26
Collateral			USD	USD	1.000	3132G72Z7	FMAC 03.500 FGPC U80792 G	101.021547	2,857	2,885.98	2,885.98	2,885.98
Collateral			USD	USD	1.000	3132G73E3	FMAC 03.500 FGPC U80797 G	90.170450	3,050	2,750.32	2,750.32	2,750.32
Collateral			USD	USD	1.000	3132G7TJ4	FMAC 03.500 FGPC U80553 G	59.676529	5,401	3,223.13	3,223.13	3,223.13
Collateral			USD	USD	1.000	3132GCFB5	FMAC 03.000 FGPC U40287 G	24.450833	16,736	4,092.09	4,092.09	4,092.09



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Collateral			USD	USD	1.000	3132GD3F7	FMAC 04.000 FGPC Q00798 G	42.218750	54	22.80	22.80	22.80
Collateral			USD	USD	1.000	3132GD5K4	FMAC 04.500 FGPC Q00850 G	14.776364	346	51.12	51.12	51.12
Collateral			USD	USD	1.000	3132GDC67	FMAC 04.000 FGPC Q00093 G	36.575693	13	4.60	4.60	4.60
Collateral			USD	USD	1.000	3132GDEC2	FMAC 04.500 FGPC Q00131 G	21.652235	300	64.91	64.91	64.91
Collateral			USD	USD	1.000	3132GDHH8	FMAC 04.500 FGPC Q00232 G	19.585757	70	13.75	13.75	13.75
Collateral			USD	USD	1.000	3132GDKC5	FMAC 05.000 FGPC Q00291 G	23.614383	311	73.34	73.34	73.34
Collateral			USD	USD	1.000	3132GDPR7	FMAC 04.500 FGPC Q00432 G	38.853417	2,558	994.00	994.00	994.00
Collateral			USD	USD	1.000	3132GDYC0	FMAC 04.500 FGPC Q00707 G	7.342584	66	4.85	4.85	4.85
Collateral			USD	USD	1.000	3132GEK58	FMAC 04.500 FGPC Q01216 G	8.313100	107	8.86	8.86	8.86
Collateral			USD	USD	1.000	3132GELX6	FMAC 05.500 FGPC Q01242 G	21.078036	794	167.26	167.26	167.26
Collateral			USD	USD	1.000	3132GEQ37	FMAC 04.500 FGPC Q01374 G	14.749142	9,493	1,400.08	1,400.08	1,400.08
Collateral			USD	USD	1.000	3132GESE1	FMAC 04.500 FGPC Q01417 G	16.351153	121	19.82	19.82	19.82
Collateral			USD	USD	1.000	3132GETB6	FMAC 05.000 FGPC Q01446 G	47.528184	126	60.07	60.07	60.07
Collateral			USD	USD	1.000	3132GEYJ3	FMAC 04.500 FGPC Q01613 G	22.355183	14,313	3,199.62	3,199.62	3,199.62
Collateral			USD	USD	1.000	3132GF2X4	FMAC 04.500 FGPC Q02590 G	36.004379	33	11.99	11.99	11.99
Collateral			USD	USD	1.000	3132GF3H8	FMAC 04.000 FGPC Q02600 G	17.718400	27	4.78	4.78	4.78
Collateral			USD	USD	1.000	3132GF4J3	FMAC 04.000 FGPC Q02625 G	16.783286	19	3.17	3.17	3.17
Collateral			USD	USD	1.000	3132GF5U7	FMAC 04.000 FGPC Q02659 G	24.140261	124	29.99	29.99	29.99
Collateral			USD	USD	1.000	3132GF5Z6	FMAC 04.500 FGPC Q02664 G	22.198102	12,611	2,799.48	2,799.48	2,799.48
Collateral			USD	USD	1.000	3132GFAN7	FMAC 04.500 FGPC Q01813 G	32.606606	6,427	2,095.69	2,095.69	2,095.69
Collateral			USD	USD	1.000	3132GFCQ8	FMAC 04.500 FGPC Q01879 G	10.546250	83	8.79	8.79	8.79
Collateral			USD	USD	1.000	3132GFFX0	FMAC 04.500 FGPC Q01982 G	41.518300	4,726	1,962.11	1,962.11	1,962.11
Collateral			USD	USD	1.000	3132GFLR6	FMAC 04.500 FGPC Q02136 G	17.654003	43	7.60	7.60	7.60
Collateral			USD	USD	1.000	3132GFSN8	FMAC 04.000 FGPC Q02325 G	26.751727	30	7.95	7.95	7.95
Collateral			USD	USD	1.000	3132GFWH6	FMAC 04.500 FGPC Q02448 G	20.244149	59	11.94	11.94	11.94
Collateral			USD	USD	1.000	3132GGAW5	FMAC 04.000 FGPC Q02721 G	25.307231	183	46.39	46.39	46.39
Collateral			USD	USD	1.000	3132GGC29	FMAC 04.000 FGPC Q02789 G	41.436500	11	4.48	4.48	4.48
Collateral			USD	USD	1.000	3132GGCL7	FMAC 04.500 FGPC Q02775 G	52.355227	4,996	2,615.63	2,615.63	2,615.63
Collateral			USD	USD	1.000	3132GGEW1	FMAC 04.500 FGPC Q02849 G	13.693169	238	32.53	32.53	32.53
Collateral			USD	USD	1.000	3132GHAE3	FMAC 04.000 FGPC U50130 G	51.328707	9,332	4,789.99	4,789.99	4,789.99
Collateral			USD	USD	1.000	3132GJ4F3	FMAC 04.000 FGPC Q03822 G	25.827546	16	4.24	4.24	4.24
Collateral			USD	USD	1.000	3132GJCX5	FMAC 04.500 FGPC Q03086 G	23.630650	27	6.33	6.33	6.33
Collateral			USD	USD	1.000	3132GJSE0	FMAC 04.500 FGPC Q03517 G	24.940550	32	8.09	8.09	8.09
Collateral			USD	USD	1.000	3132GK2B1	FMAC 04.000 FGPC Q04670 G	29.214806	53	15.39	15.39	15.39
Collateral			USD	USD	1.000	3132GK2F2	FMAC 04.000 FGPC Q04674 G	37.578726	2,817	1,058.45	1,058.45	1,058.45
Collateral			USD	USD	1.000	3132GK5A0	FMAC 04.500 FGPC Q04741 G	43.953165	18	7.93	7.93	7.93
Collateral			USD	USD	1.000	3132GKC95	FMAC 04.000 FGPC Q03996 G	29.577328	51	15.09	15.09	15.09



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Collateral			USD	USD	1.000	3132GKDK9	FMAC 04.000 FGPC Q04006 G	22.234145	23	5.13	5.13	5.13
Collateral			USD	USD	1.000	3132GKJ80	FMAC 04.000 FGPC Q04187 G	50.930855	9,948	5,066.72	5,066.72	5,066.72
Collateral			USD	USD	1.000	3132GKXM3	FMAC 04.500 FGPC Q04584 G	49.207600	41	19.93	19.93	19.93
Collateral			USD	USD	1.000	3132GKXV3	FMAC 04.000 FGPC Q04592 G	28.644070	59	16.90	16.90	16.90
Collateral			USD	USD	1.000	3132GKYG5	FMAC 04.000 FGPC Q04611 G	57.759017	51	29.45	29.45	29.45
Collateral			USD	USD	1.000	3132GKZN9	FMAC 03.500 FGPC Q04649 G	37.664059	46	17.29	17.29	17.29
Collateral			USD	USD	1.000	3132GL5J9	FMAC 04.000 FGPC Q05649 G	31.510000	3	1.02	1.02	1.02
Collateral			USD	USD	1.000	3132GLAV6	FMAC 04.000 FGPC Q04820 G	31.365000	49	15.25	15.25	15.25
Collateral			USD	USD	1.000	3132GLDQ4	FMAC 03.500 FGPC Q04911 G	59.993545	59	35.64	35.64	35.64
Collateral			USD	USD	1.000	3132GLLK8	FMAC 05.000 FGPC Q05130 G	82.913928	2,767	2,294.33	2,294.33	2,294.33
Collateral			USD	USD	1.000	3132GLPS7	FMAC 03.500 FGPC Q05233 G	60.530077	1,971	1,193.27	1,193.27	1,193.27
Collateral			USD	USD	1.000	3132GLT20	FMAC 03.500 FGPC Q05369 G	50.119397	5,974	2,993.89	2,993.89	2,993.89
Collateral			USD	USD	1.000	3132GLWW0	FMAC 04.000 FGPC Q05461 G	24.606374	41	10.03	10.03	10.03
Collateral			USD	USD	1.000	3132GMCF7	FMAC 04.000 FGPC Q05770 G	33.703823	79	26.55	26.55	26.55
Collateral			USD	USD	1.000	3132GMCU4	FMAC 04.000 FGPC Q05783 G	33.694363	29	9.60	9.60	9.60
Collateral			USD	USD	1.000	3132GMFW7	FMAC 04.000 FGPC Q05881 G	38.472173	43	16.43	16.43	16.43
Collateral			USD	USD	1.000	3132GMFY3	FMAC 04.000 FGPC Q05883 G	28.957581	12	3.47	3.47	3.47
Collateral			USD	USD	1.000	3132GRZN4	FMAC 03.500 FGPC Q06749 G	51.097722	10	5.21	5.21	5.21
Collateral			USD	USD	1.000	3132GSBU2	FMAC 03.500 FGPC Q06951 G	52.638000	3	1.42	1.42	1.42
Collateral			USD	USD	1.000	3132GSTW9	FMAC 03.500 FGPC Q07465 G	55.667098	81	45.34	45.34	45.34
Collateral			USD	USD	1.000	3132GTH59	FMAC 03.500 FGPC Q08052 G	74.098533	41	30.02	30.02	30.02
Collateral			USD	USD	1.000	3132GUGL2	FMAC 03.500 FGPC Q08903 G	54.525000	5	2.94	2.94	2.94
Collateral			USD	USD	1.000	3132GUKK9	FMAC 03.500 FGPC Q08998 G	52.623161	9	4.54	4.54	4.54
Collateral			USD	USD	1.000	3132GUKM5	FMAC 03.500 FGPC Q09000 G	52.637417	65	34.12	34.12	34.12
Collateral			USD	USD	1.000	3132GUPV0	FMAC 04.500 FGPC Q09136 G	49.118348	3,886	1,908.78	1,908.78	1,908.78
Collateral			USD	USD	1.000	3132GVC26	FMAC 03.500 FGPC Q09689 G	56.396667	41	22.84	22.84	22.84
Collateral			USD	USD	1.000	3132GVJK9	FMAC 03.500 FGPC Q09866 G	63.047625	22	13.62	13.62	13.62
Collateral			USD	USD	1.000	3132GVKL5	FMAC 03.500 FGPC Q09899 G	67.529920	68	45.59	45.59	45.59
Collateral			USD	USD	1.000	3132GVNN8	FMAC 03.500 FGPC Q09997 G	48.396333	16	7.84	7.84	7.84
Collateral			USD	USD	1.000	3132H34N0	FMAC 03.500 FGPC U90829 G	53.424964	5,554	2,967.47	2,967.47	2,967.47
Collateral			USD	USD	1.000	3132H3CC5	FMAC 04.000 FGPC U90067 G	77.305081	2,701	2,087.63	2,087.63	2,087.63
Collateral			USD	USD	1.000	3132H3RV7	FMAC 03.500 FGPC U90500 G	66.089749	6,255	4,133.70	4,133.70	4,133.70
Collateral			USD	USD	1.000	3132H3UN1	FMAC 03.500 FGPC U90589 G	73.712289	5,059	3,729.11	3,729.11	3,729.11
Collateral			USD	USD	1.000	3132H3YW7	FMAC 03.500 FGPC U90725 G	78.062806	6,076	4,743.20	4,743.20	4,743.20
Collateral			USD	USD	1.000	3132HBPX7	FMAC 03.500 FGPC U91438 G	51.564658	5,599	2,887.26	2,887.26	2,887.26
Collateral			USD	USD	1.000	3132HBVM4	FMAC 03.500 FGPC U91620 G	60.286515	6,064	3,655.85	3,655.85	3,655.85
Collateral			USD	USD	1.000	3132HL3F8	FMAC 03.500 FGPC Q10798 G	54.849024	11	5.99	5.99	5.99


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Collateral			USD	USD	1.000	3132HLFJ7	FMAC 04.000 FGPC Q10169 G	96.848512	42	40.26	40.26	40.26
Collateral			USD	USD	1.000	3132HMF48	FMAC 04.000 FGPC Q11087 G	56.246758	1,872	1,052.89	1,052.89	1,052.89
Collateral			USD	USD	1.000	3132HMG9C	FMAC 03.500 FGPC Q11095 G	61.584200	14	8.32	8.32	8.32
Collateral			USD	USD	1.000	3132HMGH8	FMAC 03.500 FGPC Q11100 G	63.415147	1,620	1,027.52	1,027.52	1,027.52
Collateral			USD	USD	1.000	3132HMK91	FMAC 03.500 FGPC Q11220 G	58.994400	68	39.83	39.83	39.83
Collateral			USD	USD	1.000	3132HMLL3	FMAC 03.500 FGPC Q11231 G	53.779330	30	16.01	16.01	16.01
Collateral			USD	USD	1.000	3132HMWG2	FMAC 03.500 FGPC Q11547 G	59.086850	54	31.91	31.91	31.91
Collateral			USD	USD	1.000	3132HNDN6	FMAC 03.500 FGPC Q11909 G	48.080164	26	12.36	12.36	12.36
Collateral			USD	USD	1.000	3132HNEB1	FMAC 03.000 FGPC Q11930 G	58.853040	68	39.73	39.73	39.73
Collateral			USD	USD	1.000	3132HNMK2	FMAC 03.500 FGPC Q12162 G	63.464361	35	22.00	22.00	22.00
Collateral			USD	USD	1.000	3132HNSX8	FMAC 03.000 FGPC Q12334 G	89.095017	2,701	2,406.01	2,406.01	2,406.01
Collateral			USD	USD	1.000	3132HPDD3	FMAC 03.000 FGPC Q12800 G	74.180982	12	8.93	8.93	8.93
Collateral			USD	USD	1.000	3132HPMF8	FMAC 03.000 FGPC Q13058 G	49.549612	81	40.17	40.17	40.17
Collateral			USD	USD	1.000	3132HQ6D9	FMAC 03.000 FGPC Q14468 G	69.619714	1,763	1,227.69	1,227.69	1,227.69
Collateral			USD	USD	1.000	3132HQN65	FMAC 03.000 FGPC Q14013 G	73.960706	87	64.61	64.61	64.61
Collateral			USD	USD	1.000	3132HQP65	FMAC 03.000 FGPC Q14029 G	69.737853	2,637	1,838.65	1,838.65	1,838.65
Collateral			USD	USD	1.000	3132HQPX6	FMAC 03.000 FGPC Q14281 G	70.207096	1,758	1,234.15	1,234.15	1,234.15
Collateral			USD	USD	1.000	3132HRD98	FMAC 03.000 FGPC Q14628 G	69.031533	4,258	2,939.40	2,939.40	2,939.40
Collateral			USD	USD	1.000	3132HRGL8	FMAC 03.000 FGPC Q14703 G	59.922272	82	49.05	49.05	49.05
Collateral			USD	USD	1.000	3132HRLF5	FMAC 03.500 FGPC Q14826 G	54.768123	42	22.81	22.81	22.81
Collateral			USD	USD	1.000	3132HRRT9	FMAC 03.500 FGPC Q14998 G	57.989446	2,701	1,566.01	1,566.01	1,566.01
Collateral			USD	USD	1.000	3132HSQ68	FMAC 03.500 FGPC U51077 G	84.971292	3,507	2,980.35	2,980.35	2,980.35
Collateral			USD	USD	1.000	3132HSTZ1	FMAC 03.500 FGPC U51168 G	98.215317	3,737	3,670.61	3,670.61	3,670.61
Collateral			USD	USD	1.000	3132HSV47	FMAC 03.500 FGPC U51235 G	100.917525	3,814	3,849.42	3,849.42	3,849.42
Collateral			USD	USD	1.000	3132HSWC8	FMAC 03.500 FGPC U51243 G	101.802196	2,872	2,924.09	2,924.09	2,924.09
Collateral			USD	USD	1.000	3132J2KF9	FMAC 03.500 FGPC K90294 G	70.095230	2,824	1,979.45	1,979.45	1,979.45
Collateral			USD	USD	1.000	3132J2LV3	FMAC 03.500 FGPC K90340 G	69.579061	2,890	2,010.74	2,010.74	2,010.74
Collateral			USD	USD	1.000	3132J4DY2	FMAC 05.500 FGPC G30818 G	81.886249	4,842	3,964.64	3,964.64	3,964.64
Collateral			USD	USD	1.000	3132J4EL9	FMAC 05.000 FGPC G30838 G	82.596685	5,988	4,946.22	4,946.22	4,946.22
Collateral			USD	USD	1.000	3132J4JB6	FMAC 05.000 FGPC G30957 G	103.117599	4,533	4,673.91	4,673.91	4,673.91
Collateral			USD	USD	1.000	3132J63P7	FMAC 03.500 FGPC Q15805 G	72.184128	2,560	1,847.97	1,847.97	1,847.97
Collateral			USD	USD	1.000	3132J67M0	FMAC 03.500 FGPC Q15899 G	62.401194	35	22.01	22.01	22.01
Collateral			USD	USD	1.000	3132J6P32	FMAC 03.000 FGPC Q15441 G	73.510212	4,051	2,977.72	2,977.72	2,977.72
Collateral			USD	USD	1.000	3132J6WD2	FMAC 03.000 FGPC Q15643 G	74.833428	2,701	2,020.88	2,020.88	2,020.88
Collateral			USD	USD	1.000	3132J7EK4	FMAC 03.000 FGPC Q16037 G	74.370448	1,667	1,239.96	1,239.96	1,239.96
Collateral			USD	USD	1.000	3132J7GU0	FMAC 03.000 FGPC Q16110 G	61.078546	8,054	4,919.21	4,919.21	4,919.21
Collateral			USD	USD	1.000	3132J7RQ7	FMAC 03.000 FGPC Q16394 G	61.595639	5,105	3,144.23	3,144.23	3,144.23



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Collateral			USD	USD	1.000	3132J7YR7	FMAC 03.500 FGPC Q16619 G	69.401714	19	13.12	13.12	13.12
Collateral			USD	USD	1.000	3132J7ZJ4	FMAC 03.500 FGPC Q16644 G	75.519500	22	16.32	16.32	16.32
Collateral			USD	USD	1.000	3132J8K82	FMAC 04.000 FGPC Q17118 G	66.801890	5,588	3,733.09	3,733.09	3,733.09
Collateral			USD	USD	1.000	3132J8TV2	FMAC 03.000 FGPC Q17363 G	72.757548	2,349	1,709.39	1,709.39	1,709.39
Collateral			USD	USD	1.000	3132J9GX0	FMAC 03.000 FGPC Q17913 G	74.879711	2,705	2,025.52	2,025.52	2,025.52
Collateral			USD	USD	1.000	3132J9LT3	FMAC 03.000 FGPC Q18037 G	84.011116	4,504	3,783.77	3,783.77	3,783.77
Collateral			USD	USD	1.000	3132JA2S3	FMAC 03.500 FGPC Q19384 G	72.185700	27	19.49	19.49	19.49
Collateral			USD	USD	1.000	3132JBDV2	FMAC 04.000 FGPC Q19615 G	76.387397	2,905	2,219.40	2,219.40	2,219.40
Collateral			USD	USD	1.000	3132JM6W4	FMAC 04.000 FGPC Q20885 G	72.153626	5,723	4,129.27	4,129.27	4,129.27
Collateral			USD	USD	1.000	3132JMHS1	FMAC 03.500 FGPC Q20241 G	63.952667	8	5.18	5.18	5.18
Collateral			USD	USD	1.000	3132JMHX0	FMAC 03.000 FGPC Q20246 G	86.186498	2,695	2,322.95	2,322.95	2,322.95
Collateral			USD	USD	1.000	3132JMWV7	FMAC 04.500 FGPC Q20660 G	56.220000	3	1.52	1.52	1.52
Collateral			USD	USD	1.000	3132JNTX5	FMAC 03.500 FGPC Q21466 G	90.723000	14	12.25	12.25	12.25
Collateral			USD	USD	1.000	3132JNVX2	FMAC 04.000 FGPC Q21530 G	73.978750	11	7.99	7.99	7.99
Collateral			USD	USD	1.000	3132JNZ26	FMAC 03.500 FGPC Q21661 G	68.180600	54	36.82	36.82	36.82
Collateral			USD	USD	1.000	3132JQE48	FMAC 04.500 FGPC Q22855 G	49.392223	11	5.56	5.56	5.56
Collateral			USD	USD	1.000	3132KSGW8	FMAC 04.000 FGPC V70213 G	65.498221	7,331	4,801.90	4,801.90	4,801.90
Collateral			USD	USD	1.000	3132L5AE3	FMAC 03.000 FGPC V80005 G	71.806056	1,883	1,351.97	1,351.97	1,351.97
Collateral			USD	USD	1.000	3132L5AF0	FMAC 03.000 FGPC V80006 G	71.992864	6,616	4,763.22	4,763.22	4,763.22
Collateral			USD	USD	1.000	3132L5B44	FMAC 03.000 FGPC V80059 G	71.952308	2,025	1,457.31	1,457.31	1,457.31
Collateral			USD	USD	1.000	3132L5FG3	FMAC 03.000 FGPC V80167 G	73.713732	3,860	2,845.31	2,845.31	2,845.31
Collateral			USD	USD	1.000	3132L6CK5	FMAC 04.500 FGPC V80974 G	62.834618	31	19.60	19.60	19.60
Collateral			USD	USD	1.000	3132L7F79	FMAC 04.000 FGPC V81990 G	85.615563	1,500	1,283.97	1,283.97	1,283.97
Collateral			USD	USD	1.000	3132L7H36	FMAC 04.500 FGPC V82050 G	84.066578	5,432	4,566.52	4,566.52	4,566.52
Collateral			USD	USD	1.000	3132LMD60	FMAC 04.000 FGPC K91125 G	69.842590	6,752	4,715.97	4,715.97	4,715.97
Collateral			USD	USD	1.000	3132LMHC3	FMAC 04.000 FGPC K91227 G	67.322599	6,510	4,382.93	4,382.93	4,382.93
Collateral			USD	USD	1.000	3132LMRF5	FMAC 04.000 FGPC K91486 G	38.142670	2,742	1,045.88	1,045.88	1,045.88
Collateral			USD	USD	1.000	3132LMRX6	FMAC 04.000 FGPC K91502 G	69.545454	3,227	2,244.10	2,244.10	2,244.10
Collateral			USD	USD	1.000	3132LMTT3	FMAC 04.000 FGPC K91562 G	57.494196	2,987	1,717.50	1,717.50	1,717.50
Collateral			USD	USD	1.000	3132LMTV8	FMAC 04.000 FGPC K91564 G	95.935707	3,102	2,975.59	2,975.59	2,975.59
Collateral			USD	USD	1.000	3132LMTY2	FMAC 04.000 FGPC K91567 G	69.253828	3,012	2,086.19	2,086.19	2,086.19
Collateral			USD	USD	1.000	3132LMXT8	FMAC 04.000 FGPC K91690 G	54.223306	3,071	1,665.06	1,665.06	1,665.06
Collateral			USD	USD	1.000	3132LNP99	FMAC 04.000 FGPC K92348 G	93.961053	4,018	3,775.72	3,775.72	3,775.72
Collateral			USD	USD	1.000	3132LPSJ9	FMAC 03.000 FGPC K93321 G	93.513045	4,277	3,999.88	3,999.88	3,999.88
Collateral			USD	USD	1.000	3132M33B1	FMAC 04.000 FGPC Q23794 G	69.914029	4,043	2,826.84	2,826.84	2,826.84
Collateral			USD	USD	1.000	3132M3CB1	FMAC 04.500 FGPC Q23066 G	32.518790	2,992	972.98	972.98	972.98
Collateral			USD	USD	1.000	3132M3J24	FMAC 04.500 FGPC Q23281 G	70.899176	2,177	1,543.56	1,543.56	1,543.56



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Collateral			USD	USD	1.000	3132M3QN0	FMAC 04.500 FGPC Q23461 G	44.103239	19	8.24	8.24	8.24
Collateral			USD	USD	1.000	3132M3RS8	FMAC 04.000 FGPC Q23497 G	26.184224	5	1.42	1.42	1.42
Collateral			USD	USD	1.000	3132M3VZ7	FMAC 04.000 FGPC Q23632 G	61.866165	32	19.52	19.52	19.52
Collateral			USD	USD	1.000	3132M3WH6	FMAC 04.500 FGPC Q23648 G	69.171216	5,941	4,109.54	4,109.54	4,109.54
Collateral			USD	USD	1.000	3132M4M51	FMAC 04.500 FGPC Q24280 G	46.257951	33	15.20	15.20	15.20
Collateral			USD	USD	1.000	3132M4R23	FMAC 04.500 FGPC Q24405 G	69.636113	10	6.81	6.81	6.81
Collateral			USD	USD	1.000	3132M56Q0	FMAC 03.500 FGPC Q25679 G	77.372885	5,401	4,178.92	4,178.92	4,178.92
Collateral			USD	USD	1.000	3132M5KQ4	FMAC 04.000 FGPC Q25103 G	49.395451	7	3.64	3.64	3.64
Collateral			USD	USD	1.000	3132M6D56	FMAC 03.500 FGPC Q25824 G	80.271107	3,270	2,625.11	2,625.11	2,625.11
Collateral			USD	USD	1.000	3132M6EC0	FMAC 04.500 FGPC Q25831 G	75.210376	3,684	2,770.62	2,770.62	2,770.62
Collateral			USD	USD	1.000	3132M6EW6	FMAC 04.500 FGPC Q25849 G	24.804932	22	5.46	5.46	5.46
Collateral			USD	USD	1.000	3132M6HR4	FMAC 03.500 FGPC Q25940 G	91.716273	30	27.24	27.24	27.24
Collateral			USD	USD	1.000	3132M6PZ7	FMAC 04.000 FGPC Q26140 G	69.778300	27	18.84	18.84	18.84
Collateral			USD	USD	1.000	3132M6SE1	FMAC 04.500 FGPC Q26217 G	77.984129	3,409	2,658.16	2,658.16	2,658.16
Collateral			USD	USD	1.000	3132M7CA4	FMAC 04.500 FGPC Q26665 G	58.780000	3	1.59	1.59	1.59
Collateral			USD	USD	1.000	3132M7F37	FMAC 04.000 FGPC Q26786 G	57.627000	3	1.56	1.56	1.56
Collateral			USD	USD	1.000	3132M7PF9	FMAC 04.500 FGPC Q27022 G	82.023517	2,788	2,286.48	2,286.48	2,286.48
Collateral			USD	USD	1.000	3132M7QV3	FMAC 04.000 FGPC Q27068 G	59.611553	24	14.58	14.58	14.58
Collateral			USD	USD	1.000	3132M7RF7	FMAC 04.500 FGPC Q27086 G	91.329967	4,796	4,380.46	4,380.46	4,380.46
Collateral			USD	USD	1.000	3132M7TG3	FMAC 04.000 FGPC Q27151 G	73.104704	84	61.28	61.28	61.28
Collateral			USD	USD	1.000	3132M86E1	FMAC 04.000 FGPC Q28369 G	77.603000	3	2.10	2.10	2.10
Collateral			USD	USD	1.000	3132M8DQ6	FMAC 04.000 FGPC Q27611 G	85.215010	5,044	4,298.07	4,298.07	4,298.07
Collateral			USD	USD	1.000	3132M8F50	FMAC 04.500 FGPC Q27688 G	73.410350	3,680	2,701.46	2,701.46	2,701.46
Collateral			USD	USD	1.000	3132M9B29	FMAC 03.500 FGPC Q28457 G	75.598000	5	4.08	4.08	4.08
Collateral			USD	USD	1.000	3132M9TT1	FMAC 04.000 FGPC Q28962 G	60.547109	24	14.82	14.82	14.82
Collateral			USD	USD	1.000	3132MALT6	FMAC 04.500 FGPC Q29638 G	44.314844	3,861	1,711.07	1,711.07	1,711.07
Collateral			USD	USD	1.000	3132MALY5	FMAC 03.500 FGPC Q29643 G	84.562193	2,701	2,283.61	2,283.61	2,283.61
Collateral			USD	USD	1.000	3132MQME3	FMAC 03.000 FGPC U64957 G	98.817783	4,832	4,774.48	4,774.48	4,774.48
Collateral			USD	USD	1.000	3132QL2Y8	FMAC 03.500 FGPC Q30790 G	81.488000	5	4.40	4.40	4.40
Collateral			USD	USD	1.000	3132QL6E8	FMAC 03.500 FGPC Q30868 G	82.465067	41	33.40	33.40	33.40
Collateral			USD	USD	1.000	3132QLRS4	FMAC 04.500 FGPC Q30496 G	79.090056	5,583	4,415.75	4,415.75	4,415.75
Collateral			USD	USD	1.000	3132QLSG9	FMAC 04.000 FGPC Q30518 G	69.929000	3	1.89	1.89	1.89
Collateral			USD	USD	1.000	3132QM6F3	FMAC 04.000 FGPC Q31769 G	79.207637	1,742	1,379.66	1,379.66	1,379.66
Collateral			USD	USD	1.000	3132QMYR6	FMAC 03.000 FGPC Q31619 G	88.221840	2,241	1,977.42	1,977.42	1,977.42
Collateral			USD	USD	1.000	3132QNCA5	FMAC 05.000 FGPC Q31864 G	63.939125	69	43.91	43.91	43.91
Collateral			USD	USD	1.000	3132QNDS5	FMAC 03.500 FGPC Q31912 G	83.711382	145	121.67	121.67	121.67
Collateral			USD	USD	1.000	3132QP3A0	FMAC 03.500 FGPC Q33492 G	90.082623	3,241	2,919.22	2,919.22	2,919.22



Time Warner Inc Master Pension Trust

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Collateral			USD	USD	1.000	3132QPBX1	FMAC 03.000 FGPC Q32753 G	85.631668	3,034	2,598.07	2,598.07	2,598.07
Collateral			USD	USD	1.000	3132QQ4P4	FMAC 04.000 FGPC Q34429 G	67.428084	2,246	1,514.55	1,514.55	1,514.55
Collateral			USD	USD	1.000	3132QQTV4	FMAC 03.500 FGPC Q34163 G	93.488291	2,771	2,590.30	2,590.30	2,590.30
Collateral			USD	USD	1.000	3132QRDS6	FMAC 03.000 FGPC Q34612 G	95.971321	339	325.60	325.60	325.60
Collateral			USD	USD	1.000	3132QRLN8	FMAC 03.500 FGPC Q34832 G	78.582360	68	53.05	53.05	53.05
Collateral			USD	USD	1.000	3132QSGY8	FMAC 03.500 FGPC Q35614 G	90.399400	14	12.21	12.21	12.21
Collateral			USD	USD	1.000	3132QSR34	FMAC 03.500 FGPC Q35905 G	90.345800	14	12.20	12.20	12.20
Collateral			USD	USD	1.000	3132QTA48	FMAC 04.000 FGPC Q36326 G	93.280905	3,314	3,091.19	3,091.19	3,091.19
Collateral			USD	USD	1.000	3132QTAC0	FMAC 03.500 FGPC Q36302 G	95.392600	14	12.88	12.88	12.88
Collateral			USD	USD	1.000	3132QTNR3	FMAC 04.000 FGPC Q36699 G	80.279852	5,390	4,326.70	4,326.70	4,326.70
Collateral			USD	USD	1.000	3132QTSC1	FMAC 04.000 FGPC Q36814 G	78.399888	1,186	929.45	929.45	929.45
Collateral			USD	USD	1.000	3132QU3A9	FMAC 04.000 FGPC Q37992 G	83.092201	4,569	3,796.19	3,796.19	3,796.19
Collateral			USD	USD	1.000	3132QU4N0	FMAC 04.000 FGPC Q38028 G	95.324291	2,362	2,251.79	2,251.79	2,251.79
Collateral			USD	USD	1.000	3132QUPM9	FMAC 04.000 FGPC Q37627 G	103.087674	2,576	2,655.45	2,655.45	2,655.45
Collateral			USD	USD	1.000	3132QUZV8	FMAC 04.000 FGPC Q37955 G	100.238057	47	47.09	47.09	47.09
Collateral			USD	USD	1.000	3132QUZX4	FMAC 04.000 FGPC Q37957 G	98.083666	61	59.71	59.71	59.71
Collateral			USD	USD	1.000	3132QV4V0	FMAC 04.000 FGPC Q38935 G	104.034025	2,823	2,937.31	2,937.31	2,937.31
Collateral			USD	USD	1.000	3132QV6D8	FMAC 04.500 FGPC Q38967 G	95.703409	3,334	3,190.93	3,190.93	3,190.93
Collateral			USD	USD	1.000	3132QVC25	FMAC 04.000 FGPC Q38188 G	87.880649	3,051	2,680.89	2,680.89	2,680.89
Collateral			USD	USD	1.000	3132QVVC2	FMAC 04.500 FGPC Q38710 G	79.559760	3,871	3,079.80	3,079.80	3,079.80
Collateral			USD	USD	1.000	3132QW2A6	FMAC 04.500 FGPC Q39768 G	106.666036	2,723	2,904.62	2,904.62	2,904.62
Collateral			USD	USD	1.000	3132QWAY5	FMAC 04.000 FGPC Q39022 G	104.552519	3,021	3,158.69	3,158.69	3,158.69
Collateral			USD	USD	1.000	3132QWLG2	FMAC 04.500 FGPC Q39326 G	107.788752	4,059	4,374.70	4,374.70	4,374.70
Collateral			USD	USD	1.000	3132QWLP2	FMAC 04.500 FGPC Q39333 G	88.757511	4,472	3,969.66	3,969.66	3,969.66
Collateral			USD	USD	1.000	3132QWM48	FMAC 04.500 FGPC Q39378 G	85.514049	74	62.88	62.88	62.88
Collateral			USD	USD	1.000	3132QWQP7	FMAC 04.000 FGPC Q39461 G	95.429871	3,077	2,936.21	2,936.21	2,936.21
Collateral			USD	USD	1.000	3132QWUH0	FMAC 04.500 FGPC Q39583 G	104.592226	3,666	3,834.15	3,834.15	3,834.15
Collateral			USD	USD	1.000	3132WD3P7	FMAC 03.000 FGPC Q40805 G	98.279674	4,326	4,251.90	4,251.90	4,251.90
Collateral			USD	USD	1.000	3132WDG40	FMAC 04.000 FGPC Q40218 G	104.933074	3,770	3,956.02	3,956.02	3,956.02
Collateral			USD	USD	1.000	3132WDHS6	FMAC 04.000 FGPC Q40240 G	78.380520	68	52.92	52.92	52.92
Collateral			USD	USD	1.000	3132WDJG0	FMAC 03.000 FGPC Q40262 G	93.649822	2,632	2,464.82	2,464.82	2,464.82
Collateral			USD	USD	1.000	3132WEC42	FMAC 03.500 FGPC Q40990 G	101.523224	2,885	2,928.75	2,928.75	2,928.75
Collateral			USD	USD	1.000	3132WEF31	FMAC 03.500 FGPC Q41085 G	99.495594	1,296	1,289.70	1,289.70	1,289.70
Collateral			USD	USD	1.000	3132WEH96	FMAC 04.000 FGPC Q41155 G	104.863361	2,924	3,065.69	3,065.69	3,065.69
Collateral			USD	USD	1.000	3132WEKA9	FMAC 04.000 FGPC Q41188 G	104.993917	3,544	3,721.15	3,721.15	3,721.15
Collateral			USD	USD	1.000	3132WEKM3	FMAC 04.000 FGPC Q41199 G	105.133551	2,848	2,994.57	2,994.57	2,994.57
Collateral			USD	USD	1.000	3132WEP89	FMAC 04.000 FGPC Q41346 G	104.444145	1,980	2,068.21	2,068.21	2,068.21



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Collateral			USD	USD	1.000	3132WEPG1	FMAC 03.000 FGPC Q41322 G	93.418136	3,410	3,185.15	3,185.15	3,185.15
Collateral			USD	USD	1.000	3132WEQA3	FMAC 03.000 FGPC Q41348 G	98.034971	2,742	2,688.32	2,688.32	2,688.32
Collateral			USD	USD	1.000	3132WES78	FMAC 04.000 FGPC Q41441 G	105.094143	4,400	4,623.84	4,623.84	4,623.84
Collateral			USD	USD	1.000	3132WFAU3	FMAC 03.500 FGPC Q41818 G	100.428087	2,952	2,964.52	2,964.52	2,964.52
Collateral			USD	USD	1.000	3132WFAW9	FMAC 03.000 FGPC Q41820 G	98.630484	3,973	3,919.06	3,919.06	3,919.06
Collateral			USD	USD	1.000	3132WFSF5	FMAC 03.000 FGPC Q42325 G	97.817265	5,056	4,946.01	4,946.01	4,946.01
Collateral			USD	USD	1.000	3132WFTJ8	FMAC 04.000 FGPC Q42352 G	105.322128	3,545	3,734.19	3,734.19	3,734.19
Collateral			USD	USD	1.000	3132WFDV8	FMAC 04.000 FGPC Q42411 G	94.626119	3,124	2,956.39	2,956.39	2,956.39
Collateral			USD	USD	1.000	3132WG5Y9	FMAC 04.000 FGPC Q43562 G	105.509482	3,547	3,742.09	3,742.09	3,742.09
Collateral			USD	USD	1.000	3132WGHQ3	FMAC 03.500 FGPC Q42938 G	102.025870	4,874	4,972.39	4,972.39	4,972.39
Collateral			USD	USD	1.000	3132WGLG0	FMAC 03.500 FGPC Q43026 G	102.159059	2,877	2,939.55	2,939.55	2,939.55
Collateral			USD	USD	1.000	3132WGPFY7	FMAC 04.000 FGPC Q43138 G	105.418548	4,157	4,382.25	4,382.25	4,382.25
Collateral			USD	USD	1.000	3132WGSF5	FMAC 04.000 FGPC Q43217 G	97.612142	4,461	4,354.79	4,354.79	4,354.79
Collateral			USD	USD	1.000	3132WGUT2	FMAC 03.500 FGPC Q43293 G	102.140619	3,025	3,089.45	3,089.45	3,089.45
Collateral			USD	USD	1.000	3132WGZY6	FMAC 03.500 FGPC Q43458 G	102.084923	4,484	4,577.86	4,577.86	4,577.86
Collateral			USD	USD	1.000	3132WH4L6	FMAC 04.000 FGPC Q44426 G	105.782289	2,820	2,983.03	2,983.03	2,983.03
Collateral			USD	USD	1.000	3132WHA39	FMAC 04.000 FGPC Q43625 G	106.252939	2,718	2,887.54	2,887.54	2,887.54
Collateral			USD	USD	1.000	3132WHBA2	FMAC 04.000 FGPC Q43632 G	105.719833	2,991	3,162.11	3,162.11	3,162.11
Collateral			USD	USD	1.000	3132WHG74	FMAC 03.500 FGPC Q43821 G	102.265214	3,698	3,781.38	3,781.38	3,781.38
Collateral			USD	USD	1.000	3132WHPJ8	FMAC 03.500 FGPC Q44024 G	101.979515	4,113	4,194.28	4,194.28	4,194.28
Collateral			USD	USD	1.000	3132WHX83	FMAC 04.000 FGPC Q44302 G	105.916546	4,409	4,669.70	4,669.70	4,669.70
Collateral			USD	USD	1.000	3132WJBY6	FMAC 03.000 FGPC Q44554 G	99.256284	2,991	2,968.83	2,968.83	2,968.83
Collateral			USD	USD	1.000	3132WJEU1	FMAC 03.000 FGPC Q44646 G	99.168497	2,351	2,331.19	2,331.19	2,331.19
Collateral			USD	USD	1.000	3132WJLJ8	FMAC 03.500 FGPC Q44828 G	102.530844	2,864	2,936.99	2,936.99	2,936.99
Collateral			USD	USD	1.000	3132WJNK3	FMAC 04.000 FGPC Q44893 G	105.826122	3,456	3,656.91	3,656.91	3,656.91
Collateral			USD	USD	1.000	3132WJNM9	FMAC 03.500 FGPC Q44895 G	102.701144	1,361	1,397.57	1,397.57	1,397.57
Collateral			USD	USD	1.000	3132XCRV9	FMAC 03.500 FGPC G67700 G	100.174278	1,350	1,352.61	1,352.61	1,352.61
Collateral			USD	USD	1.000	31335AEV6	FMAC 04.500 FGPC G60148 G	67.505775	1,128	761.25	761.25	761.25
Collateral			USD	USD	1.000	31335AGH5	FMAC 04.500 FGPC G60200 G	77.385451	3,619	2,800.59	2,800.59	2,800.59
Collateral			USD	USD	1.000	31335ALZ9	FMAC 04.000 FGPC G60344 G	94.094977	395	371.24	371.24	371.24
Collateral			USD	USD	1.000	31335ANJ3	FMAC 03.500 FGPC G60393 G	94.036079	3,036	2,854.86	2,854.86	2,854.86
Collateral			USD	USD	1.000	31335ATY4	FMAC 04.000 FGPC G60567 G	91.440581	581	530.91	530.91	530.91
Collateral			USD	USD	1.000	31335GLP8	FMAC 07.500 FGPC C80334 G	0.282172	675	1.91	1.91	1.91
Collateral			USD	USD	1.000	31335GQR9	FMAC 09.000 FGPC C80464 G	1.001798	1,922	19.26	19.26	19.26
Collateral			USD	USD	1.000	31335H2L6	FMAC 05.000 FGPC C90779 G	4.623915	55,468	2,564.79	2,564.79	2,564.79
Collateral			USD	USD	1.000	31335H3E1	FMAC 05.000 FGPC C90797 G	4.704711	79,712	3,750.24	3,750.24	3,750.24
Collateral			USD	USD	1.000	31335H5F6	FMAC 05.500 FGPC C90846 G	4.489106	1,445	64.88	64.88	64.88


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Collateral			USD	USD	1.000	31335HG64	FMAC 06.500 FGPC C90221 G	0.082994	189	0.16	0.16	0.16
Collateral			USD	USD	1.000	31335HHA4	FMAC 06.500 FGPC C90225 G	0.111974	28,625	32.05	32.05	32.05
Collateral			USD	USD	1.000	31335HHC0	FMAC 06.500 FGPC C90227 G	0.171210	6,751	11.56	11.56	11.56
Collateral			USD	USD	1.000	31335HHF3	FMAC 06.500 FGPC C90230 G	0.134844	2,701	3.64	3.64	3.64
Collateral			USD	USD	1.000	31335HHK2	FMAC 06.000 FGPC C90234 G	0.308949	3,740	11.56	11.56	11.56
Collateral			USD	USD	1.000	31335HHT3	FMAC 06.000 FGPC C90242 G	0.320033	2,701	8.64	8.64	8.64
Collateral			USD	USD	1.000	31335HHY2	FMAC 06.500 FGPC C90247 G	0.303545	9,376	28.46	28.46	28.46
Collateral			USD	USD	1.000	31335HJJ3	FMAC 06.500 FGPC C90265 G	0.309517	1,243	3.85	3.85	3.85
Collateral			USD	USD	1.000	31335HP31	FMAC 06.500 FGPC C90442 G	0.418860	1,350	5.66	5.66	5.66
Collateral			USD	USD	1.000	31335HPX5	FMAC 06.500 FGPC C90438 G	0.392623	10,316	40.50	40.50	40.50
Collateral			USD	USD	1.000	31335HQP5	FMAC 06.500 FGPC C90457 G	0.415598	2,971	12.35	12.35	12.35
Collateral			USD	USD	1.000	31335HRE5	FMAC 06.500 FGPC C90485 G	0.672747	1,620	10.90	10.90	10.90
Collateral			USD	USD	1.000	31335HRN5	FMAC 06.500 FGPC C90493 G	0.829058	1,350	11.19	11.19	11.19
Collateral			USD	USD	1.000	31335HRZ8	FMAC 06.500 FGPC C90504 G	0.754337	8,206	61.90	61.90	61.90
Collateral			USD	USD	1.000	31335HSB0	FMAC 06.500 FGPC C90514 G	0.723777	3,159	22.86	22.86	22.86
Collateral			USD	USD	1.000	31335HU76	FMAC 05.500 FGPC C90606 G	1.950636	2,701	52.68	52.68	52.68
Collateral			USD	USD	1.000	31335HUF8	FMAC 05.500 FGPC C90582 G	1.054728	2,254	23.77	23.77	23.77
Collateral			USD	USD	1.000	31335HUZ4	FMAC 06.000 FGPC C90600 G	1.643937	810	13.32	13.32	13.32
Collateral			USD	USD	1.000	31335HVE0	FMAC 05.000 FGPC C90613 G	2.314192	46,623	1,078.95	1,078.95	1,078.95
Collateral			USD	USD	1.000	31335HVV6	FMAC 05.000 FGPC C90631 G	2.618168	114,775	3,005.00	3,005.00	3,005.00
Collateral			USD	USD	1.000	31335HWE9	FMAC 05.500 FGPC C90645 G	2.193055	540	11.84	11.84	11.84
Collateral			USD	USD	1.000	31335HWN9	FMAC 05.000 FGPC C90653 G	2.934985	135,025	3,962.97	3,962.97	3,962.97
Collateral			USD	USD	1.000	31335HXE8	FMAC 06.500 FGPC C90677 G	3.043762	117	3.55	3.55	3.55
Collateral			USD	USD	1.000	31335HXL2	FMAC 05.000 FGPC C90683 G	3.531093	581	20.50	20.50	20.50
Collateral			USD	USD	1.000	31335HXS7	FMAC 04.500 FGPC C90689 G	4.141023	67,199	2,782.73	2,782.73	2,782.73
Collateral			USD	USD	1.000	31335HY49	FMAC 05.000 FGPC C90731 G	4.930386	330	16.28	16.28	16.28
Collateral			USD	USD	1.000	31335HY56	FMAC 05.500 FGPC C90732 G	5.529238	48,790	2,697.69	2,697.69	2,697.69
Collateral			USD	USD	1.000	31335HYQ0	FMAC 05.000 FGPC C90719 G	4.721234	1,418	66.94	66.94	66.94
Collateral			USD	USD	1.000	31335HZ89	FMAC 06.000 FGPC C90767 G	6.032330	337	20.32	20.32	20.32
Collateral			USD	USD	1.000	31336WAD1	FMAC 05.500 FGPC G11805 G	1.986475	1,040	20.65	20.65	20.65
Collateral			USD	USD	1.000	313385HN9	FHLB FHDN 06/30/17	99.697000	49,932	49,781.03	49,781.03	49,781.03
Collateral			USD	USD	1.000	3133EF3G0	FCSB 3.14 FCOR 17-36 L	94.507000	76,627	72,417.71	72,417.71	72,417.71
Collateral			USD	USD	1.000	3133EF4M6	FCSB 3.00 FCOR 17-33 O	95.085000	81,150	77,161.63	77,161.63	77,161.63
Collateral			USD	USD	1.000	3133EFT72	FCSB 2.99 FCOR 19-31 V	96.250111	62,247	59,912.45	59,912.45	59,912.45
Collateral			USD	USD	1.000	3133EFTS6	FCSB 3.53 FCOR 16-30 AU	98.681639	163,516	161,359.83	161,359.83	161,359.83
Collateral			USD	USD	1.000	3133EFUX3	FCSB 3.02 FCOR 17-26 AS	99.791333	76,694	76,534.29	76,534.29	76,534.29
Collateral			USD	USD	1.000	3133EFUY1	FCSB 3.34 FCOR 19-31 N	101.642111	40,508	41,172.75	41,172.75	41,172.75



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Collateral			USD	USD	1.000	3133EFVJ3	FCSB 2.82 FCOR 17-25 CF	100.739500	43,008	43,326.28	43,326.28	43,326.28
Collateral			USD	USD	1.000	3133EFWJ2	FCSB 3.39 FCOR 17-31 O	100.152750	47,920	47,993.65	47,993.65	47,993.65
Collateral			USD	USD	1.000	3133EFYE1	FCSB 3.28 FCOR 17-30 AX	101.369778	97,218	98,549.84	98,549.84	98,549.84
Collateral			USD	USD	1.000	3133EFYL5	FCSB 3.04 FCOR 19-31 P	96.723778	54,334	52,554.04	52,554.04	52,554.04
Collateral			USD	USD	1.000	3133EFZ75	FCSB 3.00 FCOR 17-31 W	98.892333	69,524	68,754.39	68,754.39	68,754.39
Collateral			USD	USD	1.000	3133EGB87	FCSB 1 7/8 FCOR 17-23 FR	96.072292	183,445	176,240.08	176,240.08	176,240.08
Collateral			USD	USD	1.000	3133EGC86	FCSB 1.75 FCOR 17-22 HO	97.102806	111,679	108,443.80	108,443.80	108,443.80
Collateral			USD	USD	1.000	3133EGCS2	FCSB 3.13 FCOR 17-36 P	94.516444	53,443	50,512.41	50,512.41	50,512.41
Collateral			USD	USD	1.000	3133EGJ71	FCSB 2.40 FCOR 17-24 FB	98.459000	158,366	155,925.27	155,925.27	155,925.27
Collateral			USD	USD	1.000	3133EGKV6	FCSB 2.50 FCOR 17-27 BO	94.979667	150,418	142,866.61	142,866.61	142,866.61
Collateral			USD	USD	1.000	3133EGZA6	FCSB 1.86 FCOR 17-23 FP	96.188667	94,342	90,746.43	90,746.43	90,746.43
Collateral			USD	USD	1.000	313401R45	FMAC 09.500 FMPC 360076 G	0.018434	69,608	12.83	12.83	12.83
Collateral			USD	USD	1.000	31340CEK9	FMAC 08.500 FMPC 141938 G	0.007241	11,599	0.84	0.84	0.84
Collateral			USD	USD	1.000	31347AKN3	FMAC FMAR 840301 G	93.747753	262	245.57	245.57	245.57
Collateral			USD	USD	1.000	31347NDV5	FMAC 10.500 FMPC 531016 G	0.010777	19,984	2.15	2.15	2.15
Collateral			USD	USD	1.000	31348QCX4	FMAC FMAR 775486 G	0.210897	115,511	243.61	243.61	243.61
Collateral			USD	USD	1.000	3134A2HG6	FMAC FMZC 12/11/2025 A	76.707000	185,530	142,314.55	142,314.55	142,314.55
Collateral			USD	USD	1.000	3134A3U53	FMAC 6.75 FMPC GB 29 A	64.043000	125,303	80,248.06	80,248.06	80,248.06
Collateral			USD	USD	1.000	3134A3ZU3	FMAC FMZC 12/14/2029 A	64.810000	211,007	136,753.39	136,753.39	136,753.39
Collateral			USD	USD	1.000	3134A4KX1	FMAC 6.25 FMNT GB 32 A	139.827583	59,927	83,794.33	83,794.33	83,794.33
Collateral			USD	USD	1.000	3134A4KY9	FMAC 6.25 FMPC GB 32 A	57.618000	580,460	334,449.42	334,449.42	334,449.42
Collateral			USD	USD	1.000	3134G4GW2	FMAC 4.125 FMNT GB18-33W2	102.037208	123,616	126,133.90	126,133.90	126,133.90
Collateral			USD	USD	1.000	31356NUH5	FMAC 08.500 FGPC D59584 G	1.030697	260	2.68	2.68	2.68
Collateral			USD	USD	1.000	31358DDR2	FNMA 7.25 FNPR BB 05/30	63.336000	321,228	203,452.79	203,452.79	203,452.79
Collateral			USD	USD	1.000	31358DDS0	FNMA 6.625 FNPR BB 11/30	61.993000	253,175	156,950.78	156,950.78	156,950.78
Collateral			USD	USD	1.000	3135G0J61	FNMA 0.875 FNSM A 03/18	99.987611	59,373	59,365.94	59,365.94	59,365.94
Collateral			USD	USD	1.000	313614RV3	FNMA FNMS 08.000 CL050000	0.004425	32,695	1.45	1.45	1.45
Collateral			USD	USD	1.000	313615S49	FNMA FNMS 06.000 CL050939	1.012259	2,757	27.91	27.91	27.91
Collateral			USD	USD	1.000	31362N3D6	FNMA FNMS 10.500 CL066496	0.082920	5,325	4.42	4.42	4.42
Collateral			USD	USD	1.000	31362TWF6	FNMA FNAR XX.XXX WC070846	0.185486	135,025	250.45	250.45	250.45
Collateral			USD	USD	1.000	31363WHP3	FNMA FNMS 08.500 GN100237	0.117490	875	1.03	1.03	1.03
Collateral			USD	USD	1.000	31364S7H0	FNMA FNMS 08.000 CL116196	0.012224	1,939	0.24	0.24	0.24
Collateral			USD	USD	1.000	31368H6L2	FNMA FNAR XX.XXX WC190875	0.408050	217,661	888.16	888.16	888.16
Collateral			USD	USD	1.000	31368HMH3	FNMA FNMS 05.000 CL190360	6.805309	485	33.01	33.01	33.01
Collateral			USD	USD	1.000	31368HNNW9	FNMA FNMS 04.000 CL190405	21.049627	12,809	2,696.24	2,696.24	2,696.24
Collateral			USD	USD	1.000	31368JCD9	FNMA FNMS 08.000 CL190968	0.206093	203	0.42	0.42	0.42
Collateral			USD	USD	1.000	3136G0T76	FNMA 1.32 FNNT A 14-19	99.588333	54,010	53,787.75	53,787.75	53,787.75



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Collateral			USD	USD	1.000	3136G3L29	FNMA 2.70 FNNT A 17-31	94.188000	54,388	51,227.12	51,227.12	51,227.12
Collateral			USD	USD	1.000	31370MQK7	FNMA FNMS 05.500 CL235458	3.184705	284	9.03	9.03	9.03
Collateral			USD	USD	1.000	31371CP94	FNMA FNMS 06.000 CL248048	0.711185	2,755	19.59	19.59	19.59
Collateral			USD	USD	1.000	31371E4M4	FNMA FNMS 09.000 CL250228	0.229734	1,090	2.51	2.51	2.51
Collateral			USD	USD	1.000	31371EX75	FNMA FNMS 08.000 CL250102	0.253111	3,186	8.06	8.06	8.06
Collateral			USD	USD	1.000	31371FCW0	FNMA FNMS 08.500 CL250385	0.204026	583	1.19	1.19	1.19
Collateral			USD	USD	1.000	31371FSJ2	FNMA FNMS 07.500 CL250821	0.463731	89	0.41	0.41	0.41
Collateral			USD	USD	1.000	31371G4G2	FNMA FNMS 06.500 CT252023	0.164168	1,350	2.22	2.22	2.22
Collateral			USD	USD	1.000	31371G7D6	FNMA FNMS 06.000 CL252092	1.179030	98	1.15	1.15	1.15
Collateral			USD	USD	1.000	31371GPJ3	FNMA FNMS 06.500 CT251625	0.052308	5,474	2.86	2.86	2.86
Collateral			USD	USD	1.000	31371GXU9	FNMA FNMS 07.000 CT251891	0.178074	2,701	4.81	4.81	4.81
Collateral			USD	USD	1.000	31371HAD0	FNMA FNMS 06.500 CT252104	0.218181	220	0.48	0.48	0.48
Collateral			USD	USD	1.000	31371HHP6	FNMA FNMS 05.500 CL252338	0.487900	27	0.13	0.13	0.13
Collateral			USD	USD	1.000	31371HHR2	FNMA FNMS 06.000 CL252340	1.055100	27	0.28	0.28	0.28
Collateral			USD	USD	1.000	31371HLT3	FNMA FNMS 06.000 CL252438	1.296833	49	0.63	0.63	0.63
Collateral			USD	USD	1.000	31371HLX4	FNMA FNMS 06.500 CT252442	0.374615	3,106	11.63	11.63	11.63
Collateral			USD	USD	1.000	31371HQ27	FNMA FNMS 06.000 CT252573	0.592498	8,574	50.80	50.80	50.80
Collateral			USD	USD	1.000	31371JFZ2	FNMA FNMS 08.000 CL253184	0.462221	2,049	9.47	9.47	9.47
Collateral			USD	USD	1.000	31371JL44	FNMA FNMS 08.000 CL253347	0.411460	284	1.17	1.17	1.17
Collateral			USD	USD	1.000	31371JTC8	FNMA FNMS 08.000 CL253547	0.422654	211	0.89	0.89	0.89
Collateral			USD	USD	1.000	31371JXX7	FNMA FNMS 06.000 CL253694	0.592333	57	0.34	0.34	0.34
Collateral			USD	USD	1.000	31371K2Q3	FNMA FNMS 04.500 CI254683	0.749873	1,877	14.08	14.08	14.08
Collateral			USD	USD	1.000	31371K3A7	FNMA FNMS 05.500 CL254693	3.351300	54	1.81	1.81	1.81
Collateral			USD	USD	1.000	31371K4K4	FNMA FNMS 05.500 CL254726	3.504857	19	0.66	0.66	0.66
Collateral			USD	USD	1.000	31371K5U1	FNMA FNMS 04.500 CI254759	1.132330	2,701	30.58	30.58	30.58
Collateral			USD	USD	1.000	31371K6B2	FNMA FNMS 05.000 CL254766	4.550945	68	3.08	3.08	3.08
Collateral			USD	USD	1.000	31371KDD0	FNMA FNMS 06.500 CT254000	0.635129	5,652	35.90	35.90	35.90
Collateral			USD	USD	1.000	31371KF30	FNMA FNMS 06.500 CT254086	0.687886	5,401	37.15	37.15	37.15
Collateral			USD	USD	1.000	31371KF89	FNMA FNMS 06.000 CL254091	1.171216	41	0.48	0.48	0.48
Collateral			USD	USD	1.000	31371KKE0	FNMA FNMS 06.000 CT254193	1.081658	2,700	29.21	29.21	29.21
Collateral			USD	USD	1.000	31371KLM1	FNMA FNMS 06.500 CT254232	1.044035	4,051	42.29	42.29	42.29
Collateral			USD	USD	1.000	31371KLV1	FNMA FNMS 07.000 CL254240	1.329931	3,376	44.89	44.89	44.89
Collateral			USD	USD	1.000	31371KMQ1	FNMA FNMS 05.500 CT254267	0.622938	43	0.27	0.27	0.27
Collateral			USD	USD	1.000	31371KT68	FNMA FNMS 05.500 CI254473	0.233662	5,401	12.62	12.62	12.62
Collateral			USD	USD	1.000	31371KVP3	FNMA FNMS 05.500 CT254522	1.659250	2,706	44.90	44.90	44.90
Collateral			USD	USD	1.000	31371KVS7	FNMA FNMS 06.500 CT254525	1.564597	83	1.30	1.30	1.30
Collateral			USD	USD	1.000	31371LAU3	FNMA FNMS 06.500 CT254819	2.594612	511	13.26	13.26	13.26


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Collateral			USD	USD	1.000	31371LFC8	FNMA FNMS 05.500 CT254963	4.979448	967	48.16	48.16	48.16
Collateral			USD	USD	1.000	31371LGL7	FNMA FNMS 04.000 CI255003	2.185972	1,364	29.81	29.81	29.81
Collateral			USD	USD	1.000	31371LGZ6	FNMA FNMS 06.500 CT255016	4.826035	445	21.46	21.46	21.46
Collateral			USD	USD	1.000	31371LHD4	FNMA FNMS 05.500 CL255028	4.469574	50,636	2,263.23	2,263.23	2,263.23
Collateral			USD	USD	1.000	31371LHY8	FNMA FNMS 05.500 CT255047	5.758231	55,995	3,224.35	3,224.35	3,224.35
Collateral			USD	USD	1.000	31371LKK4	FNMA FNMS 06.500 CI255098	2.661857	19	0.50	0.50	0.50
Collateral			USD	USD	1.000	31371LKY4	FNMA FNMS 05.500 CL255111	5.232500	32	1.70	1.70	1.70
Collateral			USD	USD	1.000	31371LQ28	FNMA FNMS 04.500 CI255273	2.767353	230	6.35	6.35	6.35
Collateral			USD	USD	1.000	31371LQZ5	FNMA FNMS 04.000 CI255272	3.154585	811	25.58	25.58	25.58
Collateral			USD	USD	1.000	31371LSJ9	FNMA FNMS 05.500 CT255321	5.634469	13,662	769.77	769.77	769.77
Collateral			USD	USD	1.000	31371LXZ7	FNMA FNMS 05.000 CL255496	5.806292	65	3.76	3.76	3.76
Collateral			USD	USD	1.000	31371LZS1	FNMA FNMS 05.000 CL255553	6.930467	41	2.81	2.81	2.81
Collateral			USD	USD	1.000	31371M3Z8	FNMA FNMS 05.500 CT256516	3.996941	36,314	1,451.45	1,451.45	1,451.45
Collateral			USD	USD	1.000	31371MAF4	FNMA FNMS 05.500 CL255706	6.161120	68	4.16	4.16	4.16
Collateral			USD	USD	1.000	31371MAL1	FNMA FNMS 05.500 CT255711	7.326171	16,676	1,221.68	1,221.68	1,221.68
Collateral			USD	USD	1.000	31371MBG1	FNMA FNMS 05.000 CL255739	5.109200	27	1.38	1.38	1.38
Collateral			USD	USD	1.000	31371MCF2	FNMA FNMS 05.500 CL255770	5.274429	19	1.00	1.00	1.00
Collateral			USD	USD	1.000	31371MCQ8	FNMA FNMS 06.000 CT255779	6.456306	945	61.02	61.02	61.02
Collateral			USD	USD	1.000	31371MEQ6	FNMA FNMS 05.500 CL255843	6.428235	46	2.95	2.95	2.95
Collateral			USD	USD	1.000	31371ML21	FNMA FNMS 05.000 CT256045	5.317605	198	10.52	10.52	10.52
Collateral			USD	USD	1.000	31371MQE0	FNMA FNMS 05.500 CT256153	5.627677	6,596	371.20	371.20	371.20
Collateral			USD	USD	1.000	31371MSX6	FNMA FNMS 05.500 CT256234	4.635811	38,359	1,778.25	1,778.25	1,778.25
Collateral			USD	USD	1.000	31371MT23	FNMA FNMS 05.500 CL256269	3.158477	176	5.54	5.54	5.54
Collateral			USD	USD	1.000	31371MX85	FNMA FNMS 05.500 CL256403	4.313267	41	1.75	1.75	1.75
Collateral			USD	USD	1.000	31371MXX0	FNMA FNMS 06.500 CL256394	3.498400	149	5.20	5.20	5.20
Collateral			USD	USD	1.000	31371N4Q5	FNMA FNMS 06.500 CT257431	5.552056	694	38.55	38.55	38.55
Collateral			USD	USD	1.000	31371NDE2	FNMA FNMS 08.000 CL256701	1.694587	182	3.09	3.09	3.09
Collateral			USD	USD	1.000	31371INDN2	FNMA FNMS 07.500 CL256709	2.885409	383	11.06	11.06	11.06
Collateral			USD	USD	1.000	31371INDT9	FNMA FNMS 05.500 CT256714	5.072398	44,173	2,240.62	2,240.62	2,240.62
Collateral			USD	USD	1.000	31371INDU6	FNMA FNMS 06.000 CT256715	7.395693	22,609	1,672.10	1,672.10	1,672.10
Collateral			USD	USD	1.000	31371INDX0	FNMA FNMS 05.000 CN256718	0.332924	743	2.47	2.47	2.47
Collateral			USD	USD	1.000	31371INGK5	FNMA FNMS 05.500 CT256802	4.545266	999	45.42	45.42	45.42
Collateral			USD	USD	1.000	31371NHX6	FNMA FNMS 05.500 CI256846	2.784251	2,066	57.52	57.52	57.52
Collateral			USD	USD	1.000	31371NHZ1	FNMA FNMS 05.500 CN256848	0.500264	445	2.23	2.23	2.23
Collateral			USD	USD	1.000	31371NK95	FNMA FNMS 05.000 CN256920	1.188886	4,268	50.74	50.74	50.74
Collateral			USD	USD	1.000	31371NLH6	FNMA FNMS 06.000 CT256928	5.316985	1,145	60.86	60.86	60.86
Collateral			USD	USD	1.000	31371NNV3	FNMA FNMS 06.000 CL257004	4.092971	172	7.05	7.05	7.05



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Collateral			USD	USD	1.000	31371NNX9	FNMA FNMS 05.500 CT257006	3.474276	13,638	473.81	473.81	473.81
Collateral			USD	USD	1.000	31371NP82	FNMA FNMS 05.500 CT257047	4.815168	50,859	2,448.96	2,448.96	2,448.96
Collateral			USD	USD	1.000	31371NSF3	FNMA FNMS 04.000 CN257118	1.609350	1,350	21.73	21.73	21.73
Collateral			USD	USD	1.000	31371NTD7	FNMA FNMS 04.500 CN257148	1.361649	2,701	36.77	36.77	36.77
Collateral			USD	USD	1.000	31371NU29	FNMA FNMS 05.000 CN257201	1.516458	1,215	18.43	18.43	18.43
Collateral			USD	USD	1.000	31371NU52	FNMA FNMS 05.500 CT257204	6.810947	18,420	1,254.57	1,254.57	1,254.57
Collateral			USD	USD	1.000	31371NUN3	FNMA FNMS 05.000 CN257189	1.738414	645	11.22	11.22	11.22
Collateral			USD	USD	1.000	31371NZ81	FNMA FNMS 05.500 CT257367	4.507176	1,350	60.86	60.86	60.86
Collateral			USD	USD	1.000	31371PCN8	FNMA FNMS 06.000 CT257577	8.188980	778	63.71	63.71	63.71
Collateral			USD	USD	1.000	31371QWH7	FNMA FNMS 08.000 CL259048	2.828691	230	6.52	6.52	6.52
Collateral			USD	USD	1.000	31371RWN2	FNMA FNMS 05.500 CL259953	2.240857	19	0.42	0.42	0.42
Collateral			USD	USD	1.000	31371RXT8	FNMA FNMS 05.500 CL259990	16.227500	5	0.88	0.88	0.88
Collateral			USD	USD	1.000	31372KS27	FNMA FNMS 06.500 CL275137	2.483688	43	1.07	1.07	1.07
Collateral			USD	USD	1.000	31373QHK5	FNMA FNMS 08.500 CL300034	0.538488	631	3.40	3.40	3.40
Collateral			USD	USD	1.000	31373T7M6	FNMA FNMS 06.000 CL303400	0.972000	43	0.42	0.42	0.42
Collateral			USD	USD	1.000	31373TVJ6	FNMA FNAR XX.XXX WC303117	0.240381	270,050	649.15	649.15	649.15
Collateral			USD	USD	1.000	31373TYV6	FNMA FNMS 08.500 CL303224	0.147443	663	0.98	0.98	0.98
Collateral			USD	USD	1.000	31373UK22	FNMA FNMS 06.500 CL303713	0.536990	322	1.73	1.73	1.73
Collateral			USD	USD	1.000	31373UUL9	FNMA FNMS 08.000 CL303987	0.490800	68	0.33	0.33	0.33
Collateral			USD	USD	1.000	31374CLW4	FNMA FNMS 06.500 ZL310041	14.250500	27	3.85	3.85	3.85
Collateral			USD	USD	1.000	31374CM78	FNMA FNMS 06.500 ZL310082	8.284167	16	1.34	1.34	1.34
Collateral			USD	USD	1.000	31374CN51	FNMA FNMS 04.500 ZI310112	8.112620	365	29.65	29.65	29.65
Collateral			USD	USD	1.000	31374EKY7	FNMA FNMS 08.000 CL311811	0.426037	2,971	12.66	12.66	12.66
Collateral			USD	USD	1.000	31374SX89	FNMA FNMS 06.500 CT323003	0.039575	1,420	0.56	0.56	0.56
Collateral			USD	USD	1.000	31374T2X6	FNMA FNMS 06.000 CL323990	1.144750	11	0.12	0.12	0.12
Collateral			USD	USD	1.000	31374TRX9	FNMA FNMS 06.000 CL323702	1.007250	11	0.11	0.11	0.11
Collateral			USD	USD	1.000	31374TYD5	FNMA FNMS 06.000 CL323908	0.961781	4,169	40.10	40.10	40.10
Collateral			USD	USD	1.000	31375K5K9	FNMA FNMS 08.000 CL337550	0.168663	3,534	5.96	5.96	5.96
Collateral			USD	USD	1.000	31375MHG1	FNMA FNMS 06.500 CL338731	0.148667	8	0.01	0.01	0.01
Collateral			USD	USD	1.000	31375MU92	FNMA FNMS 06.500 CL339108	0.633714	38	0.24	0.24	0.24
Collateral			USD	USD	1.000	31375TW38	FNMA FNMS 06.500 CL344566	0.350412	46	0.16	0.16	0.16
Collateral			USD	USD	1.000	31376KAT3	FNMA FNMS 04.000 CI357418	1.644541	8,171	134.37	134.37	134.37
Collateral			USD	USD	1.000	31376KLJ3	FNMA FNMS 05.000 CL357729	9.032200	14	1.22	1.22	1.22
Collateral			USD	USD	1.000	31376KQB5	FNMA FNMS 05.500 CL357850	8.904779	223	19.82	19.82	19.82
Collateral			USD	USD	1.000	31376KTH9	FNMA FNMS 06.000 CL357952	5.030269	70	3.53	3.53	3.53
Collateral			USD	USD	1.000	31376MH88	FNMA FNMS 09.000 CL359455	0.014277	986	0.14	0.14	0.14
Collateral			USD	USD	1.000	31377DLB5	FNMA FNMS 08.000 CL373922	1.057469	253	2.68	2.68	2.68



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Collateral			USD	USD	1.000	31378AXQ4	FNMA FNMS 08.000 CL393187	0.927369	1,893	17.56	17.56	17.56
Collateral			USD	USD	1.000	31378JGE1	FNMA FNMS 06.500 CT399897	0.841927	7,617	64.13	64.13	64.13
Collateral			USD	USD	1.000	31379JN77	FNMA FNMS 06.000 CL420814	0.874333	8	0.07	0.07	0.07
Collateral			USD	USD	1.000	31379SPX8	FNMA FNMS 06.500 CT428038	0.042571	2,015	0.86	0.86	0.86
Collateral			USD	USD	1.000	31380HS32	FNMA FNMS 06.000 CL440738	0.443632	51	0.23	0.23	0.23
Collateral			USD	USD	1.000	31380LGZ5	FNMA FNMS 06.000 CL443116	1.293000	59	0.77	0.77	0.77
Collateral			USD	USD	1.000	31380LLS5	FNMA FNMS 06.000 CL443237	0.445908	176	0.79	0.79	0.79
Collateral			USD	USD	1.000	31381C6F9	FNMA FNAR XX.XXX WS457270	0.842334	136,151	1,146.85	1,146.85	1,146.85
Collateral			USD	USD	1.000	31381D6E0	FNMA FNAR XX.XXX GW458169	9.405032	15,572	1,464.54	1,464.54	1,464.54
Collateral			USD	USD	1.000	31381F7C8	FNMA FNMS 07.500 CL459991	0.329368	2,484	8.18	8.18	8.18
Collateral			USD	USD	1.000	31381MRP2	FNMA FNAR XX.XXX HY464994	98.865561	1,890	1,868.91	1,868.91	1,868.91
Collateral			USD	USD	1.000	31381N2W2	FNMA FNAR XX.XXX HT466189	85.101218	3,303	2,810.65	2,810.65	2,810.65
Collateral			USD	USD	1.000	31381Q2U9	FNMA FNAR XX.XXX HX467987	93.647630	270	252.90	252.90	252.90
Collateral			USD	USD	1.000	31381QZ25	FNMA FNAR XX.XXX HX467961	94.366200	405	382.25	382.25	382.25
Collateral			USD	USD	1.000	31381VAN5	FNMA FNAR XX.XXX HY471713	97.585740	1,080	1,054.12	1,054.12	1,054.12
Collateral			USD	USD	1.000	31382S5M9	FNMA FNMS 06.000 CT491452	0.962535	5,212	50.17	50.17	50.17
Collateral			USD	USD	1.000	31383LJV8	FNMA FNMS 07.500 CL506176	0.376552	286	1.08	1.08	1.08
Collateral			USD	USD	1.000	31383QHD9	FNMA FNMS 06.500 CT509728	0.633960	135	0.86	0.86	0.86
Collateral			USD	USD	1.000	31384LXS8	FNMA FNMS 06.500 CT527289	0.561812	230	1.29	1.29	1.29
Collateral			USD	USD	1.000	31384V2L5	FNMA FNMS 06.000 CL535479	1.003333	8	0.08	0.08	0.08
Collateral			USD	USD	1.000	31384V6U1	FNMA FNMS 08.000 CL535583	0.294459	2,357	6.94	6.94	6.94
Collateral			USD	USD	1.000	31384VPK2	FNMA FNMS 06.000 CL535126	0.763200	27	0.21	0.21	0.21
Collateral			USD	USD	1.000	31384VYZ9	FNMA FNMS 08.000 CL535428	0.209947	2,574	5.40	5.40	5.40
Collateral			USD	USD	1.000	31384VZC9	FNMA FNMS 08.000 CL535439	0.234964	551	1.29	1.29	1.29
Collateral			USD	USD	1.000	31384WLM0	FNMA FNMS 06.000 CL535932	0.527286	19	0.10	0.10	0.10
Collateral			USD	USD	1.000	31384XPA0	FNMA FNMS 08.000 CL536917	0.261645	833	2.18	2.18	2.18
Collateral			USD	USD	1.000	31385AJ24	FNMA FNMS 09.000 CL538581	0.837496	2,333	19.54	19.54	19.54
Collateral			USD	USD	1.000	31385FWK8	FNMA FNMS 08.000 CL543450	0.586652	930	5.45	5.45	5.45
Collateral			USD	USD	1.000	31385H3Q3	FNMA FNMS 05.500 CL545407	1.778182	30	0.53	0.53	0.53
Collateral			USD	USD	1.000	31385HQS4	FNMA FNMS 07.500 CL545065	0.176285	6,411	11.30	11.30	11.30
Collateral			USD	USD	1.000	31385JD21	FNMA FNMS 06.500 CI545621	0.033499	15,505	5.19	5.19	5.19
Collateral			USD	USD	1.000	31385JD39	FNMA FNMS 07.500 CI545622	0.000536	2,025	0.01	0.01	0.01
Collateral			USD	USD	1.000	31385JJW9	FNMA FNMS 05.500 CI545777	0.057356	7,615	4.37	4.37	4.37
Collateral			USD	USD	1.000	31385JQX9	FNMA FNMS 06.500 CT545970	0.257386	6,751	17.38	17.38	17.38
Collateral			USD	USD	1.000	31385SFW3	FNMA FNMS 08.000 CL551081	0.461761	233	1.08	1.08	1.08
Collateral			USD	USD	1.000	31385W2F5	FNMA FNMS 08.000 CL555274	1.713765	544	9.33	9.33	9.33
Collateral			USD	USD	1.000	31385W2S7	FNMA FNMS 06.000 CL555285	1.802977	119	2.14	2.14	2.14



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Collateral			USD	USD	1.000	31385WS91	FNMA FNMS 05.500 CI555044	0.190530	12,210	23.26	23.26	23.26
Collateral			USD	USD	1.000	31385WX38	FNMA FNMS 06.000 CT555198	1.355690	3,937	53.38	53.38	53.38
Collateral			USD	USD	1.000	31385XA80	FNMA FNMS 05.500 CL555431	10.378050	270	28.03	28.03	28.03
Collateral			USD	USD	1.000	31385XBD8	FNMA FNMS 06.000 CL555436	1.858875	43	0.80	0.80	0.80
Collateral			USD	USD	1.000	31385XD20	FNMA FNMS 06.000 CL555521	1.453000	8	0.12	0.12	0.12
Collateral			USD	USD	1.000	31385XD79	FNMA FNMS 05.500 CI555526	0.762667	170	1.30	1.30	1.30
Collateral			USD	USD	1.000	31385XES2	FNMA FNMS 05.000 CI555545	0.894894	7,449	66.66	66.66	66.66
Collateral			USD	USD	1.000	31385XJW8	FNMA FNMS 05.500 CL555677	2.929978	13,638	399.58	399.58	399.58
Collateral			USD	USD	1.000	31385XM87	FNMA FNMS 04.500 CL555783	6.715395	24,049	1,615.02	1,615.02	1,615.02
Collateral			USD	USD	1.000	31385XNG8	FNMA FNMS 06.500 CT555791	2.005929	2,363	47.40	47.40	47.40
Collateral			USD	USD	1.000	31385XS32	FNMA FNMS 04.000 CI555938	1.852042	7,232	133.94	133.94	133.94
Collateral			USD	USD	1.000	31385XT23	FNMA FNMS 04.000 CI555969	1.880089	799	15.03	15.03	15.03
Collateral			USD	USD	1.000	31385XTM9	FNMA FNMS 05.500 CL555956	4.729275	138	6.51	6.51	6.51
Collateral			USD	USD	1.000	31385XTY3	FNMA FNMS 05.500 CL555967	3.635018	149	5.40	5.40	5.40
Collateral			USD	USD	1.000	31385XUE5	FNMA FNMS 04.000 CI555981	1.958929	98	1.92	1.92	1.92
Collateral			USD	USD	1.000	31386ABQ8	FNMA FNMS 08.500 CL557247	0.151933	3,557	5.40	5.40	5.40
Collateral			USD	USD	1.000	31386BSD7	FNMA FNMS 07.500 CL558616	0.128782	294	0.38	0.38	0.38
Collateral			USD	USD	1.000	31386EPU6	FNMA FNMS 06.000 CL561235	0.744600	41	0.30	0.30	0.30
Collateral			USD	USD	1.000	31386HMS7	FNMA FNMS 08.000 CL563869	0.146365	798	1.17	1.17	1.17
Collateral			USD	USD	1.000	31386HY54	FNMA FNMS 07.500 CL564232	0.139459	148	0.21	0.21	0.21
Collateral			USD	USD	1.000	31386N5U8	FNMA FNMS 06.500 CL568859	1.639391	2,701	44.27	44.27	44.27
Collateral			USD	USD	1.000	31386T2X2	FNMA FNMS 06.000 CL573290	0.603300	54	0.33	0.33	0.33
Collateral			USD	USD	1.000	31387CFE6	FNMA FNMS 06.000 CL579865	13.538133	9	1.28	1.28	1.28
Collateral			USD	USD	1.000	31387EE86	FNMA FNMS 06.000 CL581659	0.735600	14	0.10	0.10	0.10
Collateral			USD	USD	1.000	31387JG75	FNMA FNMS 06.000 CT585322	0.993494	4,163	41.36	41.36	41.36
Collateral			USD	USD	1.000	31387N2C0	FNMA FNMS 06.000 CL589471	0.286821	108	0.31	0.31	0.31
Collateral			USD	USD	1.000	31388GMH1	FNMA FNMS 06.500 CT604360	1.249583	4,308	53.83	53.83	53.83
Collateral			USD	USD	1.000	31389AZS5	FNMA FNAR XX.XXX WS620053	5.420853	52,710	2,857.35	2,857.35	2,857.35
Collateral			USD	USD	1.000	31389EP82	FNMA FNMS 05.500 CI623347	0.008231	157	0.01	0.01	0.01
Collateral			USD	USD	1.000	31389MFH5	FNMA FNMS 06.500 CT629368	0.831995	1,356	11.28	11.28	11.28
Collateral			USD	USD	1.000	31389VBR7	FNMA FNMS 08.000 CL636448	0.872091	1,398	12.19	12.19	12.19
Collateral			USD	USD	1.000	31389XQV8	FNMA FNMS 06.500 CT638668	0.899890	5,435	48.91	48.91	48.91
Collateral			USD	USD	1.000	31389XT86	FNMA FNMS 06.500 CT638775	0.312574	286	0.89	0.89	0.89
Collateral			USD	USD	1.000	3138A1JB8	FNMA FNMS 04.000 CLAH0257	34.507832	41	13.98	13.98	13.98
Collateral			USD	USD	1.000	3138A1MT5	FNMA FNMS 04.000 CLAH0369	16.853963	39	6.52	6.52	6.52
Collateral			USD	USD	1.000	3138A1Z87	FNMA FNMS 04.500 CLAH0766	59.393571	4,527	2,688.54	2,688.54	2,688.54
Collateral			USD	USD	1.000	3138A26M6	FNMA FNMS 04.500 CLAH1775	34.627806	11,760	4,072.18	4,072.18	4,072.18



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Collateral			USD	USD	1.000	3138A2BQ1	FNMA FNMS 04.000 CLAH0946	27.920600	14	3.77	3.77	3.77
Collateral			USD	USD	1.000	3138A2GJ2	FNMA FNMS 04.500 CLAH1100	27.881087	15,933	4,442.29	4,442.29	4,442.29
Collateral			USD	USD	1.000	3138A2GZ6	FNMA FNMS 04.500 CLAH1115	47.258515	4,328	2,045.19	2,045.19	2,045.19
Collateral			USD	USD	1.000	3138A2SJ9	FNMA FNMS 04.000 CLAH1420	32.061197	28	8.84	8.84	8.84
Collateral			USD	USD	1.000	3138A2U72	FNMA FNMS 04.000 CLAH1505	47.505184	88	41.70	41.70	41.70
Collateral			USD	USD	1.000	3138A2WV7	FNMA FNMS 04.000 CLAH1559	25.848000	8	2.09	2.09	2.09
Collateral			USD	USD	1.000	3138A36V4	FNMA FNMS 04.000 CLAH2683	30.296818	59	18.00	18.00	18.00
Collateral			USD	USD	1.000	3138A3U62	FNMA FNMS 03.500 CLAH2404	51.616000	5	2.79	2.79	2.79
Collateral			USD	USD	1.000	3138A4GH2	FNMA FNMS 04.500 CLAH2899	62.294900	27	16.82	16.82	16.82
Collateral			USD	USD	1.000	3138A4XN0	FNMA FNMS 03.500 CLAH3384	45.029000	11	4.86	4.86	4.86
Collateral			USD	USD	1.000	3138A4Y58	FNMA FNMS 03.500 CIAH3431	23.476878	5,328	1,250.93	1,250.93	1,250.93
Collateral			USD	USD	1.000	3138A52R2	FNMA FNMS 03.500 CIAH4383	20.118156	286	57.64	57.64	57.64
Collateral			USD	USD	1.000	3138A5FW7	FNMA FNMS 04.000 CLAH3780	54.678540	5,604	3,063.94	3,063.94	3,063.94
Collateral			USD	USD	1.000	3138A5J78	FNMA FNAR XX.XXX WSAH3885	11.393633	44,116	5,026.41	5,026.41	5,026.41
Collateral			USD	USD	1.000	3138A5N40	FNMA FNMS 05.000 CLAH4010	13.268264	141	18.76	18.76	18.76
Collateral			USD	USD	1.000	3138A5NC2	FNMA FNMS 04.000 CLAH3986	34.810104	27	9.34	9.34	9.34
Collateral			USD	USD	1.000	3138A5ZY1	FNMA FNMS 04.000 CIAH4358	21.581210	11,882	2,564.33	2,564.33	2,564.33
Collateral			USD	USD	1.000	3138A6D80	FNMA FNMS 03.500 CIAH4626	14.450501	10,802	1,560.95	1,560.95	1,560.95
Collateral			USD	USD	1.000	3138A6JH4	FNMA FNMS 04.000 CLAH4763	34.345029	8,794	3,020.26	3,020.26	3,020.26
Collateral			USD	USD	1.000	3138A6TW0	FNMA FNMS 04.500 CLAH5064	33.491750	11	3.62	3.62	3.62
Collateral			USD	USD	1.000	3138A77M4	FNMA FNMS 04.000 CIAH6299	52.467112	9,487	4,977.74	4,977.74	4,977.74
Collateral			USD	USD	1.000	3138A7HV3	FNMA FNMS 04.000 CLAH5643	53.010083	32	17.18	17.18	17.18
Collateral			USD	USD	1.000	3138A7HY7	FNMA FNMS 03.500 CLAH5646	60.145822	474	284.83	284.83	284.83
Collateral			USD	USD	1.000	3138A8J49	FNMA FNMS 04.000 CLAH6582	32.344605	37	11.93	11.93	11.93
Collateral			USD	USD	1.000	3138A8QH2	FNMA FNMS 04.000 CLAH6755	73.375447	4,051	2,972.57	2,972.57	2,972.57
Collateral			USD	USD	1.000	3138A8XA9	FNMA FNMS 03.500 CIAH6972	28.724175	108	31.03	31.03	31.03
Collateral			USD	USD	1.000	3138A9AE4	FNMA FNMS 04.000 CLAH7204	39.079524	6	2.22	2.22	2.22
Collateral			USD	USD	1.000	3138A9U36	FNMA FNMS 04.500 CLAH7801	35.762184	6,035	2,158.10	2,158.10	2,158.10
Collateral			USD	USD	1.000	3138AAAM3	FNMA FNMS 03.000 CIAH8111	27.440931	9,944	2,728.76	2,728.76	2,728.76
Collateral			USD	USD	1.000	3138AAYA3	FNMA FNAR XX.XXX LBAH8804	19.373443	15,300	2,964.12	2,964.12	2,964.12
Collateral			USD	USD	1.000	3138ABAS8	FNMA FNMS 04.000 CIAH9016	27.296830	7,710	2,104.57	2,104.57	2,104.57
Collateral			USD	USD	1.000	3138ABBZ1	FNMA FNMS 04.500 CLAH9055	26.099051	19	5.05	5.05	5.05
Collateral			USD	USD	1.000	3138ABPY9	FNMA FNMS 04.000 CIAH9438	19.538816	12,875	2,515.71	2,515.71	2,515.71
Collateral			USD	USD	1.000	3138ABR50	FNMA FNMS 05.000 CLAH9507	8.910697	60	5.31	5.31	5.31
Collateral			USD	USD	1.000	3138AFBX7	FNMA FNMS 04.000 CLAI1853	35.309955	59	20.98	20.98	20.98
Collateral			USD	USD	1.000	3138AFFB1	FNMA FNMS 04.500 CLAI1961	37.461474	51	19.22	19.22	19.22
Collateral			USD	USD	1.000	3138AFVA5	FNMA FNMS 04.000 CIAI2408	38.195640	2,701	1,031.47	1,031.47	1,031.47



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Collateral			USD	USD	1.000	3138AFW89	FNMA FNMS 04.500 CLAI2470	37.207423	64	23.74	23.74	23.74
Collateral			USD	USD	1.000	3138AGFL7	FNMA FNMS 04.000 CIAI2870	35.103895	13,243	4,648.75	4,648.75	4,648.75
Collateral			USD	USD	1.000	3138AGKE7	FNMA FNMS 04.000 CIAI2992	38.108449	10,820	4,123.45	4,123.45	4,123.45
Collateral			USD	USD	1.000	3138AH2F2	FNMA FNAR XX.XXX LBAI4373	12.696396	22,290	2,830.05	2,830.05	2,830.05
Collateral			USD	USD	1.000	3138AHZZ2	FNMA FNAR XX.XXX LBAI4359	16.455277	27,005	4,443.76	4,443.76	4,443.76
Collateral			USD	USD	1.000	3138AJS94	FNMA FNMS 04.500 CLAI5043	33.970108	46	15.50	15.50	15.50
Collateral			USD	USD	1.000	3138AKL56	FNMA FNMS 04.000 CIAI5747	28.968293	7,854	2,275.10	2,275.10	2,275.10
Collateral			USD	USD	1.000	3138AKU56	FNMA FNAR XX.XXX LBAI6003	18.354190	10,262	1,883.49	1,883.49	1,883.49
Collateral			USD	USD	1.000	3138AM2K0	FNMA FNMS 04.000 CLAI7977	23.761832	14	3.38	3.38	3.38
Collateral			USD	USD	1.000	3138AM6U4	FNMA FNMS 03.500 CLAI8082	62.602222	49	30.43	30.43	30.43
Collateral			USD	USD	1.000	3138AN4X8	FNMA FNMS 04.500 CIAI8937	42.050680	918	386.18	386.18	386.18
Collateral			USD	USD	1.000	3138ANC76	FNMA FNMS 04.500 CLAI8193	21.382412	11,261	2,407.90	2,407.90	2,407.90
Collateral			USD	USD	1.000	3138ANDY6	FNMA FNMS 04.000 CLAI8218	29.676125	43	12.82	12.82	12.82
Collateral			USD	USD	1.000	3138ANLP6	FNMA FNMS 04.500 CLAI8433	50.593462	35	17.76	17.76	17.76
Collateral			USD	USD	1.000	3138ANNQ2	FNMA FNMS 04.500 CLAI8498	68.655000	3	1.85	1.85	1.85
Collateral			USD	USD	1.000	3138APNZ7	FNMA FNMS 03.500 CLAI9407	57.073058	2,701	1,541.26	1,541.26	1,541.26
Collateral			USD	USD	1.000	3138APZN1	FNMA FNMS 04.500 CLAI9748	42.705714	57	24.22	24.22	24.22
Collateral			USD	USD	1.000	3138ARH72	FNMA FNMS 04.000 CLAJ0253	37.028333	8	3.00	3.00	3.00
Collateral			USD	USD	1.000	3138ARQ31	FNMA FNMS 05.000 CLAJ0473	15.924058	92	14.66	14.66	14.66
Collateral			USD	USD	1.000	3138ASAN2	FNMA FNMS 03.500 CLAJ0912	79.693391	62	49.50	49.50	49.50
Collateral			USD	USD	1.000	3138ATDL1	FNMA FNMS 02.500 CIAJ1906	65.129646	7,476	4,868.86	4,868.86	4,868.86
Collateral			USD	USD	1.000	3138AURE9	FNMA FNMS 03.500 CIAJ3184	25.025533	4,861	1,216.47	1,216.47	1,216.47
Collateral			USD	USD	1.000	3138AVDY8	FNMA FNMS 04.000 CLAJ3718	29.445485	17	4.92	4.92	4.92
Collateral			USD	USD	1.000	3138AVQE8	FNMA FNMS 04.000 CLAJ4052	27.525167	49	13.38	13.38	13.38
Collateral			USD	USD	1.000	3138AVQF5	FNMA FNMS 04.000 CLAJ4053	25.344250	11	2.74	2.74	2.74
Collateral			USD	USD	1.000	3138AW2Y8	FNMA FNMS 03.500 CLAJ5290	41.179000	14	5.56	5.56	5.56
Collateral			USD	USD	1.000	3138AW3J0	FNMA FNMS 04.000 CLAJ5300	54.133786	38	20.47	20.47	20.47
Collateral			USD	USD	1.000	3138AW4B6	FNMA FNMS 05.000 CLAJ5317	29.246521	196	57.44	57.44	57.44
Collateral			USD	USD	1.000	3138AW6S7	FNMA FNMS 04.000 CLAJ5380	30.945833	49	15.04	15.04	15.04
Collateral			USD	USD	1.000	3138AWHC0	FNMA FNMS 04.000 CLAJ4726	27.111842	51	13.91	13.91	13.91
Collateral			USD	USD	1.000	3138AWNK5	FNMA FNMS 03.500 CLAJ4893	52.095944	49	25.32	25.32	25.32
Collateral			USD	USD	1.000	3138AX5F4	FNMA FNMS 03.500 CLAJ6245	50.048429	19	9.46	9.46	9.46
Collateral			USD	USD	1.000	3138AXCG4	FNMA FNMS 03.500 CLAJ5470	23.633765	5,942	1,404.29	1,404.29	1,404.29
Collateral			USD	USD	1.000	3138AXCN9	FNMA FNMS 03.000 CIAJ5476	32.191815	16	5.29	5.29	5.29
Collateral			USD	USD	1.000	3138AXFF3	FNMA FNMS 03.500 CLAJ5565	66.718461	27	18.31	18.31	18.31
Collateral			USD	USD	1.000	3138AXGD7	FNMA FNMS 03.500 CLAJ5595	54.466333	8	4.41	4.41	4.41
Collateral			USD	USD	1.000	3138AXZ95	FNMA FNMS 04.000 CLAJ6167	47.931908	36	17.13	17.13	17.13



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Collateral			USD	USD	1.000	3138E04G1	FNMA FNMS 03.500 CLAJ8022	21.303054	35	7.48	7.48	7.48
Collateral			USD	USD	1.000	3138E0FE4	FNMA FNMS 04.000 CLAJ7364	45.118257	13	5.87	5.87	5.87
Collateral			USD	USD	1.000	3138E0KJ7	FNMA FNMS 03.000 CIAJ7496	42.978250	5,192	2,231.39	2,231.39	2,231.39
Collateral			USD	USD	1.000	3138E0QF9	FNMA FNMS 03.500 CLAJ7653	75.528473	3,472	2,622.39	2,622.39	2,622.39
Collateral			USD	USD	1.000	3138E0SF7	FNMA FNMS 03.000 CIAJ7717	36.570452	13,223	4,835.53	4,835.53	4,835.53
Collateral			USD	USD	1.000	3138E14E4	FNMA FNMS 04.000 CLAJ8920	20.685494	13	2.68	2.68	2.68
Collateral			USD	USD	1.000	3138E1HX8	FNMA FNMS 04.000 CLAJ8345	40.909750	43	17.68	17.68	17.68
Collateral			USD	USD	1.000	3138E1T49	FNMA FNMS 03.500 CLAJ8670	50.033545	149	74.31	74.31	74.31
Collateral			USD	USD	1.000	3138E2KN4	FNMA FNMS 04.000 CLAJ9300	46.433182	30	13.79	13.79	13.79
Collateral			USD	USD	1.000	3138E2MD4	FNMA FNMS 03.000 CIAJ9355	39.542625	22	8.54	8.54	8.54
Collateral			USD	USD	1.000	3138E4U90	FNMA FNMS 03.000 CIAK0607	35.785916	13,086	4,683.06	4,683.06	4,683.06
Collateral			USD	USD	1.000	3138E5CZ9	FNMA FNMS 03.500 CLAK0987	51.710486	14	7.35	7.35	7.35
Collateral			USD	USD	1.000	3138E5FZ6	FNMA FNMS 04.000 CLAK1083	27.225714	38	10.29	10.29	10.29
Collateral			USD	USD	1.000	3138E5RR1	FNMA FNMS 04.000 CLAK1395	25.374200	54	13.70	13.70	13.70
Collateral			USD	USD	1.000	3138E7MT8	FNMA FNMS 04.000 CLAK3069	22.167500	11	2.39	2.39	2.39
Collateral			USD	USD	1.000	3138E9F88	FNMA FNMS 03.500 CTAK4690	66.460762	4,341	2,885.17	2,885.17	2,885.17
Collateral			USD	USD	1.000	3138E9LH1	FNMA FNMS 03.500 CLAK4827	60.080000	43	25.96	25.96	25.96
Collateral			USD	USD	1.000	3138EA6F9	FNMA FNMS 04.000 CTAK6269	57.164614	6,737	3,850.98	3,850.98	3,850.98
Collateral			USD	USD	1.000	3138EAEQ6	FNMA FNMS 04.000 CLAK5542	37.806600	54	20.42	20.42	20.42
Collateral			USD	USD	1.000	3138EBAL9	FNMA FNMS 03.500 CLAK6310	58.574273	2,160	1,265.44	1,265.44	1,265.44
Collateral			USD	USD	1.000	3138EBCJ2	FNMA FNMS 03.000 CIAK6372	49.974957	4,051	2,024.36	2,024.36	2,024.36
Collateral			USD	USD	1.000	3138EBP58	FNMA FNMS 04.000 CLAK6743	39.695231	35	13.94	13.94	13.94
Collateral			USD	USD	1.000	3138EBQG3	FNMA FNMS 05.000 CLAK6754	21.571553	10,678	2,303.38	2,303.38	2,303.38
Collateral			USD	USD	1.000	3138EBSE6	FNMA FNMS 03.500 CLAK6816	50.721750	11	5.48	5.48	5.48
Collateral			USD	USD	1.000	3138EBXG5	FNMA FNMS 04.000 CQAK6978	48.455262	5,431	2,631.58	2,631.58	2,631.58
Collateral			USD	USD	1.000	3138ECVH3	FNMA FNMS 03.500 CLAK7815	35.766000	8	2.90	2.90	2.90
Collateral			USD	USD	1.000	3138ED4D0	FNMA FNMS 03.500 CLAK8919	57.006500	5	3.08	3.08	3.08
Collateral			USD	USD	1.000	3138ED5D9	FNMA FNMS 02.500 CIAK8943	54.810508	6,877	3,769.18	3,769.18	3,769.18
Collateral			USD	USD	1.000	3138EE2T5	FNMA FNMS 03.500 CLAK9785	62.912402	2,751	1,731.01	1,731.01	1,731.01
Collateral			USD	USD	1.000	3138EEX53	FNMA FNMS 04.000 CLAK9699	46.415225	4,053	1,881.42	1,881.42	1,881.42
Collateral			USD	USD	1.000	3138EG2X1	FNMA FNMS 04.000 CLAL0789	43.941000	30	13.05	13.05	13.05
Collateral			USD	USD	1.000	3138EG4G6	FNMA FNMS 04.500 CLAL0822	48.750000	11	5.27	5.27	5.27
Collateral			USD	USD	1.000	3138EGBY9	FNMA FNMS 04.500 CLAL0054	27.953000	14	3.77	3.77	3.77
Collateral			USD	USD	1.000	3138EGE75	FNMA FNMS 06.000 CLAL0157	9.484490	170	16.13	16.13	16.13
Collateral			USD	USD	1.000	3138EGET7	FNMA FNMS 04.500 CLAL0145	15.447203	11,358	1,754.54	1,754.54	1,754.54
Collateral			USD	USD	1.000	3138EGGZ1	FNMA FNMS 04.500 CLAL0215	35.121550	6,481	2,276.30	2,276.30	2,276.30
Collateral			USD	USD	1.000	3138EGUS1	FNMA FNAR XX.XXX LBAL0592	13.282354	12,152	1,614.11	1,614.11	1,614.11



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Collateral			USD	USD	1.000	3138EGUW2	FNMA FNAR XX.XXX LBAL0596	30.795415	7,739	2,383.37	2,383.37	2,383.37
Collateral			USD	USD	1.000	3138EH3J9	FNMA FNMS 04.000 CLAL1700	37.580500	38	14.21	14.21	14.21
Collateral			USD	USD	1.000	3138EHBB7	FNMA FNMS 05.000 CLAL0933	26.049381	57	14.77	14.77	14.77
Collateral			USD	USD	1.000	3138EHE24	FNMA FNMS 05.000 CLAL1052	30.128012	6,323	1,905.05	1,905.05	1,905.05
Collateral			USD	USD	1.000	3138EHJ94	FNMA FNMS 05.500 CIAL1187	0.410589	6,503	26.70	26.70	26.70
Collateral			USD	USD	1.000	3138EHJU7	FNMA FNMS 04.000 CIAL1174	29.538941	5,185	1,531.58	1,531.58	1,531.58
Collateral			USD	USD	1.000	3138EHN99	FNMA FNAR XX.XXX LBAL1315	30.875544	899	277.65	277.65	277.65
Collateral			USD	USD	1.000	3138EHPG1	FNMA FNAR XX.XXX LBAL1322	45.363408	9,034	4,098.24	4,098.24	4,098.24
Collateral			USD	USD	1.000	3138EJ4A3	FNMA FNMS 04.500 CLAL2616	36.594727	30	10.87	10.87	10.87
Collateral			USD	USD	1.000	3138EJ6R4	FNMA FNMS 03.500 CLAL2679	67.170374	2,701	1,813.94	1,813.94	1,813.94
Collateral			USD	USD	1.000	3138EJ6S2	FNMA FNMS 03.500 CLAL2680	51.955143	19	9.82	9.82	9.82
Collateral			USD	USD	1.000	3138EJAY4	FNMA FNMS 04.500 CLAL1822	47.964803	10,127	4,857.34	4,857.34	4,857.34
Collateral			USD	USD	1.000	3138EJE38	FNMA FNMS 04.500 CIAL1953	21.930174	307	67.27	67.27	67.27
Collateral			USD	USD	1.000	3138EJK80	FNMA FNMS 04.000 CLAL2118	38.660000	5	2.09	2.09	2.09
Collateral			USD	USD	1.000	3138EJLY2	FNMA FNMS 06.500 CLAL2142	25.593911	189	48.42	48.42	48.42
Collateral			USD	USD	1.000	3138EJMX3	FNMA FNMS 03.500 CIAL2173	43.135954	10,400	4,485.99	4,485.99	4,485.99
Collateral			USD	USD	1.000	3138EJVH8	FNMA FNMS 03.500 CLAL2415	59.681750	43	25.79	25.79	25.79
Collateral			USD	USD	1.000	3138EJYK8	FNMA FNMS 04.000 CLAL2513	41.716735	38	15.77	15.77	15.77
Collateral			USD	USD	1.000	3138EK3G8	FNMA FNMS 03.500 CLAL3498	69.054195	500	344.99	344.99	344.99
Collateral			USD	USD	1.000	3138EKAZ8	FNMA FNMS 04.000 CIAL2723	36.998847	459	169.86	169.86	169.86
Collateral			USD	USD	1.000	3138EKBW4	FNMA FNMS 05.000 CLAL2752	45.283079	1,283	581.00	581.00	581.00
Collateral			USD	USD	1.000	3138EKD77	FNMA FNMS 03.500 CLAL2825	57.146652	58	33.12	33.12	33.12
Collateral			USD	USD	1.000	3138EKT70	FNMA FNMS 05.500 CLAL3273	34.902032	2,836	989.66	989.66	989.66
Collateral			USD	USD	1.000	3138EKVL6	FNMA FNMS 03.500 CLAL3318	66.628227	59	39.58	39.58	39.58
Collateral			USD	USD	1.000	3138EKWV3	FNMA FNMS 02.500 CIAL3359	58.358325	7,157	4,176.90	4,176.90	4,176.90
Collateral			USD	USD	1.000	3138EKYV1	FNMA FNMS 05.000 CLAL3423	36.770333	24	8.94	8.94	8.94
Collateral			USD	USD	1.000	3138EKYW9	FNMA FNMS 04.000 CLAL3424	56.650960	34	19.12	19.12	19.12
Collateral			USD	USD	1.000	3138EL4T7	FNMA FNMS 05.500 CIAL4433	29.568465	120	35.57	35.57	35.57
Collateral			USD	USD	1.000	3138EL5N9	FNMA FNMS 04.000 CLAL4452	69.636548	3,589	2,499.03	2,499.03	2,499.03
Collateral			USD	USD	1.000	3138ELC43	FNMA FNMS 05.500 CIAL3690	17.148860	13,481	2,311.84	2,311.84	2,311.84
Collateral			USD	USD	1.000	3138ELFB4	FNMA FNMS 04.500 CLAL3761	57.317565	7,561	4,334.02	4,334.02	4,334.02
Collateral			USD	USD	1.000	3138ELN41	FNMA FNMS 03.500 CLAL4010	71.697029	2,447	1,754.18	1,754.18	1,754.18
Collateral			USD	USD	1.000	3138ELN82	FNMA FNMS 03.500 CLAL4014	74.253554	1,356	1,006.62	1,006.62	1,006.62
Collateral			USD	USD	1.000	3138ELPF4	FNMA FNMS 03.500 CLAL4021	64.522393	9	5.56	5.56	5.56
Collateral			USD	USD	1.000	3138ELPG2	FNMA FNMS 04.000 CLAL4022	54.664137	11	6.03	6.03	6.03
Collateral			USD	USD	1.000	3138ELQF3	FNMA FNMS 03.500 CIAL4053	56.617516	2,701	1,528.96	1,528.96	1,528.96
Collateral			USD	USD	1.000	3138ELQW6	FNMA FNMS 04.000 CLAL4068	45.316989	51	23.31	23.31	23.31



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Collateral			USD	USD	1.000	3138ELTP8	FNMA FNMS 03.000 CLAL4157	77.795474	1,859	1,446.09	1,446.09	1,446.09
Collateral			USD	USD	1.000	3138ELV34	FNMA FNMS 03.500 CIAL4233	61.354575	2,333	1,431.35	1,431.35	1,431.35
Collateral			USD	USD	1.000	3138ELYG2	FNMA FNMS 04.000 CIAL4310	43.371616	5,158	2,237.09	2,237.09	2,237.09
Collateral			USD	USD	1.000	3138EMBF7	FNMA FNAR XX.XXX LBAL4537	58.312798	3,241	1,889.69	1,889.69	1,889.69
Collateral			USD	USD	1.000	3138EMGA3	FNMA FNMS 04.000 CIAL4692	71.900157	670	481.53	481.53	481.53
Collateral			USD	USD	1.000	3138EMGB1	FNMA FNMS 03.000 CIAL4693	59.417917	6,751	4,011.46	4,011.46	4,011.46
Collateral			USD	USD	1.000	3138EMKB6	FNMA FNAR XX.XXX LBAL4789	45.662879	5,010	2,287.92	2,287.92	2,287.92
Collateral			USD	USD	1.000	3138EMUX7	FNMA FNMS 04.500 CLAL5097	56.564067	2,376	1,344.21	1,344.21	1,344.21
Collateral			USD	USD	1.000	3138EMY39	FNMA FNMS 05.000 CLAL5229	57.021999	6,347	3,619.43	3,619.43	3,619.43
Collateral			USD	USD	1.000	3138EN2M0	FNMA FNMS 03.000 CLAL6179	81.044983	1,919	1,555.08	1,555.08	1,555.08
Collateral			USD	USD	1.000	3138EN6K0	FNMA FNMS 05.000 CLAL6273	54.162729	68	36.83	36.83	36.83
Collateral			USD	USD	1.000	3138ENAA7	FNMA FNMS 04.500 CLAL5400	56.891303	2,971	1,689.99	1,689.99	1,689.99
Collateral			USD	USD	1.000	3138ENNY1	FNMA FNMS 03.500 CIAL5806	77.095011	2,475	1,908.27	1,908.27	1,908.27
Collateral			USD	USD	1.000	3138ENWD7	FNMA FNMS 04.000 CIAL6043	74.916220	221	165.90	165.90	165.90
Collateral			USD	USD	1.000	3138ENWS4	FNMA FNMS 04.000 CLAL6056	79.201553	64	50.68	50.68	50.68
Collateral			USD	USD	1.000	3138ENWX3	FNMA FNMS 03.500 CLAL6061	80.776226	1,350	1,090.68	1,090.68	1,090.68
Collateral			USD	USD	1.000	3138EP3B8	FNMA FNMS 04.000 CLAL7093	90.972203	2,160	1,965.37	1,965.37	1,965.37
Collateral			USD	USD	1.000	3138EP4F8	FNMA FNMS 03.000 CLAL7121	84.088075	58	48.81	48.81	48.81
Collateral			USD	USD	1.000	3138EPAC8	FNMA FNMS 04.500 CLAL6302	63.044687	1,620	1,021.51	1,021.51	1,021.51
Collateral			USD	USD	1.000	3138EPLE2	FNMA FNMS 04.500 CLAL6624	64.850868	2,190	1,420.30	1,420.30	1,420.30
Collateral			USD	USD	1.000	3138EPP73	FNMA FNMS 04.000 CLAL6745	81.531333	41	33.03	33.03	33.03
Collateral			USD	USD	1.000	3138EPPV0	FNMA FNMS 05.500 CIAL6735	6.580705	852	56.09	56.09	56.09
Collateral			USD	USD	1.000	3138EPTZ7	FNMA FNMS 03.000 CIAL6867	82.877135	2,701	2,238.10	2,238.10	2,238.10
Collateral			USD	USD	1.000	3138EPUM4	FNMA FNMS 04.500 CLAL6887	70.791198	3,734	2,643.10	2,643.10	2,643.10
Collateral			USD	USD	1.000	3138EPUV4	FNMA FNMS 03.500 CLAL6895	87.771428	1,067	936.26	936.26	936.26
Collateral			USD	USD	1.000	3138EPV84	FNMA FNMS 05.500 CTAL6938	74.472222	68	50.68	50.68	50.68
Collateral			USD	USD	1.000	3138EPVL5	FNMA FNMS 05.500 CIAL6918	29.999950	54	16.18	16.18	16.18
Collateral			USD	USD	1.000	3138EQ2X9	FNMA FNMS 03.000 CLAL7989	94.512145	2,277	2,151.59	2,151.59	2,151.59
Collateral			USD	USD	1.000	3138EQ5Y4	FNMA FNMS 05.500 CTAL8062	88.476197	3,966	3,508.91	3,508.91	3,508.91
Collateral			USD	USD	1.000	3138EQGZ9	FNMA FNMS 05.500 CTAL7415	80.661933	3,073	2,478.43	2,478.43	2,478.43
Collateral			USD	USD	1.000	3138EQKP6	FNMA FNMS 03.500 CLAL7501	96.850732	2,701	2,615.46	2,615.46	2,615.46
Collateral			USD	USD	1.000	3138EQLB6	FNMA FNMS 05.000 CLAL7521	81.414067	41	32.98	32.98	32.98
Collateral			USD	USD	1.000	3138EQU67	FNMA FNMS 04.000 CLAL7804	88.462922	1,458	1,290.03	1,290.03	1,290.03
Collateral			USD	USD	1.000	3138EQVB5	FNMA FNMS 03.500 CIAL7809	84.068913	2,366	1,989.45	1,989.45	1,989.45
Collateral			USD	USD	1.000	3138ERA91	FNMA FNMS 03.000 CLAL9031	97.553928	6	5.94	5.94	5.94
Collateral			USD	USD	1.000	3138ERH37	FNMA FNMS 03.000 CLAL9249	98.267806	1,350	1,326.86	1,326.86	1,326.86
Collateral			USD	USD	1.000	3138ERHW3	FNMA FNMS 03.000 CLAL9244	96.976136	59	57.61	57.61	57.61



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Collateral			USD	USD	1.000	3138ETC53	FNMA FNMS 04.000 CLAL8191	96.353629	851	819.64	819.64	819.64
Collateral			USD	USD	1.000	3138ETCC8	FNMA FNMS 03.500 CLAL8166	93.477645	1,515	1,416.17	1,416.17	1,416.17
Collateral			USD	USD	1.000	3138ETEE2	FNMA FNMS 04.500 CLAL8232	86.871542	2,093	1,818.13	1,818.13	1,818.13
Collateral			USD	USD	1.000	3138ETN77	FNMA FNMS 03.500 CLAL8513	97.268247	2,957	2,876.27	2,876.27	2,876.27
Collateral			USD	USD	1.000	3138ETNW2	FNMA FNMS 04.000 CIAL8504	63.353417	68	43.16	43.16	43.16
Collateral			USD	USD	1.000	3138L2Z83	FNMA FNAR XX.XXX HYAM2566	101.145951	1,257	1,270.94	1,270.94	1,270.94
Collateral			USD	USD	1.000	3138L3MG7	FNMA FNAR XX.XXX HYAM3058	97.021853	2,957	2,868.99	2,868.99	2,868.99
Collateral			USD	USD	1.000	3138L4HG1	FNMA FNAR XX.XXX HYAM3830	97.720377	945	923.63	923.63	923.63
Collateral			USD	USD	1.000	3138L4MU4	FNMA FNAR XX.XXX HYAM3970	105.677952	338	356.73	356.73	356.73
Collateral			USD	USD	1.000	3138L54E7	FNMA FNAR XX.XXX HYAM5320	101.828202	2,836	2,887.37	2,887.37	2,887.37
Collateral			USD	USD	1.000	3138L5BT6	FNMA FNAR XX.XXX HYAM4549	100.671422	999	1,005.90	1,005.90	1,005.90
Collateral			USD	USD	1.000	3138L5P95	FNMA FNAR XX.XXX HYAM4947	106.245143	662	702.94	702.94	702.94
Collateral			USD	USD	1.000	3138L5UD0	FNMA FNAR XX.XXX HYAM5079	101.186811	486	491.86	491.86	491.86
Collateral			USD	USD	1.000	3138L6CK2	FNMA FNAR XX.XXX HYAM5473	106.213888	459	487.61	487.61	487.61
Collateral			USD	USD	1.000	3138L7WU6	FNMA FNAR XX.XXX HYAM6958	99.439754	3,646	3,625.26	3,625.26	3,625.26
Collateral			USD	USD	1.000	3138L7ZR0	FNMA FNAR XX.XXX H2AM7051	101.457514	1,512	1,534.32	1,534.32	1,534.32
Collateral			USD	USD	1.000	3138L8EJ9	FNMA FNAR XX.XXX HYAM7336	100.093991	2,066	2,067.83	2,067.83	2,067.83
Collateral			USD	USD	1.000	3138L8J70	FNMA FNAR XX.XXX HYAM7485	101.210900	2,701	2,733.20	2,733.20	2,733.20
Collateral			USD	USD	1.000	3138L8MZ4	FNMA FNAR XX.XXX HRAM7575	96.643835	2,295	2,218.39	2,218.39	2,218.39
Collateral			USD	USD	1.000	3138L8SQ8	FNMA FNAR XX.XXX H2AM7726	99.951618	2,701	2,699.20	2,699.20	2,699.20
Collateral			USD	USD	1.000	3138L8SR6	FNMA FNAR XX.XXX H2AM7727	100.055325	3,792	3,793.61	3,793.61	3,793.61
Collateral			USD	USD	1.000	3138L8V68	FNMA FNAR XX.XXX HYAM7836	100.923228	3,543	3,575.77	3,575.77	3,575.77
Collateral			USD	USD	1.000	3138L96Z0	FNMA FNAR XX.XXX HYAM8987	95.861228	1,553	1,488.52	1,488.52	1,488.52
Collateral			USD	USD	1.000	3138L9LN0	FNMA FNAR XX.XXX HYAM8432	97.498950	1,080	1,053.19	1,053.19	1,053.19
Collateral			USD	USD	1.000	3138L9T85	FNMA FNAR XX.XXX HYAM8674	99.281360	135	134.05	134.05	134.05
Collateral			USD	USD	1.000	3138L9X98	FNMA FNAR XX.XXX HYAM8803	97.697445	1,391	1,358.74	1,358.74	1,358.74
Collateral			USD	USD	1.000	3138LBC62	FNMA FNAR XX.XXX H2AM9992	98.137276	500	490.29	490.29	490.29
Collateral			USD	USD	1.000	3138LCJG1	FNMA FNAR XX.XXX HYAN0262	97.716166	1,755	1,715.24	1,715.24	1,715.24
Collateral			USD	USD	1.000	3138LD6B4	FNMA FNAR XX.XXX HYAN1765	96.594140	1,080	1,043.41	1,043.41	1,043.41
Collateral			USD	USD	1.000	3138LENL1	FNMA FNAR XX.XXX HYAN2194	95.838483	4,577	4,386.87	4,386.87	4,386.87
Collateral			USD	USD	1.000	3138LFS90	FNMA FNAR XX.XXX HYAN3243	97.383137	2,611	2,543.05	2,543.05	2,543.05
Collateral			USD	USD	1.000	3138LQKE3	FNMA FNMS 03.500 CLAO0292	69.398856	1,814	1,258.65	1,258.65	1,258.65
Collateral			USD	USD	1.000	3138LQN75	FNMA FNMS 03.500 CLAO0413	41.515100	27	11.21	11.21	11.21
Collateral			USD	USD	1.000	3138LQQS6	FNMA FNMS 03.500 CLAO0464	50.696333	8	4.11	4.11	4.11
Collateral			USD	USD	1.000	3138LRDT6	FNMA FNMS 03.500 CLAO1013	60.829059	46	27.93	27.93	27.93
Collateral			USD	USD	1.000	3138LRWX6	FNMA FNMS 03.500 CLAO1561	53.307579	24	12.69	12.69	12.69
Collateral			USD	USD	1.000	3138LTJF6	FNMA FNMS 04.000 CLAO2961	45.302000	8	3.67	3.67	3.67



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Collateral			USD	USD	1.000	3138LUD28	FNMA FNMS 03.500 CLAO3720	53.481912	42	22.36	22.36	22.36
Collateral			USD	USD	1.000	3138LVEP4	FNMA FNMS 03.500 CLAO4641	56.437539	35	19.69	19.69	19.69
Collateral			USD	USD	1.000	3138LWCK5	FNMA FNMS 03.500 CLAO5473	49.369600	14	6.67	6.67	6.67
Collateral			USD	USD	1.000	3138LX5M7	FNMA FNMS 03.000 CLAO7151	55.333845	2,701	1,494.29	1,494.29	1,494.29
Collateral			USD	USD	1.000	3138LYHX8	FNMA FNMS 03.500 CLAO7445	59.325275	28	16.44	16.44	16.44
Collateral			USD	USD	1.000	3138LYMN4	FNMA FNMS 03.500 CLAO7564	53.557667	4,836	2,590.17	2,590.17	2,590.17
Collateral			USD	USD	1.000	3138LYPB7	FNMA FNMS 03.000 CIAO7617	54.144000	8	4.39	4.39	4.39
Collateral			USD	USD	1.000	3138LYPN1	FNMA FNMS 03.000 CIAO7628	55.238667	8	4.48	4.48	4.48
Collateral			USD	USD	1.000	3138LYWY9	FNMA FNMS 03.500 CLAO7862	67.036160	27	18.12	18.12	18.12
Collateral			USD	USD	1.000	3138M0CQ1	FNMA FNMS 03.000 CLAO8178	62.052118	1,595	989.81	989.81	989.81
Collateral			USD	USD	1.000	3138M0VU1	FNMA FNMS 03.500 CLAO8726	44.018925	7	3.14	3.14	3.14
Collateral			USD	USD	1.000	3138M0W71	FNMA FNMS 03.500 CLAO8769	55.061218	9	5.00	5.00	5.00
Collateral			USD	USD	1.000	3138M12J6	FNMA FNMS 04.000 CRAO9776	69.373903	2,430	1,686.10	1,686.10	1,686.10
Collateral			USD	USD	1.000	3138M2A55	FNMA FNMS 03.500 CLAO9927	53.547966	43	23.14	23.14	23.14
Collateral			USD	USD	1.000	3138M2AK2	FNMA FNMS 03.000 CLAO9909	60.034544	4,832	2,900.86	2,900.86	2,900.86
Collateral			USD	USD	1.000	3138M44W9	FNMA FNMS 04.000 CLAP1736	69.071375	43	29.84	29.84	29.84
Collateral			USD	USD	1.000	3138M4KU5	FNMA FNMS 03.000 CLAP1206	84.397667	24	20.51	20.51	20.51
Collateral			USD	USD	1.000	3138M5LS6	FNMA FNMS 04.000 CLAP2136	66.258870	4,253	2,818.18	2,818.18	2,818.18
Collateral			USD	USD	1.000	3138M5R92	FNMA FNMS 03.000 CIAP2311	62.302844	5,074	3,161.44	3,161.44	3,161.44
Collateral			USD	USD	1.000	3138M5SK6	FNMA FNMS 03.000 CLAP2321	81.547411	76	61.71	61.71	61.71
Collateral			USD	USD	1.000	3138M6P76	FNMA FNMS 03.000 CLAP3145	66.823487	263	175.58	175.58	175.58
Collateral			USD	USD	1.000	3138M72N4	FNMA FNMS 03.000 CLAP4380	59.390024	6	3.38	3.38	3.38
Collateral			USD	USD	1.000	3138M7CD5	FNMA FNMS 03.500 CLAP3667	65.234500	16	10.57	10.57	10.57
Collateral			USD	USD	1.000	3138M7QA6	FNMA FNMS 02.500 CIAP4048	51.460054	25	12.82	12.82	12.82
Collateral			USD	USD	1.000	3138M8CG6	FNMA FNMS 03.000 CIAP4570	44.234588	5,723	2,531.42	2,531.42	2,531.42
Collateral			USD	USD	1.000	3138M8F32	FNMA FNMS 04.000 CRAP4685	70.826967	4,149	2,938.69	2,938.69	2,938.69
Collateral			USD	USD	1.000	3138M8K28	FNMA FNMS 03.500 CLAP4812	50.699833	16	8.21	8.21	8.21
Collateral			USD	USD	1.000	3138M8R62	FNMA FNMS 03.000 CLAP5008	61.024764	15	9.25	9.25	9.25
Collateral			USD	USD	1.000	3138M9LE9	FNMA FNMS 04.500 CLAP5724	85.671183	3,588	3,074.20	3,074.20	3,074.20
Collateral			USD	USD	1.000	3138M9WQ0	FNMA FNMS 03.000 CLAP6054	72.646947	29	20.73	20.73	20.73
Collateral			USD	USD	1.000	3138MAEB0	FNMA FNMS 03.500 CLAP6429	68.873000	8	5.58	5.58	5.58
Collateral			USD	USD	1.000	3138MBHX7	FNMA FNMS 04.000 CLAP7445	61.438882	7,630	4,688.09	4,688.09	4,688.09
Collateral			USD	USD	1.000	3138MBMB9	FNMA FNMS 03.000 CLAP7553	67.109189	34	22.52	22.52	22.52
Collateral			USD	USD	1.000	3138MDZL9	FNMA FNMS 03.500 CLAP9746	64.259198	29	18.91	18.91	18.91
Collateral			USD	USD	1.000	3138MFGR2	FNMA FNMS 04.000 CLAQ0207	74.775037	5,629	4,209.43	4,209.43	4,209.43
Collateral			USD	USD	1.000	3138MFGY7	FNMA FNMS 03.500 CLAQ0214	70.306125	22	15.19	15.19	15.19
Collateral			USD	USD	1.000	3138MGHH1	FNMA FNMS 03.000 CLAQ1131	64.391414	2,174	1,399.58	1,399.58	1,399.58



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Collateral			USD	USD	1.000	3138MGJ71	FNMA FNMS 03.000 CLAQ1185	67.316705	4,051	2,726.84	2,726.84	2,726.84
Collateral			USD	USD	1.000	3138MGQ65	FNMA FNMS 04.500 CLAQ1376	64.576236	2,726	1,760.57	1,760.57	1,760.57
Collateral			USD	USD	1.000	3138MHBQ5	FNMA FNMS 03.500 CLAQ1846	54.699413	12	6.54	6.54	6.54
Collateral			USD	USD	1.000	3138MJGD5	FNMA FNMS 03.000 CLAQ2895	70.001912	232	162.11	162.11	162.11
Collateral			USD	USD	1.000	3138MJXK0	FNMA FNMS 03.000 CLAQ3381	65.164346	2,522	1,643.62	1,643.62	1,643.62
Collateral			USD	USD	1.000	3138MKQH2	FNMA FNMS 03.000 CLAQ4055	73.773155	382	281.89	281.89	281.89
Collateral			USD	USD	1.000	3138MLBY9	FNMA FNMS 04.000 CLAQ4554	65.907667	24	16.02	16.02	16.02
Collateral			USD	USD	1.000	3138MLG65	FNMA FNMS 03.000 CIAQ4720	55.935580	540	302.11	302.11	302.11
Collateral			USD	USD	1.000	3138MLGC2	FNMA FNMS 03.000 CLAQ4694	65.725765	46	30.17	30.17	30.17
Collateral			USD	USD	1.000	3138MLUV4	FNMA FNMS 03.000 CIAQ5095	54.934054	3,376	1,854.37	1,854.37	1,854.37
Collateral			USD	USD	1.000	3138MMGE6	FNMA FNMS 03.500 CLAQ5596	72.385044	19	13.70	13.70	13.70
Collateral			USD	USD	1.000	3138MN2P4	FNMA FNMS 03.500 CLAQ7081	64.407800	14	8.70	8.70	8.70
Collateral			USD	USD	1.000	3138MN5G1	FNMA FNMS 03.000 CLAQ7146	70.757016	369	261.39	261.39	261.39
Collateral			USD	USD	1.000	3138MNG95	FNMA FNMS 03.000 CLAQ6523	52.868700	32	16.94	16.94	16.94
Collateral			USD	USD	1.000	3138MP3L7	FNMA FNMS 03.500 CLAQ8002	64.896214	38	24.54	24.54	24.54
Collateral			USD	USD	1.000	3138MPDQ5	FNMA FNMS 03.000 CLAQ7310	73.592799	223	164.37	164.37	164.37
Collateral			USD	USD	1.000	3138MQHG1	FNMA FNMS 03.000 CLAQ8330	79.506056	68	54.24	54.24	54.24
Collateral			USD	USD	1.000	3138MQMZ3	FNMA FNMS 03.000 CTAQ8475	74.979449	2,984	2,237.33	2,237.33	2,237.33
Collateral			USD	USD	1.000	3138MQNY5	FNMA FNMS 03.500 CLAQ8506	55.865065	65	36.35	36.35	36.35
Collateral			USD	USD	1.000	3138MQTN3	FNMA FNMS 03.000 CLAQ8656	72.400012	231	167.16	167.16	167.16
Collateral			USD	USD	1.000	3138MR6G1	FNMA FNMS 03.500 CLAQ9870	67.132120	4,050	2,719.14	2,719.14	2,719.14
Collateral			USD	USD	1.000	3138MRK75	FNMA FNMS 03.000 CLAQ9317	71.469356	911	651.39	651.39	651.39
Collateral			USD	USD	1.000	3138MRLL3	FNMA FNMS 03.500 CLAQ9330	58.149324	1,310	761.61	761.61	761.61
Collateral			USD	USD	1.000	3138MRWS6	FNMA FNMS 03.000 CLAQ9656	73.192842	3,298	2,413.74	2,413.74	2,413.74
Collateral			USD	USD	1.000	3138MRXV8	FNMA FNMS 03.000 CLAQ9691	73.495417	75	54.78	54.78	54.78
Collateral			USD	USD	1.000	3138NX2Y2	FNMA FNMS 03.500 CLAR1690	75.365726	43	32.67	32.67	32.67
Collateral			USD	USD	1.000	3138NX6H5	FNMA FNMS 03.000 CLAR1771	90.833500	22	19.62	19.62	19.62
Collateral			USD	USD	1.000	3138NXH42	FNMA FNMS 03.000 CLAR1150	71.272444	49	34.64	34.64	34.64
Collateral			USD	USD	1.000	3138NXMW4	FNMA FNMS 03.000 CLAR1272	61.172242	132	80.78	80.78	80.78
Collateral			USD	USD	1.000	3138NXV46	FNMA FNMS 03.500 CLAR1534	69.740716	44	30.68	30.68	30.68
Collateral			USD	USD	1.000	3138NXWS2	FNMA FNMS 03.000 CLAR1556	66.430657	1,741	1,156.61	1,156.61	1,156.61
Collateral			USD	USD	1.000	3138NYAR6	FNMA FNMS 03.000 CLAR1815	61.273684	130	79.58	79.58	79.58
Collateral			USD	USD	1.000	3138NYGK5	FNMA FNMS 03.000 CLAR2001	70.106285	3,284	2,302.16	2,302.16	2,302.16
Collateral			USD	USD	1.000	3138NYWV3	FNMA FNMS 03.000 CLAR2459	72.574500	5	3.92	3.92	3.92
Collateral			USD	USD	1.000	3138NYWY7	FNMA FNMS 03.000 CLAR2462	69.204922	1,942	1,343.73	1,343.73	1,343.73
Collateral			USD	USD	1.000	3138W0FU8	FNMA FNMS 03.000 CLAR2878	62.170755	430	267.10	267.10	267.10
Collateral			USD	USD	1.000	3138W0G52	FNMA FNMS 03.000 CLAR2919	69.879378	1,620	1,132.26	1,132.26	1,132.26



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Collateral			USD	USD	1.000	3138W0SW0	FNMA FNMS 03.000 CLAR3232	86.074955	59	51.14	51.14	51.14
Collateral			USD	USD	1.000	3138W0WP0	FNMA FNMS 03.500 CLAR3353	66.887136	59	39.74	39.74	39.74
Collateral			USD	USD	1.000	3138W17K7	FNMA FNMS 03.000 CLAR4497	74.218502	14	10.36	10.36	10.36
Collateral			USD	USD	1.000	3138W1LP0	FNMA FNMS 02.500 CIAR3933	59.374505	540	320.68	320.68	320.68
Collateral			USD	USD	1.000	3138W1SW8	FNMA FNMS 03.000 CLAR4132	67.732000	24	16.46	16.46	16.46
Collateral			USD	USD	1.000	3138W1ZG5	FNMA FNMS 03.000 CLAR4342	75.593818	2,196	1,660.41	1,660.41	1,660.41
Collateral			USD	USD	1.000	3138W2Z73	FNMA FNMS 03.000 CLAR5265	62.823778	24	15.27	15.27	15.27
Collateral			USD	USD	1.000	3138W3FS7	FNMA FNMS 03.000 CLAR5576	69.765941	1,015	707.99	707.99	707.99
Collateral			USD	USD	1.000	3138W43Q2	FNMA FNMS 03.000 CLAR7106	70.538198	6,959	4,908.64	4,908.64	4,908.64
Collateral			USD	USD	1.000	3138W4AP6	FNMA FNMS 03.000 CLAR6313	63.047039	244	154.12	154.12	154.12
Collateral			USD	USD	1.000	3138W4S51	FNMA FNMS 03.000 CLAR6839	62.020922	81	50.27	50.27	50.27
Collateral			USD	USD	1.000	3138W4TJ0	FNMA FNMS 03.000 CLAR6852	66.404813	7,094	4,710.91	4,710.91	4,710.91
Collateral			USD	USD	1.000	3138W5AQ1	FNMA FNMS 03.000 CLAR7214	70.652552	2,228	1,574.08	1,574.08	1,574.08
Collateral			USD	USD	1.000	3138W5AU2	FNMA FNMS 03.000 CLAR7218	75.911615	2,268	1,722.00	1,722.00	1,722.00
Collateral			USD	USD	1.000	3138W5HT8	FNMA FNMS 03.000 CLAR7441	72.639608	63	45.62	45.62	45.62
Collateral			USD	USD	1.000	3138W5LF3	FNMA FNMS 03.000 CLAR7525	72.389448	34	24.46	24.46	24.46
Collateral			USD	USD	1.000	3138W6QZ2	FNMA FNMS 03.500 CNAR8571	20.983076	40	8.44	8.44	8.44
Collateral			USD	USD	1.000	3138W75S9	FNMA FNMS 03.000 CLAR9856	68.731609	2,701	1,856.10	1,856.10	1,856.10
Collateral			USD	USD	1.000	3138W7GF5	FNMA FNMS 03.000 CLAR9197	68.226700	270	184.25	184.25	184.25
Collateral			USD	USD	1.000	3138W7JC9	FNMA FNMS 02.500 CJAR9258	61.584765	2,537	1,562.22	1,562.22	1,562.22
Collateral			USD	USD	1.000	3138W7QW7	FNMA FNMS 03.500 CLAR9468	73.946832	3,768	2,786.26	2,786.26	2,786.26
Collateral			USD	USD	1.000	3138W7SC9	FNMA FNMS 03.500 CLAR9514	64.300154	35	22.57	22.57	22.57
Collateral			USD	USD	1.000	3138W7WP5	FNMA FNMS 03.000 CLAR9653	73.436266	169	123.97	123.97	123.97
Collateral			USD	USD	1.000	3138W92G4	FNMA FNMS 03.000 CLAS0774	77.547771	567	439.78	439.78	439.78
Collateral			USD	USD	1.000	3138W92S8	FNMA FNMS 04.000 CLAS0784	64.398889	73	46.96	46.96	46.96
Collateral			USD	USD	1.000	3138W94U1	FNMA FNMS 05.000 CLAS0834	36.509912	89	32.48	32.48	32.48
Collateral			USD	USD	1.000	3138W95X4	FNMA FNMS 04.500 CLAS0861	42.244187	28	11.82	11.82	11.82
Collateral			USD	USD	1.000	3138W9A42	FNMA FNMS 03.500 CLAS0026	70.435011	25	17.39	17.39	17.39
Collateral			USD	USD	1.000	3138W9EB2	FNMA FNMS 03.000 CLAS0129	81.376959	459	373.59	373.59	373.59
Collateral			USD	USD	1.000	3138W9GM6	FNMA FNMS 03.000 CLAS0203	75.373493	1,634	1,231.46	1,231.46	1,231.46
Collateral			USD	USD	1.000	3138W9GQ7	FNMA FNMS 03.000 CLAS0206	75.986382	6,346	4,822.24	4,822.24	4,822.24
Collateral			USD	USD	1.000	3138W9GU8	FNMA FNMS 03.500 CLAS0210	72.739940	270	196.43	196.43	196.43
Collateral			USD	USD	1.000	3138W9HJ2	FNMA FNMS 04.000 CLAS0232	53.536913	62	33.25	33.25	33.25
Collateral			USD	USD	1.000	3138W9KQ2	FNMA FNMS 03.000 CLAS0302	77.787178	2,178	1,694.01	1,694.01	1,694.01
Collateral			USD	USD	1.000	3138W9KR0	FNMA FNMS 03.000 CLAS0303	76.231924	28	21.13	21.13	21.13
Collateral			USD	USD	1.000	3138W9KS8	FNMA FNMS 03.000 CLAS0304	76.413841	41	30.98	30.98	30.98
Collateral			USD	USD	1.000	3138W9LM0	FNMA FNMS 03.000 CLAS0331	77.743300	14	10.97	10.97	10.97



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Collateral			USD	USD	1.000	3138W9ME7	FNMA FNMS 04.000 CLAS0356	71.981114	3,133	2,254.87	2,254.87	2,254.87
Collateral			USD	USD	1.000	3138W9N97	FNMA FNMS 04.000 CLAS0415	67.670091	59	40.20	40.20	40.20
Collateral			USD	USD	1.000	3138W9XJ4	FNMA FNMS 04.500 CLAS0680	40.287750	65	26.11	26.11	26.11
Collateral			USD	USD	1.000	3138WAAH0	FNMA FNMS 03.500 CIAS0907	54.462946	100	54.42	54.42	54.42
Collateral			USD	USD	1.000	3138WAAK3	FNMA FNMS 04.500 CLAS0909	52.002000	5	2.81	2.81	2.81
Collateral			USD	USD	1.000	3138W AFC6	FNMA FNMS 03.000 CIAS1062	65.764163	6,101	4,012.11	4,012.11	4,012.11
Collateral			USD	USD	1.000	3138WAG76	FNMA FNMS 04.000 CLAS1121	43.109000	57	24.45	24.45	24.45
Collateral			USD	USD	1.000	3138WBJK2	FNMA FNMS 03.000 CLAS2065	80.935407	1,355	1,096.70	1,096.70	1,096.70
Collateral			USD	USD	1.000	3138WBWZ4	FNMA FNMS 03.000 CIAS2463	63.953086	5	3.50	3.50	3.50
Collateral			USD	USD	1.000	3138WC6M0	FNMA FNMS 05.000 CLAS3575	49.158979	99	48.87	48.87	48.87
Collateral			USD	USD	1.000	3138WCBK8	FNMA FNMS 05.000 CLAS2741	51.790366	101	52.44	52.44	52.44
Collateral			USD	USD	1.000	3138WCF73	FNMA FNMS 03.500 CLAS2889	73.251088	52	37.73	37.73	37.73
Collateral			USD	USD	1.000	3138WCG56	FNMA FNMS 05.000 CLAS2919	57.526968	105	60.40	60.40	60.40
Collateral			USD	USD	1.000	3138WCN25	FNMA FNMS 02.500 CIAS3108	73.073735	6,751	4,933.40	4,933.40	4,933.40
Collateral			USD	USD	1.000	3138WCQ71	FNMA FNMS 04.500 CLAS3177	73.963461	5,884	4,352.36	4,352.36	4,352.36
Collateral			USD	USD	1.000	3138WDDV0	FNMA FNMS 03.000 CIAS3715	76.148717	6,117	4,657.75	4,657.75	4,657.75
Collateral			USD	USD	1.000	3138WDYT2	FNMA FNMS 03.000 CIAS4321	75.489944	3,166	2,389.89	2,389.89	2,389.89
Collateral			USD	USD	1.000	3138WE3S6	FNMA FNMS 03.000 CIAS5308	76.305649	30	23.27	23.27	23.27
Collateral			USD	USD	1.000	3138WENS4	FNMA FNMS 04.000 CLAS4900	67.238873	3,536	2,377.51	2,377.51	2,377.51
Collateral			USD	USD	1.000	3138WEW88	FNMA FNMS 03.000 CLAS5170	92.321876	2,605	2,405.02	2,405.02	2,405.02
Collateral			USD	USD	1.000	3138WEXS3	FNMA FNMS 04.000 CLAS5188	74.968257	3,268	2,449.67	2,449.67	2,449.67
Collateral			USD	USD	1.000	3138WFEW2	FNMA FNMS 02.500 CIAS5548	87.482725	47	41.37	41.37	41.37
Collateral			USD	USD	1.000	3138WFNC6	FNMA FNMS 02.500 CIAS5786	88.345193	57	49.96	49.96	49.96
Collateral			USD	USD	1.000	3138WFVA1	FNMA FNMS 04.000 CLAS6008	97.925387	1,919	1,879.62	1,879.62	1,879.62
Collateral			USD	USD	1.000	3138WFX43	FNMA FNMS 03.000 CTAS6098	86.024774	4,093	3,521.20	3,521.20	3,521.20
Collateral			USD	USD	1.000	3138W FYM2	FNMA FNMS 02.500 CIAS6115	86.685120	68	58.52	58.52	58.52
Collateral			USD	USD	1.000	3138WFZG4	FNMA FNMS 02.500 CIAS6142	89.253565	53	47.33	47.33	47.33
Collateral			USD	USD	1.000	3138WG3Q5	FNMA FNMS 03.500 CLAS7106	94.452899	2,430	2,295.63	2,295.63	2,295.63
Collateral			USD	USD	1.000	3138WGFE9	FNMA FNMS 03.500 CLAS6464	97.854738	216	211.41	211.41	211.41
Collateral			USD	USD	1.000	3138WGGZ1	FNMA FNMS 04.000 CLAS6515	89.367352	1,421	1,270.19	1,270.19	1,270.19
Collateral			USD	USD	1.000	3138WGLB8	FNMA FNMS 03.500 CLAS6621	88.991485	2,790	2,483.04	2,483.04	2,483.04
Collateral			USD	USD	1.000	3138WGZM9	FNMA FNMS 02.500 CIAS7047	94.384300	3,376	3,186.07	3,186.07	3,186.07
Collateral			USD	USD	1.000	3138WH3H3	FNMA FNMS 03.000 CLAS7999	98.738075	54	53.72	53.72	53.72
Collateral			USD	USD	1.000	3138WH6J6	FNMA FNMS 03.000 CLAS8072	98.253343	473	464.33	464.33	464.33
Collateral			USD	USD	1.000	3138WHBT8	FNMA FNMS 04.000 CLAS7249	95.147934	2,160	2,055.58	2,055.58	2,055.58
Collateral			USD	USD	1.000	3138WHFC1	FNMA FNMS 03.000 CLAS7362	96.859355	33	32.27	32.27	32.27
Collateral			USD	USD	1.000	3138WHFF4	FNMA FNMS 03.000 CLAS7365	98.226316	4	4.03	4.03	4.03



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Collateral			USD	USD	1.000	3138WHKG6	FNMA FNMS 03.000 CLAS7494	96.977269	2,701	2,618.88	2,618.88	2,618.88
Collateral			USD	USD	1.000	3138WHSR4	FNMA FNMS 03.000 CLAS7727	97.773152	2,349	2,297.12	2,297.12	2,297.12
Collateral			USD	USD	1.000	3138WHXG2	FNMA FNMS 03.000 CLAS7878	98.475022	56	54.72	54.72	54.72
Collateral			USD	USD	1.000	3138WHXT4	FNMA FNMS 03.000 CLAS7889	98.474959	28	27.88	27.88	27.88
Collateral			USD	USD	1.000	3138WJFB9	FNMA FNMS 03.000 CLAS8261	99.055366	5,003	4,956.23	4,956.23	4,956.23
Collateral			USD	USD	1.000	3138WKC52	FNMA FNMS 04.000 CIAS9091	31.981655	75	23.87	23.87	23.87
Collateral			USD	USD	1.000	3138WMF71	FNMA FNMS 03.500 CLAT0189	64.340000	30	19.11	19.11	19.11
Collateral			USD	USD	1.000	3138WMKE0	FNMA FNMS 03.000 CLAT0292	73.947517	882	652.10	652.10	652.10
Collateral			USD	USD	1.000	3138WMR78	FNMA FNMS 03.500 CLAT0509	53.890000	3	1.46	1.46	1.46
Collateral			USD	USD	1.000	3138WMWQ0	FNMA FNMS 03.000 CLAT0654	75.553693	910	687.38	687.38	687.38
Collateral			USD	USD	1.000	3138WMWR8	FNMA FNMS 03.500 CLAT0655	74.250262	1,920	1,425.65	1,425.65	1,425.65
Collateral			USD	USD	1.000	3138WMXL0	FNMA FNMS 03.000 CLAT0682	72.284248	2,201	1,590.91	1,590.91	1,590.91
Collateral			USD	USD	1.000	3138WMZP9	FNMA FNMS 03.000 CLAT0749	75.351526	10	7.87	7.87	7.87
Collateral			USD	USD	1.000	3138WMZQ7	FNMA FNMS 03.000 CLAT0750	74.484876	203	150.89	150.89	150.89
Collateral			USD	USD	1.000	3138WN3Y3	FNMA FNMS 03.500 CLAT1714	60.396400	14	8.16	8.16	8.16
Collateral			USD	USD	1.000	3138WN5M7	FNMA FNMS 03.000 CLAT1751	77.139942	753	580.79	580.79	580.79
Collateral			USD	USD	1.000	3138WN7B9	FNMA FNMS 03.500 CTAT1789	75.117060	5,038	3,784.25	3,784.25	3,784.25
Collateral			USD	USD	1.000	3138WNXA2	FNMA FNMS 03.000 CLAT1572	73.084454	5,607	4,097.91	4,097.91	4,097.91
Collateral			USD	USD	1.000	3138WNXD6	FNMA FNMS 03.000 CLAT1575	66.525754	2,160	1,437.22	1,437.22	1,437.22
Collateral			USD	USD	1.000	3138WNXQ7	FNMA FNMS 03.000 CLAT1586	72.086066	2,160	1,557.35	1,557.35	1,557.35
Collateral			USD	USD	1.000	3138WNZ93	FNMA FNMS 02.500 CIAT1667	58.630225	540	316.66	316.66	316.66
Collateral			USD	USD	1.000	3138WPG24	FNMA FNMS 03.000 CLAT2016	70.107279	2,232	1,564.59	1,564.59	1,564.59
Collateral			USD	USD	1.000	3138WPGT5	FNMA FNMS 03.000 CLAT2009	69.303503	1,113	771.06	771.06	771.06
Collateral			USD	USD	1.000	3138WPGY4	FNMA FNMS 03.000 CLAT2014	70.256659	5,671	3,984.30	3,984.30	3,984.30
Collateral			USD	USD	1.000	3138WPJG0	FNMA FNMS 02.500 CIAT2062	61.208667	8	4.96	4.96	4.96
Collateral			USD	USD	1.000	3138WPLH5	FNMA FNMS 03.000 CLAT2127	73.377375	2,201	1,614.97	1,614.97	1,614.97
Collateral			USD	USD	1.000	3138WPUQ5	FNMA FNMS 03.000 CTAT2390	55.887683	3,181	1,777.84	1,777.84	1,777.84
Collateral			USD	USD	1.000	3138WPXT6	FNMA FNMS 03.000 CLAT2489	61.010000	3	1.65	1.65	1.65
Collateral			USD	USD	1.000	3138WQ4L3	FNMA FNMS 03.000 CLAT3526	69.082400	50	34.82	34.82	34.82
Collateral			USD	USD	1.000	3138WQAX0	FNMA FNMS 03.000 CLAT2721	71.391086	3,405	2,431.11	2,431.11	2,431.11
Collateral			USD	USD	1.000	3138WQAZ5	FNMA FNMS 03.000 CLAT2723	71.592146	2,701	1,933.35	1,933.35	1,933.35
Collateral			USD	USD	1.000	3138WQBB7	FNMA FNMS 04.000 CLAT2733	74.144788	1,377	1,021.16	1,021.16	1,021.16
Collateral			USD	USD	1.000	3138WQBG6	FNMA FNMS 03.500 CRAT2738	80.576284	5,985	4,822.20	4,822.20	4,822.20
Collateral			USD	USD	1.000	3138WQHH8	FNMA FNMS 03.000 CLAT2931	74.059665	5,220	3,865.97	3,865.97	3,865.97
Collateral			USD	USD	1.000	3138WQHP0	FNMA FNMS 03.000 CLAT2937	70.502519	2,971	2,094.32	2,094.32	2,094.32
Collateral			USD	USD	1.000	3138WQQ39	FNMA FNMS 03.000 CLAT3173	73.802980	355	262.21	262.21	262.21
Collateral			USD	USD	1.000	3138WQQ96	FNMA FNMS 03.000 CLAT3179	71.256292	2,735	1,949.05	1,949.05	1,949.05



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Collateral			USD	USD	1.000	3138WR6K1	FNMA FNMS 03.000 CLAT4473	78.998188	1,357	1,072.29	1,072.29	1,072.29
Collateral			USD	USD	1.000	3138WRC40	FNMA FNMS 03.000 CIAT3690	71.463071	3	2.33	2.33	2.33
Collateral			USD	USD	1.000	3138WRNS5	FNMA FNMS 03.000 CLAT4000	71.231993	927	660.25	660.25	660.25
Collateral			USD	USD	1.000	3138WRP38	FNMA FNMS 03.000 CLAT4041	67.059062	2,168	1,453.87	1,453.87	1,453.87
Collateral			USD	USD	1.000	3138WRTD2	FNMA FNMS 03.000 CLAT4147	76.894312	2,749	2,113.68	2,113.68	2,113.68
Collateral			USD	USD	1.000	3138WSNK0	FNMA FNMS 03.000 CLAT4893	63.935625	22	13.81	13.81	13.81
Collateral			USD	USD	1.000	3138WSP36	FNMA FNMS 03.000 CLAT4941	70.551471	7,152	5,045.57	5,045.57	5,045.57
Collateral			USD	USD	1.000	3138WTR57	FNMA FNMS 04.000 CLAT5907	75.681119	4,861	3,678.79	3,678.79	3,678.79
Collateral			USD	USD	1.000	3138WTRT5	FNMA FNMS 03.000 CLAT5897	73.446296	1,652	1,213.28	1,213.28	1,213.28
Collateral			USD	USD	1.000	3138WTRV0	FNMA FNMS 03.000 CLAT5899	73.600400	14	9.94	9.94	9.94
Collateral			USD	USD	1.000	3138WTT97	FNMA FNMS 03.000 CLAT5975	73.777011	2,430	1,793.12	1,793.12	1,793.12
Collateral			USD	USD	1.000	3138WTUP9	FNMA FNMS 03.000 CLAT5989	71.510074	2,430	1,738.02	1,738.02	1,738.02
Collateral			USD	USD	1.000	3138WTUQ7	FNMA FNMS 03.000 CLAT5990	68.966697	3,311	2,283.36	2,283.36	2,283.36
Collateral			USD	USD	1.000	3138WTUT1	FNMA FNMS 03.000 CLAT5993	73.454115	4,180	3,070.66	3,070.66	3,070.66
Collateral			USD	USD	1.000	3138WTZJ8	FNMA FNMS 04.000 CLAT6144	71.282247	1,890	1,347.49	1,347.49	1,347.49
Collateral			USD	USD	1.000	3138WUAC7	FNMA FNMS 03.500 CLAT6302	75.235680	2,015	1,515.68	1,515.68	1,515.68
Collateral			USD	USD	1.000	3138WUW90	FNMA FNMS 03.000 CLAT6971	67.065100	27	18.11	18.11	18.11
Collateral			USD	USD	1.000	3138WV3K5	FNMA FNMS 03.000 CLAT8001	81.203102	5,466	4,438.74	4,438.74	4,438.74
Collateral			USD	USD	1.000	3138WVCP4	FNMA FNMS 04.000 CLAT7277	56.695800	14	7.66	7.66	7.66
Collateral			USD	USD	1.000	3138WVDL2	FNMA FNMS 03.000 CLAT7306	69.042000	27	18.64	18.64	18.64
Collateral			USD	USD	1.000	3138WVH46	FNMA FNMS 03.000 CLAT7450	92.682987	68	62.98	62.98	62.98
Collateral			USD	USD	1.000	3138WVN49	FNMA FNMS 03.000 CLAT7610	74.459887	593	441.25	441.25	441.25
Collateral			USD	USD	1.000	3138WVQF1	FNMA FNMS 03.000 CWAT7653	68.935836	6,755	4,656.77	4,656.77	4,656.77
Collateral			USD	USD	1.000	3138WVSJ1	FNMA FNMS 03.500 CLAT7720	66.319576	89	59.10	59.10	59.10
Collateral			USD	USD	1.000	3138WW2F5	FNMA FNMS 04.000 CLAT8873	64.030500	5	3.46	3.46	3.46
Collateral			USD	USD	1.000	3138WWGX1	FNMA FNMS 03.000 CLAT8313	64.427171	41	26.63	26.63	26.63
Collateral			USD	USD	1.000	3138WWKV0	FNMA FNMS 03.000 CLAT8407	70.142249	476	333.91	333.91	333.91
Collateral			USD	USD	1.000	3138WWLD9	FNMA FNMS 03.500 CLAT8423	74.283750	11	8.02	8.02	8.02
Collateral			USD	USD	1.000	3138WWNG0	FNMA FNMS 03.000 CLAT8490	74.702360	55	40.94	40.94	40.94
Collateral			USD	USD	1.000	3138WWRG6	FNMA FNMS 03.000 CLAT8586	79.984319	2,737	2,189.16	2,189.16	2,189.16
Collateral			USD	USD	1.000	3138WXM95	FNMA FNMS 03.000 CLAT9383	72.019642	57	41.09	41.09	41.09
Collateral			USD	USD	1.000	3138WXV79	FNMA FNMS 04.000 CLAT9637	78.237247	6,211	4,859.44	4,859.44	4,859.44
Collateral			USD	USD	1.000	3138WXWH6	FNMA FNMS 03.000 CLAT9647	69.846619	286	199.95	199.95	199.95
Collateral			USD	USD	1.000	3138WXWT0	FNMA FNMS 04.000 CLAT9657	68.716486	3,781	2,597.97	2,597.97	2,597.97
Collateral			USD	USD	1.000	3138X0AT5	FNMA FNMS 03.500 CLAU0917	80.662716	2,552	2,058.49	2,058.49	2,058.49
Collateral			USD	USD	1.000	3138X0BT4	FNMA FNMS 03.500 CLAU0949	78.248575	216	169.05	169.05	169.05
Collateral			USD	USD	1.000	3138X0GW2	FNMA FNMS 03.000 CLAU1112	75.281579	2,270	1,709.14	1,709.14	1,709.14



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Collateral			USD	USD	1.000	3138X0MN5	FNMA FNMS 03.000 CLAU1264	71.807500	11	7.76	7.76	7.76
Collateral			USD	USD	1.000	3138X0NJ3	FNMA FNMS 03.000 CLAU1292	74.809333	24	18.18	18.18	18.18
Collateral			USD	USD	1.000	3138X0Y36	FNMA FNMS 03.000 CLAU1629	74.775040	22	16.23	16.23	16.23
Collateral			USD	USD	1.000	3138X0ZQ4	FNMA FNMS 03.500 CLAU1650	68.560824	46	31.48	31.48	31.48
Collateral			USD	USD	1.000	3138X1ZV1	FNMA FNMS 03.000 CLAU2555	68.190170	1,942	1,324.02	1,324.02	1,324.02
Collateral			USD	USD	1.000	3138X2HK3	FNMA FNMS 03.500 CLAU2933	83.922889	24	20.40	20.40	20.40
Collateral			USD	USD	1.000	3138X2JB1	FNMA FNMS 03.500 CLAU2957	74.337643	38	28.10	28.10	28.10
Collateral			USD	USD	1.000	3138X2LF9	FNMA FNMS 03.000 CLAU3025	71.035699	46	32.35	32.35	32.35
Collateral			USD	USD	1.000	3138X2R30	FNMA FNMS 03.000 CLAU3205	74.981203	8	5.92	5.92	5.92
Collateral			USD	USD	1.000	3138X2RR7	FNMA FNMS 03.000 CLAU3195	76.635524	21	15.90	15.90	15.90
Collateral			USD	USD	1.000	3138X2SQ8	FNMA FNMS 03.000 CLAU3226	72.879203	5,453	3,973.80	3,973.80	3,973.80
Collateral			USD	USD	1.000	3138X2TY0	FNMA FNMS 03.000 CLAU3266	75.857430	23	17.31	17.31	17.31
Collateral			USD	USD	1.000	3138X2VS0	FNMA FNMS 03.000 CLAU3324	74.322750	11	8.03	8.03	8.03
Collateral			USD	USD	1.000	3138X3E32	FNMA FNMS 04.000 CLAU3753	46.515700	27	12.56	12.56	12.56
Collateral			USD	USD	1.000	3138X3EH1	FNMA FNMS 03.000 CLAU3735	76.983843	311	239.08	239.08	239.08
Collateral			USD	USD	1.000	3138X3EQ1	FNMA FNMS 03.500 CLAU3742	71.961633	162	116.60	116.60	116.60
Collateral			USD	USD	1.000	3138X3GB2	FNMA FNMS 03.500 CIAU3793	69.880646	5,679	3,968.63	3,968.63	3,968.63
Collateral			USD	USD	1.000	3138X46X3	FNMA FNMS 03.000 CLAU5385	70.319622	5,453	3,834.48	3,834.48	3,834.48
Collateral			USD	USD	1.000	3138X4ES5	FNMA FNMS 03.000 CLAU4644	83.951791	61	50.84	50.84	50.84
Collateral			USD	USD	1.000	3138X4PU8	FNMA FNMS 03.000 CLAU4934	55.197317	3,481	1,921.31	1,921.31	1,921.31
Collateral			USD	USD	1.000	3138X4SE1	FNMA FNMS 03.000 CLAU5016	74.153828	46	33.87	33.87	33.87
Collateral			USD	USD	1.000	3138X5G76	FNMA FNMS 03.000 CLAU5621	72.316039	55	39.90	39.90	39.90
Collateral			USD	USD	1.000	3138X5SG3	FNMA FNMS 03.000 CLAU5918	75.787850	3	2.12	2.12	2.12
Collateral			USD	USD	1.000	3138X6MF9	FNMA FNMS 04.000 CLAU6657	49.051667	16	7.95	7.95	7.95
Collateral			USD	USD	1.000	3138X6P82	FNMA FNMS 04.000 CLAU6746	45.873833	16	7.43	7.43	7.43
Collateral			USD	USD	1.000	3138X6UE3	FNMA FNMS 04.000 CLAU6880	80.646804	2,276	1,835.63	1,835.63	1,835.63
Collateral			USD	USD	1.000	3138X6Y33	FNMA FNMS 03.500 CLAU7029	54.992024	3	1.49	1.49	1.49
Collateral			USD	USD	1.000	3138X6ZQ1	FNMA FNMS 03.500 CLAU7050	19.955526	51	10.24	10.24	10.24
Collateral			USD	USD	1.000	3138X7B44	FNMA FNMS 03.500 CLAU7258	82.737000	11	8.94	8.94	8.94
Collateral			USD	USD	1.000	3138X7CB7	FNMA FNMS 03.000 CLAU7265	79.932672	36	28.50	28.50	28.50
Collateral			USD	USD	1.000	3138X7DK6	FNMA FNMS 04.000 CLAU7305	68.034000	3	1.84	1.84	1.84
Collateral			USD	USD	1.000	3138X8UV1	FNMA FNMS 03.500 CLAU8695	58.486000	3	1.58	1.58	1.58
Collateral			USD	USD	1.000	3138X9TM1	FNMA FNMS 04.500 CLAU9555	44.515004	35	15.58	15.58	15.58
Collateral			USD	USD	1.000	3138XBWZ3	FNMA FNMS 04.500 CLAV0663	49.411121	79	39.26	39.26	39.26
Collateral			USD	USD	1.000	3138XC2D3	FNMA FNMS 04.000 CLAV1671	51.716136	59	30.73	30.73	30.73
Collateral			USD	USD	1.000	3138XC3U4	FNMA FNMS 04.500 CLAV1710	82.351476	57	46.70	46.70	46.70
Collateral			USD	USD	1.000	3138XEWW4	FNMA FNMS 04.000 CLAV3360	53.989814	14	7.30	7.30	7.30



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Collateral			USD	USD	1.000	3138XFDJ1	FNMA FNMS 03.500 CLAV3704	66.502900	54	35.92	35.92	35.92
Collateral			USD	USD	1.000	3138XFTB1	FNMA FNMS 05.000 CLAV4145	44.387416	122	53.97	53.97	53.97
Collateral			USD	USD	1.000	3138XGTT0	FNMA FNMS 03.000 CIAV5061	69.281653	2,171	1,504.43	1,504.43	1,504.43
Collateral			USD	USD	1.000	3138XHDQ1	FNMA FNMS 04.000 CLAV5510	73.151430	2,160	1,580.37	1,580.37	1,580.37
Collateral			USD	USD	1.000	3138XHRF0	FNMA FNMS 04.000 CLAV5885	84.358400	27	22.78	22.78	22.78
Collateral			USD	USD	1.000	3138XHXX4	FNMA FNMS 04.000 CLAV6093	74.859950	1,350	1,010.80	1,010.80	1,010.80
Collateral			USD	USD	1.000	3138XJZP5	FNMA FNMS 02.500 CIAV7049	89.822900	27	24.26	24.26	24.26
Collateral			USD	USD	1.000	3138XK3A0	FNMA FNMS 04.000 CLAV7992	63.809625	22	13.79	13.79	13.79
Collateral			USD	USD	1.000	3138XK5J9	FNMA FNMS 03.000 CIAV8048	76.906247	4,003	3,078.91	3,078.91	3,078.91
Collateral			USD	USD	1.000	3138XK6R0	FNMA FNMS 03.500 CLAV8079	65.649417	5,573	3,658.64	3,658.64	3,658.64
Collateral			USD	USD	1.000	3138XLY48	FNMA FNMS 03.500 CLAV8830	76.356500	27	20.62	20.62	20.62
Collateral			USD	USD	1.000	3138XLYQ9	FNMA FNMS 03.500 CLAV8818	60.220455	30	17.89	17.89	17.89
Collateral			USD	USD	1.000	3138XQBK6	FNMA FNMS 03.500 CIAW0941	71.161815	82	58.16	58.16	58.16
Collateral			USD	USD	1.000	3138XQX30	FNMA FNMS 03.500 CLAW1597	33.654250	11	3.64	3.64	3.64
Collateral			USD	USD	1.000	3138XRKL2	FNMA FNMS 03.000 CIAW2098	71.838668	19	13.64	13.64	13.64
Collateral			USD	USD	1.000	3138XUTJ1	FNMA FNMS 03.500 CLAW5052	75.986756	3,486	2,648.71	2,648.71	2,648.71
Collateral			USD	USD	1.000	3138XVLC2	FNMA FNMS 04.000 CLAW5722	61.695812	19	11.81	11.81	11.81
Collateral			USD	USD	1.000	3138XVN30	FNMA FNMS 04.000 CLAW5809	61.728500	27	16.67	16.67	16.67
Collateral			USD	USD	1.000	3138XVPL8	FNMA FNMS 03.500 CLAW5826	80.017308	3,865	3,092.36	3,092.36	3,092.36
Collateral			USD	USD	1.000	3138XWM96	FNMA FNMS 04.000 CLAW6683	78.747350	3,453	2,719.14	2,719.14	2,719.14
Collateral			USD	USD	1.000	3138XWMU9	FNMA FNMS 03.500 CLAW6670	50.978384	36	18.47	18.47	18.47
Collateral			USD	USD	1.000	3138XXGE0	FNMA FNMS 03.500 CIAW7396	58.417176	23	13.41	13.41	13.41
Collateral			USD	USD	1.000	3138XXMT0	FNMA FNMS 03.500 CLAW7569	102.612627	3,136	3,218.30	3,218.30	3,218.30
Collateral			USD	USD	1.000	3138XXRT5	FNMA FNMS 03.000 CLAW7697	79.006965	24	19.30	19.30	19.30
Collateral			USD	USD	1.000	3138XXY42	FNMA FNMS 03.500 CLAW7930	72.843600	68	49.18	49.18	49.18
Collateral			USD	USD	1.000	3138XXYX8	FNMA FNMS 03.500 CLAW7925	79.831310	6,189	4,941.09	4,941.09	4,941.09
Collateral			USD	USD	1.000	3138XY7E8	FNMA FNMS 04.500 CLAW8992	73.383500	5	3.96	3.96	3.96
Collateral			USD	USD	1.000	3138XYFM1	FNMA FNMS 05.000 CLAW8271	65.568485	103	67.21	67.21	67.21
Collateral			USD	USD	1.000	3138XYKW3	FNMA FNMS 04.000 CLAW8408	57.157500	59	33.96	33.96	33.96
Collateral			USD	USD	1.000	3138XYTB0	FNMA FNMS 04.000 CLAW8645	80.241000	8	6.50	6.50	6.50
Collateral			USD	USD	1.000	3138XYTP9	FNMA FNMS 03.500 CTAW8657	66.771000	5,681	3,793.28	3,793.28	3,793.28
Collateral			USD	USD	1.000	3138XZA35	FNMA FNMS 05.000 CLAW9025	74.075763	71	52.54	52.54	52.54
Collateral			USD	USD	1.000	3138XZB59	FNMA FNMS 03.500 CLAW9059	70.948120	2,780	1,972.22	1,972.22	1,972.22
Collateral			USD	USD	1.000	3138XZGR6	FNMA FNMS 03.500 CLAW9207	73.250066	2,771	2,029.74	2,029.74	2,029.74
Collateral			USD	USD	1.000	3138XZRL7	FNMA FNMS 04.000 CLAW9490	93.963082	2,295	2,156.86	2,156.86	2,156.86
Collateral			USD	USD	1.000	3138Y17G4	FNMA FNMS 03.500 CLAX0894	69.800890	4,525	3,158.55	3,158.55	3,158.55
Collateral			USD	USD	1.000	3138Y1YY5	FNMA FNMS 04.000 CLAX0726	56.246000	3	1.52	1.52	1.52



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Collateral			USD	USD	1.000	3138Y2BB8	FNMA FNMS 03.500 CLAX0933	84.964517	2,726	2,315.72	2,315.72	2,315.72
Collateral			USD	USD	1.000	3138Y2ZK2	FNMA FNMS 04.000 CLAX1645	64.058419	1,309	838.70	838.70	838.70
Collateral			USD	USD	1.000	3138Y3CB5	FNMA FNMS 03.500 CLAX1865	85.509667	8	6.93	6.93	6.93
Collateral			USD	USD	1.000	3138Y4MW6	FNMA FNMS 03.500 CLAX3072	81.946901	2,139	1,752.70	1,752.70	1,752.70
Collateral			USD	USD	1.000	3138Y53B0	FNMA FNMS 03.500 CTAX4393	80.711833	3,923	3,166.72	3,166.72	3,166.72
Collateral			USD	USD	1.000	3138Y54V5	FNMA FNMS 04.000 CLAX4435	75.085110	3,770	2,830.83	2,830.83	2,830.83
Collateral			USD	USD	1.000	3138Y5MT0	FNMA FNMS 03.500 CIAX3969	70.959710	3,735	2,650.02	2,650.02	2,650.02
Collateral			USD	USD	1.000	3138Y64A9	FNMA FNMS 04.500 CLAX5316	63.072655	78	49.40	49.40	49.40
Collateral			USD	USD	1.000	3138Y75R9	FNMA FNMS 04.000 CLAX6255	81.107518	78	63.66	63.66	63.66
Collateral			USD	USD	1.000	3138Y7PT3	FNMA FNMS 03.000 CIAX5833	78.981926	2,971	2,346.20	2,346.20	2,346.20
Collateral			USD	USD	1.000	3138Y8RB8	FNMA FNMS 03.500 CLAX6781	76.880330	1,890	1,453.31	1,453.31	1,453.31
Collateral			USD	USD	1.000	3138Y9D70	FNMA FNMS 03.500 CLAX7325	76.781486	4,200	3,225.20	3,225.20	3,225.20
Collateral			USD	USD	1.000	3138Y9DK1	FNMA FNMS 04.000 CLAX7305	75.241214	76	56.89	56.89	56.89
Collateral			USD	USD	1.000	3138YAJ22	FNMA FNMS 04.500 CLAX8380	67.779658	6,219	4,215.35	4,215.35	4,215.35
Collateral			USD	USD	1.000	3138YEQK6	FNMA FNMS 03.500 CLAY1357	92.627493	1,890	1,750.99	1,750.99	1,750.99
Collateral			USD	USD	1.000	3138YGAK8	FNMA FNMS 04.500 CLAY2709	91.460280	1,080	987.96	987.96	987.96
Collateral			USD	USD	1.000	3138YGJ29	FNMA FNMS 03.500 CLAY2980	83.774000	5	4.52	4.52	4.52
Collateral			USD	USD	1.000	3138YGK84	FNMA FNMS 04.000 CLAY3018	44.499345	3,185	1,417.09	1,417.09	1,417.09
Collateral			USD	USD	1.000	3138YGMM1	FNMA FNMS 03.000 CIAY3063	67.420611	4,372	2,947.68	2,947.68	2,947.68
Collateral			USD	USD	1.000	3138YHU73	FNMA FNMS 03.000 CLAY4205	89.779294	2,673	2,400.25	2,400.25	2,400.25
Collateral			USD	USD	1.000	3138YHX54	FNMA FNMS 03.500 CLAY4299	60.206950	54	32.52	32.52	32.52
Collateral			USD	USD	1.000	3138YKFR9	FNMA FNMS 03.500 CLAY5575	90.465347	0	0.25	0.25	0.25
Collateral			USD	USD	1.000	3138YKVR1	FNMA FNMS 03.500 CLAY6023	73.928425	1,317	973.32	973.32	973.32
Collateral			USD	USD	1.000	3138YMZA0	FNMA FNMS 03.500 CLAY7936	102.108746	2,995	3,058.01	3,058.01	3,058.01
Collateral			USD	USD	1.000	3138YNKR7	FNMA FNMS 04.000 CLAY8403	84.422096	220	185.90	185.90	185.90
Collateral			USD	USD	1.000	3138YNZ42	FNMA FNMS 04.000 CLAY8862	96.909443	2,537	2,458.59	2,458.59	2,458.59
Collateral			USD	USD	1.000	3138YNZF7	FNMA FNMS 04.000 CLAY8841	86.320642	2,430	2,097.98	2,097.98	2,097.98
Collateral			USD	USD	1.000	3138YPA77	FNMA FNMS 04.000 CLAY9029	91.216700	2,312	2,108.59	2,108.59	2,108.59
Collateral			USD	USD	1.000	3138YPVA7	FNMA FNMS 03.500 CLAY9608	77.388130	62	48.07	48.07	48.07
Collateral			USD	USD	1.000	3138YPWD0	FNMA FNMS 02.500 CLAY9643	91.177863	69	62.82	62.82	62.82
Collateral			USD	USD	1.000	3138YR3Y2	FNMA FNMS 03.500 CLAZ0814	90.499340	405	366.59	366.59	366.59
Collateral			USD	USD	1.000	3138YV4E6	FNMA FNMS 04.000 CLAZ4420	92.569582	1,350	1,249.92	1,249.92	1,249.92
Collateral			USD	USD	1.000	3138YVEZ8	FNMA FNMS 03.000 CLAZ3751	94.423800	68	63.75	63.75	63.75
Collateral			USD	USD	1.000	3138YVRD3	FNMA FNMS 03.000 CIAZ4083	103.033467	4,779	4,924.14	4,924.14	4,924.14
Collateral			USD	USD	1.000	3138YVSG5	FNMA FNMS 03.000 CIAZ4118	102.878967	3,676	3,781.84	3,781.84	3,781.84
Collateral			USD	USD	1.000	3138YVSK6	FNMA FNMS 03.000 CIAZ4121	102.940767	2,768	2,848.91	2,848.91	2,848.91
Collateral			USD	USD	1.000	3138YWA98	FNMA FNMS 04.000 CLAZ4531	97.598580	21	20.04	20.04	20.04



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Collateral			USD	USD	1.000	31390BLT3	FNMA FNMS 06.000 CL641238	3.137600	54	1.69	1.69	1.69
Collateral			USD	USD	1.000	31390DSN5	FNMA FNMS 06.000 CL643225	1.748042	656	11.46	11.46	11.46
Collateral			USD	USD	1.000	31390HZE8	FNMA FNMS 06.000 CL647041	3.463571	38	1.31	1.31	1.31
Collateral			USD	USD	1.000	31390KRH3	FNMA FNMS 08.000 CL648588	0.287173	957	2.75	2.75	2.75
Collateral			USD	USD	1.000	31390LVT0	FNMA FNMS 08.000 CL649626	0.978061	887	8.68	8.68	8.68
Collateral			USD	USD	1.000	31390MBQ6	FNMA FNMS 06.000 CL649947	4.074036	540	22.00	22.00	22.00
Collateral			USD	USD	1.000	31390S2U4	FNMA FNMS 08.000 CL655187	1.070321	24	0.25	0.25	0.25
Collateral			USD	USD	1.000	31390UD94	FNMA FNMS 05.500 CI656328	0.093103	713	0.66	0.66	0.66
Collateral			USD	USD	1.000	31390VHW7	FNMA FNMS 05.500 CI657345	0.296988	164	0.49	0.49	0.49
Collateral			USD	USD	1.000	31390VLH5	FNMA FNMS 05.500 CI657428	0.421962	6,731	28.40	28.40	28.40
Collateral			USD	USD	1.000	31391AQ44	FNMA FNMS 08.000 CL661175	0.920718	134	1.23	1.23	1.23
Collateral			USD	USD	1.000	31391CZB4	FNMA FNMS 05.500 CL663238	2.767295	540	14.95	14.95	14.95
Collateral			USD	USD	1.000	31391E4L2	FNMA FNMS 05.500 CL665127	8.334176	3,243	270.30	270.30	270.30
Collateral			USD	USD	1.000	31391FN53	FNMA FNMS 05.000 CL665612	1.368046	410	5.62	5.62	5.62
Collateral			USD	USD	1.000	31391HCW2	FNMA FNMS 08.000 CL667085	3.121083	73	2.29	2.29	2.29
Collateral			USD	USD	1.000	31391HF41	FNMA FNMS 08.000 CL667187	0.542691	505	2.74	2.74	2.74
Collateral			USD	USD	1.000	31391JNN6	FNMA FNMS 05.000 CI668297	0.707073	7,866	55.62	55.62	55.62
Collateral			USD	USD	1.000	31391JU65	FNMA FNMS 05.500 CI668505	0.233073	502	1.17	1.17	1.17
Collateral			USD	USD	1.000	31391KU21	FNMA FNMS 04.500 CI669401	0.286548	2,417	6.93	6.93	6.93
Collateral			USD	USD	1.000	31391MNS8	FNMA FNMS 05.500 CL671001	11.498237	319	36.64	36.64	36.64
Collateral			USD	USD	1.000	31391PRP3	FNMA FNMS 05.500 CL672894	6.525000	78	5.11	5.11	5.11
Collateral			USD	USD	1.000	31391QS62	FNMA FNMS 05.500 CI673841	0.288254	181	0.52	0.52	0.52
Collateral			USD	USD	1.000	31391QZX5	FNMA FNMS 04.500 CI674058	0.120546	3,015	3.63	3.63	3.63
Collateral			USD	USD	1.000	31391T3F3	FNMA FNMS 04.500 CI676798	0.932604	2,917	27.21	27.21	27.21
Collateral			USD	USD	1.000	31391U2S3	FNMA FNMS 05.000 CL677685	4.293736	59	2.52	2.52	2.52
Collateral			USD	USD	1.000	31391UNU5	FNMA FNMS 05.500 CL677303	2.084615	4,810	100.26	100.26	100.26
Collateral			USD	USD	1.000	31391UZE8	FNMA FNMS 08.000 CL677641	1.551238	1,123	17.43	17.43	17.43
Collateral			USD	USD	1.000	31391YTK3	FNMA FNMS 04.000 CI681054	1.171062	1,350	15.81	15.81	15.81
Collateral			USD	USD	1.000	31391YVL8	FNMA FNMS 05.500 CI681119	0.436300	5,268	22.98	22.98	22.98
Collateral			USD	USD	1.000	313965EJ0	FMAC 07.500 FGPC D28237 G	0.806925	216	1.74	1.74	1.74
Collateral			USD	USD	1.000	3139662L6	FMAC 07.500 FGPC D29779 G	0.217570	4,034	8.78	8.78	8.78
Collateral			USD	USD	1.000	31400BXY7	FNMA FNMS 05.500 CL682995	1.693400	27	0.46	0.46	0.46
Collateral			USD	USD	1.000	31400C4E1	FNMA FNMS 05.500 CL684021	1.530164	54	0.83	0.83	0.83
Collateral			USD	USD	1.000	31400CEY6	FNMA FNMS 05.500 CL683351	2.399135	100	2.40	2.40	2.40
Collateral			USD	USD	1.000	31400CF41	FNMA FNMS 05.500 CL683387	1.979167	81	1.60	1.60	1.60
Collateral			USD	USD	1.000	31400DL34	FNMA FNMS 05.000 CL684446	4.400375	22	0.95	0.95	0.95
Collateral			USD	USD	1.000	31400DTJ1	FNMA FNMS 04.500 CI684653	2.137233	1,139	24.33	24.33	24.33



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Collateral			USD	USD	1.000	31400E5W6	FNMA FNMS 05.500 CL685861	3.952154	35	1.39	1.39	1.39
Collateral			USD	USD	1.000	31400ECE8	FNMA FNMS 05.500 CL685069	7.731112	831	64.22	64.22	64.22
Collateral			USD	USD	1.000	31400EGB0	FNMA FNMS 04.500 CI685194	1.316266	1,994	26.25	26.25	26.25
Collateral			USD	USD	1.000	31400EGL8	FNMA FNMS 05.500 CI685203	0.608185	743	4.52	4.52	4.52
Collateral			USD	USD	1.000	31400JPF0	FNMA FNMS 05.000 CL689022	4.032635	230	9.26	9.26	9.26
Collateral			USD	USD	1.000	31400JQB8	FNMA FNMS 04.500 CI689050	0.923983	5,375	49.66	49.66	49.66
Collateral			USD	USD	1.000	31400L7C2	FNMA FNAR XX.XXX LB691291	1.900457	32,467	617.03	617.03	617.03
Collateral			USD	USD	1.000	31400PV85	FNMA FNMS 08.000 CL693739	1.281071	920	11.79	11.79	11.79
Collateral			USD	USD	1.000	31400QGH0	FNMA FNMS 04.500 CI694200	0.649195	1,120	7.27	7.27	7.27
Collateral			USD	USD	1.000	31400QQQ9	FNMA FNMS 04.500 CL694463	2.551733	41	1.03	1.03	1.03
Collateral			USD	USD	1.000	31400RFK2	FNMA FNMS 05.750 CL695070	1.448225	151	2.18	2.18	2.18
Collateral			USD	USD	1.000	31400RKZ3	FNMA FNMS 05.750 CL695212	2.796387	163	4.55	4.55	4.55
Collateral			USD	USD	1.000	31400RTE1	FNMA FNMS 05.500 CL695449	5.240088	154	8.07	8.07	8.07
Collateral			USD	USD	1.000	31400RZ61	FNMA FNMS 05.000 CI695665	0.928502	6,979	64.80	64.80	64.80
Collateral			USD	USD	1.000	31400SAS8	FNMA FNMS 04.000 CI695817	1.491813	3,121	46.55	46.55	46.55
Collateral			USD	USD	1.000	31400SCW7	FNMA FNMS 04.500 CI695885	0.841224	3,336	28.06	28.06	28.06
Collateral			USD	USD	1.000	31400SV30	FNMA FNMS 05.000 CL696434	14.202153	405	57.53	57.53	57.53
Collateral			USD	USD	1.000	31400TW29	FNMA FNMS 05.500 CL697365	4.066800	14	0.55	0.55	0.55
Collateral			USD	USD	1.000	31400WDX5	FNMA FNMS 04.500 CI699518	1.062452	3,445	36.60	36.60	36.60
Collateral			USD	USD	1.000	31400WPG9	FNMA FNMS 05.000 CL699823	12.094000	16	1.96	1.96	1.96
Collateral			USD	USD	1.000	31400Y2B1	FNMA FNMS 05.000 CL701970	2.495000	35	0.88	0.88	0.88
Collateral			USD	USD	1.000	31400YAG1	FNMA FNMS 04.500 CI701207	1.049819	884	9.28	9.28	9.28
Collateral			USD	USD	1.000	31401ACZ8	FNMA FNMS 04.500 CI702188	0.410519	9,263	38.03	38.03	38.03
Collateral			USD	USD	1.000	31401AZ91	FNMA FNMS 04.500 CI702868	0.770714	7,391	56.97	56.97	56.97
Collateral			USD	USD	1.000	31401CGJ6	FNMA FNMS 05.500 CL704101	2.283364	30	0.68	0.68	0.68
Collateral			USD	USD	1.000	31401CPL1	FNMA FNMS 05.500 CL704327	2.216150	54	1.20	1.20	1.20
Collateral			USD	USD	1.000	31401G5A8	FNMA FNAR XX.XXX LB708341	5.401333	21,604	1,166.91	1,166.91	1,166.91
Collateral			USD	USD	1.000	31401H2A9	FNMA FNMS 05.500 CL709169	3.058431	19	0.59	0.59	0.59
Collateral			USD	USD	1.000	31401HPX4	FNMA FNMS 05.000 CL708838	5.305840	68	3.58	3.58	3.58
Collateral			USD	USD	1.000	31401JTL2	FNMA FNMS 04.500 CI709855	0.619990	1,116	6.92	6.92	6.92
Collateral			USD	USD	1.000	31401KQ40	FNMA FNMS 04.500 CI710675	1.467106	2,237	32.83	32.83	32.83
Collateral			USD	USD	1.000	31401LBR3	FNMA FNMS 05.000 CL711148	5.671619	66	3.75	3.75	3.75
Collateral			USD	USD	1.000	31401N3L1	FNMA FNMS 05.000 CL713703	2.873800	41	1.16	1.16	1.16
Collateral			USD	USD	1.000	31401N4R7	FNMA FNMS 04.500 CL713732	7.001000	14	0.95	0.95	0.95
Collateral			USD	USD	1.000	31401WKE8	FNMA FNMS 04.500 CI720393	2.047632	675	13.82	13.82	13.82
Collateral			USD	USD	1.000	31401WRT8	FNMA FNMS 05.000 CL720598	1.310761	28	0.37	0.37	0.37
Collateral			USD	USD	1.000	31401XU96	FNMA FNMS 04.000 CI721608	1.451815	171	2.48	2.48	2.48


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Collateral			USD	USD	1.000	31401YGP4	FNMA FNMS 04.500 CI722106	1.012060	108	1.09	1.09	1.09
Collateral			USD	USD	1.000	31402ARF5	FNMA FNMS 04.500 CI723286	1.502169	1,273	19.12	19.12	19.12
Collateral			USD	USD	1.000	31402AUD6	FNMA FNMS 04.000 CI723380	1.728763	2,307	39.88	39.88	39.88
Collateral			USD	USD	1.000	31402BDT8	FNMA FNMS 04.500 CI723814	1.116707	3,653	40.79	40.79	40.79
Collateral			USD	USD	1.000	31402BKH6	FNMA FNAR XX.XXX LB723996	7.748495	59,141	4,582.54	4,582.54	4,582.54
Collateral			USD	USD	1.000	31402BYA6	FNMA FNMS 04.500 CL724405	8.553903	15	1.24	1.24	1.24
Collateral			USD	USD	1.000	31402BZC1	FNMA FNMS 09.000 CL724439	8.271180	49	4.04	4.04	4.04
Collateral			USD	USD	1.000	31402C4J8	FNMA FNMS 05.500 CL725425	3.802401	1,172	44.56	44.56	44.56
Collateral			USD	USD	1.000	31402C7J5	FNMA FNAR XX.XXX WS725497	1.643908	63,882	1,050.15	1,050.15	1,050.15
Collateral			USD	USD	1.000	31402CQZ8	FNMA FNMS 05.500 CI725072	0.714157	311	2.22	2.22	2.22
Collateral			USD	USD	1.000	31402CZW5	FNMA FNMS 06.500 CI725357	0.050667	8	0.00	0.00	0.00
Collateral			USD	USD	1.000	31402DBM1	FNMA FNMS 05.500 CI725544	0.113128	14,975	16.94	16.94	16.94
Collateral			USD	USD	1.000	31402DDB3	FNMA FNMS 05.500 CL725598	5.687762	9	0.51	0.51	0.51
Collateral			USD	USD	1.000	31402DGM6	FNMA FNMS 06.000 CL725704	4.263135	200	8.52	8.52	8.52
Collateral			USD	USD	1.000	31402DJS0	FNMA FNMS 05.500 CL725773	5.189929	2,773	143.94	143.94	143.94
Collateral			USD	USD	1.000	31402DP79	FNMA FNMS 05.500 CL725946	4.825150	88,830	4,286.20	4,286.20	4,286.20
Collateral			USD	USD	1.000	31402E2N7	FNMA FNMS 05.000 CL727181	5.002075	170	8.53	8.53	8.53
Collateral			USD	USD	1.000	31402E5L8	FNMA FNMS 04.500 CL727251	4.091434	39	1.61	1.61	1.61
Collateral			USD	USD	1.000	31402EQK7	FNMA FNMS 04.500 CI726858	0.940444	5,033	47.33	47.33	47.33
Collateral			USD	USD	1.000	31402EZJ0	FNMA FNMS 05.500 CL727145	7.555136	119	8.98	8.98	8.98
Collateral			USD	USD	1.000	31402FJ97	FNMA FNMS 05.500 CL727588	7.955618	2,193	174.45	174.45	174.45
Collateral			USD	USD	1.000	31402GZ55	FNMA FNMS 04.000 CI728964	1.955923	1,221	23.88	23.88	23.88
Collateral			USD	USD	1.000	31402HHY0	FNMA FNMS 04.000 CI729347	1.292771	3,405	44.02	44.02	44.02
Collateral			USD	USD	1.000	31402JCD7	FNMA FNMS 05.500 CI730068	0.859187	885	7.60	7.60	7.60
Collateral			USD	USD	1.000	31402JEC7	FNMA FNMS 05.000 CL730131	13.525853	405	54.79	54.79	54.79
Collateral			USD	USD	1.000	31402JSA6	FNMA FNMS 04.000 CI730513	1.665748	3,241	53.98	53.98	53.98
Collateral			USD	USD	1.000	31402MSC5	FNMA FNMS 05.500 CL733215	3.783704	950	35.94	35.94	35.94
Collateral			USD	USD	1.000	31402NCN6	FNMA FNMS 05.000 CL733677	3.276667	8	0.27	0.27	0.27
Collateral			USD	USD	1.000	31402Q3Y5	FNMA FNMS 04.500 CI735315	3.238527	1,674	54.22	54.22	54.22
Collateral			USD	USD	1.000	31402Q6E6	FNMA FNMS 06.500 CT735369	2.797905	43,147	1,207.21	1,207.21	1,207.21
Collateral			USD	USD	1.000	31402Q6U0	FNMA FNMS 05.000 CL735383	6.498975	192	12.49	12.49	12.49
Collateral			USD	USD	1.000	31402QC33	FNMA FNMS 05.500 CI734590	1.397178	70	0.98	0.98	0.98
Collateral			USD	USD	1.000	31402QJL6	FNMA FNMS 04.000 CI734767	1.935893	790	15.30	15.30	15.30
Collateral			USD	USD	1.000	31402QLS8	FNMA FNMS 05.000 CL734837	5.333200	14	0.72	0.72	0.72
Collateral			USD	USD	1.000	31402QQL8	FNMA FNMS 04.000 CI734959	0.897647	818	7.35	7.35	7.35
Collateral			USD	USD	1.000	31402QRT0	FNMA FNMS 04.000 CI734998	1.632795	2,722	44.44	44.44	44.44
Collateral			USD	USD	1.000	31402QSH5	FNMA FNAR XX.XXX LB735020	5.996431	32,594	1,954.47	1,954.47	1,954.47



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Collateral			USD	USD	1.000	31402QSK8	FNMA FNMS 05.500 CL735022	5.421000	62	3.37	3.37	3.37
Collateral			USD	USD	1.000	31402RDD8	FNMA FNMS 05.500 CL735500	6.181295	26,384	1,630.87	1,630.87	1,630.87
Collateral			USD	USD	1.000	31402RFU8	FNMA FNMS 05.000 CL735579	5.937500	22	1.28	1.28	1.28
Collateral			USD	USD	1.000	31402RLP2	FNMA FNMS 05.500 CT735734	6.608651	587	38.78	38.78	38.78
Collateral			USD	USD	1.000	31402RR84	FNMA FNMS 06.500 CI735911	3.034744	116	3.52	3.52	3.52
Collateral			USD	USD	1.000	31402RUN7	FNMA FNMS 05.500 CL735989	5.383200	162	8.72	8.72	8.72
Collateral			USD	USD	1.000	31402T3G8	FNMA FNMS 05.500 CL737999	8.901362	157	13.94	13.94	13.94
Collateral			USD	USD	1.000	31402TR49	FNMA FNMS 05.000 CL737707	20.539474	21,574	4,431.24	4,431.24	4,431.24
Collateral			USD	USD	1.000	31402UC34	FNMA FNMS 05.000 CL738190	8.527000	22	1.84	1.84	1.84
Collateral			USD	USD	1.000	31402UNY4	FNMA FNMS 05.500 CL738507	5.961602	955	56.93	56.93	56.93
Collateral			USD	USD	1.000	31402UR95	FNMA FNMS 05.500 CL738612	3.673895	51	1.89	1.89	1.89
Collateral			USD	USD	1.000	31402V4E7	FNMA FNMS 05.000 CL739821	3.668780	135	4.95	4.95	4.95
Collateral			USD	USD	1.000	31402WNL8	FNMA FNMS 04.500 CL740295	6.682178	5	0.36	0.36	0.36
Collateral			USD	USD	1.000	31402WTZ1	FNMA FNMS 04.500 CI740468	2.003559	1,791	35.88	35.88	35.88
Collateral			USD	USD	1.000	31402X4D5	FNMA FNMS 05.500 CL741620	6.397600	27	1.73	1.73	1.73
Collateral			USD	USD	1.000	31402XDE3	FNMA FNMS 05.500 CL740901	0.609600	27	0.16	0.16	0.16
Collateral			USD	USD	1.000	31402YFB5	FNMA FNMS 05.500 CL741862	9.776886	73	7.14	7.14	7.14
Collateral			USD	USD	1.000	31402YFK5	FNMA FNMS 04.500 CL741870	12.614059	46	5.79	5.79	5.79
Collateral			USD	USD	1.000	31402YNA8	FNMA FNMS 04.000 CI742085	3.530151	101	3.57	3.57	3.57
Collateral			USD	USD	1.000	31403BXC2	FNMA FNMS 05.500 CL744175	2.523333	41	1.02	1.02	1.02
Collateral			USD	USD	1.000	31403BZH9	FNMA FNMS 05.500 CL744244	4.586038	100	4.56	4.56	4.56
Collateral			USD	USD	1.000	31403CKP5	FNMA FNMS 05.500 CI744702	0.981386	824	8.09	8.09	8.09
Collateral			USD	USD	1.000	31403DDR7	FNMA FNMS 05.500 CL745412	6.857931	392	26.85	26.85	26.85
Collateral			USD	USD	1.000	31403DDX4	FNMA FNMS 05.500 CL745418	5.360811	18,561	995.00	995.00	995.00
Collateral			USD	USD	1.000	31403DGH6	FNMA FNMS 05.500 CI745500	0.864712	2,701	23.35	23.35	23.35
Collateral			USD	USD	1.000	31403DGU7	FNMA FNMS 05.000 CL745511	5.108504	138	7.07	7.07	7.07
Collateral			USD	USD	1.000	31403DJ26	FNMA FNMS 05.000 CL745581	6.424504	675	43.37	43.37	43.37
Collateral			USD	USD	1.000	31403DT82	FNMA FNMS 06.500 CL745875	4.064667	16	0.66	0.66	0.66
Collateral			USD	USD	1.000	31403DUB3	FNMA FNMS 05.500 CL745878	4.292768	388	16.68	16.68	16.68
Collateral			USD	USD	1.000	31403DVZ9	FNMA FNMS 06.500 CL745932	3.882241	78	3.04	3.04	3.04
Collateral			USD	USD	1.000	31403FPS7	FNMA FNMS 05.000 CL747533	13.001722	194	25.28	25.28	25.28
Collateral			USD	USD	1.000	31403FXA7	FNMA FNMS 05.500 CI747773	1.655443	500	8.27	8.27	8.27
Collateral			USD	USD	1.000	31403FYJ7	FNMA FNMS 04.000 CI747813	1.174162	2,746	32.24	32.24	32.24
Collateral			USD	USD	1.000	31403GX49	FNMA FNMS 05.000 CL748699	6.100764	387	23.60	23.60	23.60
Collateral			USD	USD	1.000	31403JWG7	FNMA FNMS 05.500 CL750447	2.538099	755	19.15	19.15	19.15
Collateral			USD	USD	1.000	31403JWT9	FNMA FNMS 05.500 CL750458	12.047233	116	13.99	13.99	13.99
Collateral			USD	USD	1.000	31403KBM4	FNMA FNMS 05.500 CL750744	5.434873	1,166	63.39	63.39	63.39



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Collateral			USD	USD	1.000	31403LDR9	FNMA FNMS 05.500 CL751712	6.831538	313	21.36	21.36	21.36
Collateral			USD	USD	1.000	31403MFT1	FNMA FNMS 05.500 CL752678	21.890649	954	208.91	208.91	208.91
Collateral			USD	USD	1.000	31403MHU6	FNMA FNMS 05.500 CL752743	2.097043	1,305	27.37	27.37	27.37
Collateral			USD	USD	1.000	31403MQ51	FNMA FNMS 05.500 CL752976	5.898795	1,105	65.15	65.15	65.15
Collateral			USD	USD	1.000	31403MVJ5	FNMA FNMS 05.000 CL753117	3.037714	38	1.15	1.15	1.15
Collateral			USD	USD	1.000	31403QR51	FNMA FNMS 04.500 CI754808	2.473620	2,324	57.48	57.48	57.48
Collateral			USD	USD	1.000	31403QWA4	FNMA FNMS 05.500 CL754941	7.621462	1,716	130.76	130.76	130.76
Collateral			USD	USD	1.000	31403RFE3	FNMA FNMS 05.500 CL755365	2.739349	580	15.89	15.89	15.89
Collateral			USD	USD	1.000	31403RGR3	FNMA FNMS 05.500 CL755408	5.737377	883	50.64	50.64	50.64
Collateral			USD	USD	1.000	31403SDL7	FNMA FNMS 05.000 CL756207	6.758375	22	1.46	1.46	1.46
Collateral			USD	USD	1.000	31403TDV3	FNMA FNMS 05.500 CL757116	1.383204	953	13.19	13.19	13.19
Collateral			USD	USD	1.000	31403V4X4	FNMA FNMS 05.500 CL759638	2.708811	68	1.83	1.83	1.83
Collateral			USD	USD	1.000	31403VHS1	FNMA FNMS 06.500 CI759041	3.587000	3	0.10	0.10	0.10
Collateral			USD	USD	1.000	31403VK81	FNMA FNMS 05.500 CL759119	6.126570	1,358	83.17	83.17	83.17
Collateral			USD	USD	1.000	31403YS87	FNMA FNMS 05.500 CL762043	4.138980	132	5.48	5.48	5.48
Collateral			USD	USD	1.000	31403YSZ7	FNMA FNMS 05.500 CL762036	2.749200	14	0.37	0.37	0.37
Collateral			USD	USD	1.000	31404DJF6	FNMA FNMS 05.000 CL765362	5.071400	14	0.68	0.68	0.68
Collateral			USD	USD	1.000	31404DLW6	FNMA FNMS 07.000 CL765441	5.249525	270	14.18	14.18	14.18
Collateral			USD	USD	1.000	31404DPA0	FNMA FNMS 05.500 CL765517	6.856500	5	0.37	0.37	0.37
Collateral			USD	USD	1.000	31404EBF2	FNMA FNMS 05.000 CL766038	2.351269	70	1.65	1.65	1.65
Collateral			USD	USD	1.000	31404EGE0	FNMA FNMS 05.500 CL766197	8.115513	203	16.49	16.49	16.49
Collateral			USD	USD	1.000	31404FXT5	FNMA FNMS 05.500 CL767590	3.283778	73	2.39	2.39	2.39
Collateral			USD	USD	1.000	31404G3J8	FNMA FNMS 05.500 CL768601	6.613200	41	2.68	2.68	2.68
Collateral			USD	USD	1.000	31404LM31	FNMA FNMS 05.500 CL771778	9.114571	19	1.72	1.72	1.72
Collateral			USD	USD	1.000	31404MCH9	FNMA FNMS 04.500 CL772372	10.950149	6	0.69	0.69	0.69
Collateral			USD	USD	1.000	31404NEK8	FNMA FNMS 05.500 CL773338	5.635000	14	0.76	0.76	0.76
Collateral			USD	USD	1.000	31404NGB6	FNMA FNMS 04.000 CI773394	1.557552	281	4.38	4.38	4.38
Collateral			USD	USD	1.000	31404NHE9	FNMA FNMS 05.000 CL773429	5.265467	41	2.13	2.13	2.13
Collateral			USD	USD	1.000	31404NUC8	FNMA FNMS 05.000 CL773779	1.737882	27	0.47	0.47	0.47
Collateral			USD	USD	1.000	31404Q2H1	FNMA FNMS 05.500 CL775776	9.177742	185	16.98	16.98	16.98
Collateral			USD	USD	1.000	31404QMV8	FNMA FNMS 04.000 CI775372	3.465372	272	9.43	9.43	9.43
Collateral			USD	USD	1.000	31404R5T0	FNMA FNMS 05.000 CL776758	2.756250	32	0.89	0.89	0.89
Collateral			USD	USD	1.000	31404RX69	FNMA FNMS 05.000 CL776601	6.338390	111	7.02	7.02	7.02
Collateral			USD	USD	1.000	31404S4N2	FNMA FNMS 05.500 CL777629	8.859733	1,356	120.11	120.11	120.11
Collateral			USD	USD	1.000	31404SFQ3	FNMA FNMS 05.500 CL776975	12.146794	56	6.75	6.75	6.75
Collateral			USD	USD	1.000	31404UBQ2	FNMA FNMS 05.500 CL778647	6.434077	35	2.26	2.26	2.26
Collateral			USD	USD	1.000	31404UM56	FNMA FNMS 05.000 CL778980	7.424429	19	1.40	1.40	1.40



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Collateral			USD	USD	1.000	31404UUF5	FNMA FNMS 05.000 CL779182	7.768319	62	4.83	4.83	4.83
Collateral			USD	USD	1.000	31404VAQ1	FNMA FNMS 05.500 CL779515	8.829553	238	21.04	21.04	21.04
Collateral			USD	USD	1.000	31404VZF8	FNMA FNMS 04.000 CI780242	2.225136	350	7.79	7.79	7.79
Collateral			USD	USD	1.000	31404W7B6	FNMA FNMS 05.500 CL781290	10.036574	131	13.15	13.15	13.15
Collateral			USD	USD	1.000	31404X3D4	FNMA FNMS 05.000 CL782096	7.200818	882	63.49	63.49	63.49
Collateral			USD	USD	1.000	31404XKQ6	FNMA FNMS 05.500 CL781603	5.244328	818	42.88	42.88	42.88
Collateral			USD	USD	1.000	31404XNB6	FNMA FNMS 05.000 CL781686	2.162727	30	0.64	0.64	0.64
Collateral			USD	USD	1.000	31405AEG4	FNMA FNMS 05.500 CL783235	1.643390	17	0.28	0.28	0.28
Collateral			USD	USD	1.000	31405AXE8	FNMA FNMS 04.500 CL783777	16.029190	277	44.32	44.32	44.32
Collateral			USD	USD	1.000	31405AYL1	FNMA FNMS 04.500 CL783815	5.129302	14	0.70	0.70	0.70
Collateral			USD	USD	1.000	31405CQ85	FNMA FNMS 03.500 CI785379	4.350782	108	4.68	4.68	4.68
Collateral			USD	USD	1.000	31405CSN0	FNMA FNMS 04.000 CI785425	2.941346	744	21.89	21.89	21.89
Collateral			USD	USD	1.000	31405E4G7	FNMA FNMS 07.000 CL787523	3.979169	608	24.18	24.18	24.18
Collateral			USD	USD	1.000	31405H6F0	FNMA FNAR XX.XXX LB790270	1.190838	67,520	804.06	804.06	804.06
Collateral			USD	USD	1.000	31405MML8	FNMA FNMS 05.000 CL793363	26.271488	86	22.64	22.64	22.64
Collateral			USD	USD	1.000	31405N2P9	FNMA FNMS 05.500 CL794682	3.492510	5,774	201.65	201.65	201.65
Collateral			USD	USD	1.000	31405N4M4	FNMA FNMS 05.500 CL794728	12.653457	120	15.14	15.14	15.14
Collateral			USD	USD	1.000	31405NCU7	FNMA FNMS 05.500 CL793983	2.811398	1,884	52.96	52.96	52.96
Collateral			USD	USD	1.000	31405QDS4	FNMA FNAR XX.XXX WS795813	1.769645	13,521	239.27	239.27	239.27
Collateral			USD	USD	1.000	31405QNV6	FNMA FNMS 05.500 CL796104	6.486534	107	6.96	6.96	6.96
Collateral			USD	USD	1.000	31405QU30	FNMA FNMS 05.500 CL796302	13.884340	5,127	711.80	711.80	711.80
Collateral			USD	USD	1.000	31405RTK2	FNMA FNMS 05.500 CL797154	10.001627	264	26.40	26.40	26.40
Collateral			USD	USD	1.000	31405SA38	FNMA FNMS 05.500 CL797526	2.959433	36	1.05	1.05	1.05
Collateral			USD	USD	1.000	31405TU34	FNMA FNMS 05.500 CL799002	4.677300	27	1.26	1.26	1.26
Collateral			USD	USD	1.000	31405UKD0	FNMA FNMS 05.500 CL799592	3.284400	14	0.44	0.44	0.44
Collateral			USD	USD	1.000	31405VQR1	FNMA FNMS 05.500 CL800664	9.503426	127	12.06	12.06	12.06
Collateral			USD	USD	1.000	31405WXL4	FNMA FNMS 06.500 CL801783	4.270871	782	33.40	33.40	33.40
Collateral			USD	USD	1.000	31405Y2G5	FNMA FNMS 05.500 CL803675	4.466144	1,082	48.30	48.30	48.30
Collateral			USD	USD	1.000	31406A6U1	FNMA FNMS 05.500 CL804683	5.445818	110	5.97	5.97	5.97
Collateral			USD	USD	1.000	31406AAP7	FNMA FNMS 04.000 CI803814	2.026025	2,701	54.71	54.71	54.71
Collateral			USD	USD	1.000	31406ARN4	FNMA FNMS 05.000 CL804293	3.191608	36	1.15	1.15	1.15
Collateral			USD	USD	1.000	31406AU42	FNMA FNMS 05.000 CL804403	7.540559	92	6.92	6.92	6.92
Collateral			USD	USD	1.000	31406B3X6	FNMA FNMS 05.500 CL805514	5.960961	57	3.39	3.39	3.39
Collateral			USD	USD	1.000	31406C6U7	FNMA FNAR XX.XXX WS806483	16.804462	17,553	2,949.73	2,949.73	2,949.73
Collateral			USD	USD	1.000	31406CMP0	FNMA FNMS 05.500 CL805966	3.035714	19	0.57	0.57	0.57
Collateral			USD	USD	1.000	31406E3F9	FNMA FNMS 04.500 CL808198	4.730136	59	2.81	2.81	2.81
Collateral			USD	USD	1.000	31406E6C3	FNMA FNMS 05.500 CL808267	2.334979	12	0.28	0.28	0.28



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Collateral			USD	USD	1.000	31406ETU8	FNMA FNMS 05.000 CL807963	6.904821	105	7.27	7.27	7.27
Collateral			USD	USD	1.000	31406EX33	FNMA FNMS 05.500 CL808098	4.543005	11,518	523.25	523.25	523.25
Collateral			USD	USD	1.000	31406GQQ5	FNMA FNMS 05.500 CL809663	6.894566	8,524	587.72	587.72	587.72
Collateral			USD	USD	1.000	31406GYV5	FNMA FNMS 05.500 CL809924	5.500891	41	2.25	2.25	2.25
Collateral			USD	USD	1.000	31406HSL2	FNMA FNMS 05.000 CL810623	7.087133	41	2.87	2.87	2.87
Collateral			USD	USD	1.000	31406JCA9	FNMA FNMS 05.500 CL811065	2.141249	57	1.22	1.22	1.22
Collateral			USD	USD	1.000	31406JRU9	FNMA FNMS 05.000 CI811499	2.223718	459	10.21	10.21	10.21
Collateral			USD	USD	1.000	31406JZH9	FNMA FNMS 05.500 CT811744	15.777926	7,156	1,129.12	1,129.12	1,129.12
Collateral			USD	USD	1.000	31406KG61	FNMA FNMS 05.000 CL812121	4.325600	14	0.58	0.58	0.58
Collateral			USD	USD	1.000	31406M2F2	FNMA FNMS 04.500 CL814474	9.869800	41	4.00	4.00	4.00
Collateral			USD	USD	1.000	31406NJ88	FNMA FNMS 05.000 CL814887	13.315291	160	21.27	21.27	21.27
Collateral			USD	USD	1.000	31406PZ93	FNMA FNMS 05.500 CL816268	5.492669	583	32.01	32.01	32.01
Collateral			USD	USD	1.000	31406REH4	FNMA FNMS 05.500 CL817436	11.288989	159	17.93	17.93	17.93
Collateral			USD	USD	1.000	31406RNW1	FNMA FNMS 05.500 CL817705	7.993909	30	2.37	2.37	2.37
Collateral			USD	USD	1.000	31406S4W0	FNMA FNMS 05.000 CL819037	4.561200	68	3.08	3.08	3.08
Collateral			USD	USD	1.000	31406T4L2	FNMA FNMS 05.000 CL819927	4.992200	14	0.67	0.67	0.67
Collateral			USD	USD	1.000	31406UJU3	FNMA FNMS 05.000 CL820275	5.756960	189	10.90	10.90	10.90
Collateral			USD	USD	1.000	31406VMR4	FNMA FNMS 05.000 CL821268	4.680500	5	0.25	0.25	0.25
Collateral			USD	USD	1.000	31406VR24	FNMA FNMS 05.500 CL821405	6.830111	2,897	197.87	197.87	197.87
Collateral			USD	USD	1.000	31406XDU3	FNMA FNMS 05.500 CL822815	7.345998	370	27.15	27.15	27.15
Collateral			USD	USD	1.000	31406YTT7	FNMA FNMS 05.000 CL824162	8.111891	203	16.48	16.48	16.48
Collateral			USD	USD	1.000	31407AC90	FNMA FNMS 05.000 OL824596	0.837861	6,349	53.19	53.19	53.19
Collateral			USD	USD	1.000	31407APZ8	FNMA FNMS 05.500 CL824940	5.522000	8	0.45	0.45	0.45
Collateral			USD	USD	1.000	31407B5S4	FNMA FNMS 06.000 CL826257	6.707108	463	31.06	31.06	31.06
Collateral			USD	USD	1.000	31407CBT3	FNMA FNMS 05.000 CL826350	6.085389	49	2.96	2.96	2.96
Collateral			USD	USD	1.000	31407CXE2	FNMA FNMS 06.500 CL826977	2.290312	2,701	61.85	61.85	61.85
Collateral			USD	USD	1.000	31407ECA9	FNMA FNMS 05.000 CL828165	6.129092	29	1.78	1.78	1.78
Collateral			USD	USD	1.000	31407FF21	FNMA FNMS 05.000 CL829185	4.163196	34	1.42	1.42	1.42
Collateral			USD	USD	1.000	31407FGD6	FNMA FNMS 05.000 CL829196	5.005300	54	2.70	2.70	2.70
Collateral			USD	USD	1.000	31407HV94	FNMA FNMS 06.000 CL831440	5.222559	47,105	2,460.08	2,460.08	2,460.08
Collateral			USD	USD	1.000	31407HZA7	FNMA FNMS 05.500 CL831537	2.282000	5	0.12	0.12	0.12
Collateral			USD	USD	1.000	31407JS78	FNMA FNMS 05.500 CL832242	6.814254	12	0.83	0.83	0.83
Collateral			USD	USD	1.000	31407JZG0	FNMA FNMS 05.000 CL832443	6.410600	27	1.73	1.73	1.73
Collateral			USD	USD	1.000	31407KQ93	FNMA FNMS 05.000 CL833080	7.029682	59	4.18	4.18	4.18
Collateral			USD	USD	1.000	31407KVP1	FNMA FNMS 05.000 CL833222	7.090004	522	37.02	37.02	37.02
Collateral			USD	USD	1.000	31407LAG2	FNMA FNMS 05.500 CL833507	15.192169	11	1.71	1.71	1.71
Collateral			USD	USD	1.000	31407LZN0	FNMA FNMS 04.500 CL834249	5.290100	54	2.86	2.86	2.86



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Collateral			USD	USD	1.000	31407M4J1	FNMA FNMS 05.000 CI835225	5.564709	149	8.27	8.27	8.27
Collateral			USD	USD	1.000	31407MHB4	FNMA FNMS 05.500 CL834626	8.094563	60	4.88	4.88	4.88
Collateral			USD	USD	1.000	31407N4L4	FNMA FNMS 05.000 CL836127	6.527000	5	0.35	0.35	0.35
Collateral			USD	USD	1.000	31407NBB8	FNMA FNMS 05.000 CL835334	7.333604	216	15.85	15.85	15.85
Collateral			USD	USD	1.000	31407NQM8	FNMA FNMS 04.500 CL835760	4.934619	57	2.80	2.80	2.80
Collateral			USD	USD	1.000	31407RZ49	FNMA FNMS 05.500 CI838763	4.441281	102	4.52	4.52	4.52
Collateral			USD	USD	1.000	31407STX0	FNMA FNMS 04.500 CL839466	5.484281	55,738	3,056.85	3,056.85	3,056.85
Collateral			USD	USD	1.000	31407W5G4	FNMA FNMS 05.500 CL843347	3.605039	41	1.46	1.46	1.46
Collateral			USD	USD	1.000	31407XX30	FNMA FNMS 05.000 CL844098	5.107459	203	10.39	10.39	10.39
Collateral			USD	USD	1.000	31407YDU0	FNMA FNMS 05.500 CL844415	8.927199	5,034	449.37	449.37	449.37
Collateral			USD	USD	1.000	31408AH45	FNMA FNMS 05.500 CI845451	3.465268	126	4.38	4.38	4.38
Collateral			USD	USD	1.000	31408C5B8	FNMA FNMS 05.500 CI847842	5.254339	280	14.69	14.69	14.69
Collateral			USD	USD	1.000	31408CBW5	FNMA FNMS 05.000 CL847053	12.056686	95	11.40	11.40	11.40
Collateral			USD	USD	1.000	31408DUQ5	FNMA FNMS 05.500 CL848491	5.620400	27	1.52	1.52	1.52
Collateral			USD	USD	1.000	31408ENW8	FNMA FNAR XX.XXX LB849205	3.657531	67,528	2,469.84	2,469.84	2,469.84
Collateral			USD	USD	1.000	31408F5W5	FNMA FNMS 05.000 CL850561	4.070278	49	1.98	1.98	1.98
Collateral			USD	USD	1.000	31408FEQ8	FNMA FNMS 05.500 CL849843	5.432980	11	0.61	0.61	0.61
Collateral			USD	USD	1.000	31409CV85	FNMA FNMS 05.000 CL867439	4.342848	59	2.58	2.58	2.58
Collateral			USD	USD	1.000	31409CVQ5	FNMA FNMS 05.500 CL867423	2.839500	11	0.31	0.31	0.31
Collateral			USD	USD	1.000	31409DZH9	FNMA FNAR XX.XXX S1868444	2.805921	67,516	1,894.45	1,894.45	1,894.45
Collateral			USD	USD	1.000	31409EN80	FNMA FNMS 05.500 CL869015	3.986000	41	1.61	1.61	1.61
Collateral			USD	USD	1.000	31409GXY7	FNMA FNMS 05.500 CL871095	1.980000	14	0.27	0.27	0.27
Collateral			USD	USD	1.000	31409HS39	FNMA FNMS 05.500 CL871838	8.743430	49	4.29	4.29	4.29
Collateral			USD	USD	1.000	31409T5K0	FNMA FNMS 06.000 NP878450	9.645354	8,323	802.78	802.78	802.78
Collateral			USD	USD	1.000	31409T5L8	FNMA FNMS 06.500 NP878451	1.956672	8,704	170.30	170.30	170.30
Collateral			USD	USD	1.000	31409TRH3	FNMA FNMS 05.500 CL878088	2.131039	2,093	44.60	44.60	44.60
Collateral			USD	USD	1.000	31409UAN5	FNMA FNMS 07.500 CL878513	0.708496	669	4.74	4.74	4.74
Collateral			USD	USD	1.000	31409UFC4	FNMA FNMS 06.500 NP878663	3.677209	46,530	1,710.99	1,710.99	1,710.99
Collateral			USD	USD	1.000	31409VCW1	FNMA FNMS 05.500 CL879485	7.000880	135	9.45	9.45	9.45
Collateral			USD	USD	1.000	31409WDG3	FNMA FNMS 06.000 NP880403	1.324457	59,539	788.56	788.56	788.56
Collateral			USD	USD	1.000	31409WKP5	FNMA FNMS 04.500 CI880602	2.999466	1,148	34.43	34.43	34.43
Collateral			USD	USD	1.000	31409XS34	FNMA FNMS 06.500 NP881738	2.288501	63,847	1,461.13	1,461.13	1,461.13
Collateral			USD	USD	1.000	3140E1T60	FNMA FNMS 04.000 CLAZ8672	77.136018	3,257	2,512.22	2,512.22	2,512.22
Collateral			USD	USD	1.000	3140E2R86	FNMA FNMS 03.000 CIAZ9510	89.368901	4,658	4,163.13	4,163.13	4,163.13
Collateral			USD	USD	1.000	3140E2S93	FNMA FNMS 04.500 CLAZ9543	106.146519	3,845	4,081.49	4,081.49	4,081.49
Collateral			USD	USD	1.000	3140E4K89	FNMA FNMS 04.000 CLBA0318	93.494153	1,819	1,700.57	1,700.57	1,700.57
Collateral			USD	USD	1.000	3140E4M61	FNMA FNMS 04.500 CLBA0380	86.494963	4	3.48	3.48	3.48



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Collateral			USD	USD	1.000	3140E4T23	FNMA FNMS 03.000 CIBA0568	97.905331	3,047	2,982.88	2,982.88	2,982.88
Collateral			USD	USD	1.000	3140E5BF0	FNMA FNMS 04.000 CLBA0937	104.111314	2,456	2,557.24	2,557.24	2,557.24
Collateral			USD	USD	1.000	3140E63M2	FNMA FNMS 04.000 CLBA2603	88.613955	3,424	3,034.19	3,034.19	3,034.19
Collateral			USD	USD	1.000	3140E67G1	FNMA FNMS 04.000 CLBA2694	67.409912	6,894	4,647.50	4,647.50	4,647.50
Collateral			USD	USD	1.000	3140E6DW9	FNMA FNMS 04.000 CLBA1916	81.711450	3,333	2,723.80	2,723.80	2,723.80
Collateral			USD	USD	1.000	3140E75P1	FNMA FNMS 03.500 CLBA3553	96.101037	8	7.76	7.76	7.76
Collateral			USD	USD	1.000	3140E7FV7	FNMA FNMS 04.000 CLBA2879	92.930874	66	60.96	60.96	60.96
Collateral			USD	USD	1.000	3140E8HQ4	FNMA FNMS 03.500 CLBA3838	102.398512	4,511	4,619.55	4,619.55	4,619.55
Collateral			USD	USD	1.000	3140E8WQ7	FNMA FNMS 04.000 CLBA4254	88.127096	5,516	4,861.41	4,861.41	4,861.41
Collateral			USD	USD	1.000	3140E9KR6	FNMA FNMS 03.000 CIBA4803	90.474271	811	733.53	733.53	733.53
Collateral			USD	USD	1.000	3140E9N36	FNMA FNMS 04.000 CLBA4909	90.178152	1,379	1,244.00	1,244.00	1,244.00
Collateral			USD	USD	1.000	3140EA3L5	FNMA FNMS 04.000 CLBA6202	103.597772	45	46.21	46.21	46.21
Collateral			USD	USD	1.000	3140ECQZ5	FNMA FNMS 03.500 CLBA7671	97.587443	4,395	4,288.51	4,288.51	4,288.51
Collateral			USD	USD	1.000	3140EU2K4	FNMA FNMS 03.500 CLBC0777	95.447240	135	128.88	128.88	128.88
Collateral			USD	USD	1.000	3140EVGP6	FNMA FNMS 03.500 CLBC1105	90.966090	270	245.65	245.65	245.65
Collateral			USD	USD	1.000	3140EVJ57	FNMA FNMS 03.000 CIBC1183	98.507766	2,701	2,660.21	2,660.21	2,660.21
Collateral			USD	USD	1.000	3140EW2F1	FNMA FNMS 04.000 CLBC2573	105.262077	2,955	3,110.01	3,110.01	3,110.01
Collateral			USD	USD	1.000	3140EW6C4	FNMA FNMS 03.500 CLBC2666	92.026970	365	335.50	335.50	335.50
Collateral			USD	USD	1.000	3140EWQY4	FNMA FNMS 04.500 CLBC2270	107.105712	2,737	2,931.84	2,931.84	2,931.84
Collateral			USD	USD	1.000	3140EWSE6	FNMA FNMS 04.000 CLBC2316	94.793157	1,434	1,359.19	1,359.19	1,359.19
Collateral			USD	USD	1.000	3140EWXD2	FNMA FNMS 04.000 CLBC2475	88.386445	3,003	2,654.03	2,654.03	2,654.03
Collateral			USD	USD	1.000	3140EWZE8	FNMA FNMS 04.000 CLBC2540	103.877693	2,611	2,712.18	2,712.18	2,712.18
Collateral			USD	USD	1.000	3140EXRN5	FNMA FNMS 03.000 CLBC3192	98.249356	29	28.85	28.85	28.85
Collateral			USD	USD	1.000	3140EY5W7	FNMA FNMS 04.000 CLBC4460	90.143861	3,099	2,793.28	2,793.28	2,793.28
Collateral			USD	USD	1.000	3140EYFS5	FNMA FNMS 04.000 CLBC3776	103.525888	4,296	4,447.22	4,447.22	4,447.22
Collateral			USD	USD	1.000	3140F0CM4	FNMA FNMS 05.500 CLBC4575	81.842467	1,482	1,213.31	1,213.31	1,213.31
Collateral			USD	USD	1.000	3140F0FT6	FNMA FNMS 04.000 CLBC4677	105.027478	2,811	2,952.34	2,952.34	2,952.34
Collateral			USD	USD	1.000	3140F0PD0	FNMA FNMS 03.500 CLBC4919	97.978260	2,701	2,645.91	2,645.91	2,645.91
Collateral			USD	USD	1.000	3140F0PQ1	FNMA FNMS 02.500 CIBC4930	85.063609	3,506	2,982.14	2,982.14	2,982.14
Collateral			USD	USD	1.000	3140F0R89	FNMA FNMS 04.500 CLBC5010	92.083807	2,732	2,515.56	2,515.56	2,515.56
Collateral			USD	USD	1.000	3140F0VS0	FNMA FNMS 03.500 CLBC5124	102.181712	3,861	3,945.14	3,945.14	3,945.14
Collateral			USD	USD	1.000	3140F0WA8	FNMA FNMS 04.000 CLBC5140	104.956803	4,014	4,213.05	4,213.05	4,213.05
Collateral			USD	USD	1.000	3140F1KD3	FNMA FNMS 04.000 CLBC5691	105.850265	3,672	3,887.32	3,887.32	3,887.32
Collateral			USD	USD	1.000	3140F1PK2	FNMA FNMS 03.000 CLBC5825	97.930743	25	24.10	24.10	24.10
Collateral			USD	USD	1.000	3140F2FV7	FNMA FNMS 03.500 CLBC6479	101.184586	3,060	3,096.68	3,096.68	3,096.68
Collateral			USD	USD	1.000	3140F2HA1	FNMA FNMS 03.000 CLBC6524	87.221735	3,197	2,788.53	2,788.53	2,788.53
Collateral			USD	USD	1.000	3140F2XY1	FNMA FNMS 02.500 CIBC6994	96.483905	3,111	3,002.06	3,002.06	3,002.06



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Collateral			USD	USD	1.000	3140F2ZC7	FNMA FNMS 03.000 CIBC7038	84.828676	4,119	3,493.84	3,493.84	3,493.84
Collateral			USD	USD	1.000	3140F3E20	FNMA FNMS 03.500 CLBC7352	101.345870	2,952	2,991.44	2,991.44	2,991.44
Collateral			USD	USD	1.000	3140F3J33	FNMA FNMS 03.000 CLBC7481	98.585446	3,256	3,209.72	3,209.72	3,209.72
Collateral			USD	USD	1.000	3140F3KJ6	FNMA FNMS 02.500 CIBC7496	98.989062	4,370	4,325.70	4,325.70	4,325.70
Collateral			USD	USD	1.000	3140F4AE6	FNMA FNMS 03.500 CLBC8104	96.672782	2,292	2,216.09	2,216.09	2,216.09
Collateral			USD	USD	1.000	3140F4JV9	FNMA FNMS 03.500 CLBC8375	101.446867	3,799	3,854.01	3,854.01	3,854.01
Collateral			USD	USD	1.000	3140F4LP9	FNMA FNMS 03.000 CIBC8433	99.980187	2,890	2,889.63	2,889.63	2,889.63
Collateral			USD	USD	1.000	3140F4M52	FNMA FNMS 04.500 CLBC8479	107.403185	2,810	3,017.57	3,017.57	3,017.57
Collateral			USD	USD	1.000	3140F4NE2	FNMA FNMS 04.000 CLBC8488	105.513956	2,882	3,041.02	3,041.02	3,041.02
Collateral			USD	USD	1.000	3140F52V4	FNMA FNMS 04.000 CLBC9787	105.501939	2,738	2,889.07	2,889.07	2,889.07
Collateral			USD	USD	1.000	3140F52Y8	FNMA FNMS 02.500 CIBC9790	97.145353	4,877	4,737.94	4,737.94	4,737.94
Collateral			USD	USD	1.000	3140F52Z5	FNMA FNMS 02.500 CIBC9791	98.412644	2,829	2,784.34	2,784.34	2,784.34
Collateral			USD	USD	1.000	3140F53Q4	FNMA FNMS 03.000 CIBC9806	85.474840	4,387	3,749.64	3,749.64	3,749.64
Collateral			USD	USD	1.000	3140F5G64	FNMA FNMS 03.500 CIBC9220	102.363050	2,750	2,815.04	2,815.04	2,815.04
Collateral			USD	USD	1.000	3140F5PC1	FNMA FNMS 04.500 CLBC9418	100.279644	4,777	4,790.25	4,790.25	4,790.25
Collateral			USD	USD	1.000	3140F5SK0	FNMA FNMS 04.000 CLBC9521	99.313051	4,164	4,135.07	4,135.07	4,135.07
Collateral			USD	USD	1.000	3140F5VM2	FNMA FNMS 04.000 CLBC9619	104.609800	2,716	2,841.04	2,841.04	2,841.04
Collateral			USD	USD	1.000	3140F6A50	FNMA FNMS 04.000 CLBC9927	104.769924	3,709	3,885.49	3,885.49	3,885.49
Collateral			USD	USD	1.000	3140F6B59	FNMA FNMS 04.000 CLBC9959	104.818852	2,794	2,928.60	2,928.60	2,928.60
Collateral			USD	USD	1.000	3140F6BR1	FNMA FNMS 03.000 CLBC9947	98.765913	5	5.07	5.07	5.07
Collateral			USD	USD	1.000	3140F72D0	FNMA FNMS 04.500 CLBD0771	107.893452	4,325	4,666.23	4,666.23	4,666.23
Collateral			USD	USD	1.000	3140F76R5	FNMA FNMS 03.500 CIBD0879	100.418415	2,936	2,948.74	2,948.74	2,948.74
Collateral			USD	USD	1.000	3140F7G86	FNMA FNMS 04.000 CLBD0222	105.383929	2,760	2,908.47	2,908.47	2,908.47
Collateral			USD	USD	1.000	3140F7U80	FNMA FNMS 03.500 CLBD0606	102.917945	2,877	2,961.24	2,961.24	2,961.24
Collateral			USD	USD	1.000	3140F83E5	FNMA FNMS 04.000 CLBD1696	105.309832	2,801	2,950.00	2,950.00	2,950.00
Collateral			USD	USD	1.000	3140F8GM3	FNMA FNMS 03.500 CLBD1103	101.783449	2,943	2,995.80	2,995.80	2,995.80
Collateral			USD	USD	1.000	3140F8JL2	FNMA FNMS 03.500 CLBD1166	102.284176	3,063	3,133.22	3,133.22	3,133.22
Collateral			USD	USD	1.000	3140F8QB6	FNMA FNMS 04.000 CLBD1349	98.321081	4,469	4,393.70	4,393.70	4,393.70
Collateral			USD	USD	1.000	3140F8QM2	FNMA FNMS 04.000 CLBD1359	105.789315	4,125	4,364.04	4,364.04	4,364.04
Collateral			USD	USD	1.000	3140F8SN8	FNMA FNMS 02.500 CLBD1424	94.279745	973	917.59	917.59	917.59
Collateral			USD	USD	1.000	3140F8UR6	FNMA FNMS 04.000 CLBD1491	105.696780	4,110	4,344.54	4,344.54	4,344.54
Collateral			USD	USD	1.000	3140F8VN4	FNMA FNMS 04.000 CLBD1520	105.910370	4,763	5,043.99	5,043.99	5,043.99
Collateral			USD	USD	1.000	3140F9JM8	FNMA FNMS 04.000 CLBD2067	105.394236	2,895	3,051.41	3,051.41	3,051.41
Collateral			USD	USD	1.000	3140F9KJ3	FNMA FNMS 03.000 CLBD2096	99.378066	3,312	3,291.11	3,291.11	3,291.11
Collateral			USD	USD	1.000	3140F9N76	FNMA FNMS 03.500 CIBD2213	102.354515	2,969	3,038.72	3,038.72	3,038.72
Collateral			USD	USD	1.000	3140F9NH4	FNMA FNMS 03.500 CLBD2191	95.864877	3,113	2,984.12	2,984.12	2,984.12
Collateral			USD	USD	1.000	3140F9RM9	FNMA FNMS 03.000 CIBD2291	100.071852	2,728	2,730.28	2,730.28	2,730.28



Time Warner Inc Master Pension Trust

Global Securities Lending
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As of 12/31/2016

Report ID: GSL113

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Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	3140FAP55	FNMA FNMS 03.500 CLBD3143	102.010793	3,145	3,207.84	3,207.84	3,207.84
Collateral			USD	USD	1.000	3140FAV66	FNMA FNMS 03.500 CLBD3336	101.849775	4,790	4,878.19	4,878.19	4,878.19
Collateral			USD	USD	1.000	3140FAY71	FNMA FNMS 04.000 CLBD3433	105.966402	2,988	3,165.84	3,165.84	3,165.84
Collateral			USD	USD	1.000	3140FB5D8	FNMA FNMS 04.000 CLBD4443	104.784731	4,087	4,282.88	4,282.88	4,282.88
Collateral			USD	USD	1.000	3140FBJX9	FNMA FNMS 03.500 CTBD3877	102.782309	4,189	4,305.50	4,305.50	4,305.50
Collateral			USD	USD	1.000	3140FBST8	FNMA FNMS 04.500 CLBD4129	109.160247	3,653	3,987.82	3,987.82	3,987.82
Collateral			USD	USD	1.000	3140FBUJ7	FNMA FNMS 04.000 CLBD4184	105.602831	3,669	3,874.61	3,874.61	3,874.61
Collateral			USD	USD	1.000	3140FBUM0	FNMA FNMS 04.000 CLBD4187	105.747407	3,856	4,077.33	4,077.33	4,077.33
Collateral			USD	USD	1.000	3140FBWC0	FNMA FNMS 04.000 CLBD4242	105.186757	2,870	3,018.99	3,018.99	3,018.99
Collateral			USD	USD	1.000	3140FCDT2	FNMA FNMS 03.500 CLBD4613	102.142815	4,743	4,844.65	4,844.65	4,844.65
Collateral			USD	USD	1.000	3140FCFB9	FNMA FNMS 02.500 CIBD4661	99.736030	3,005	2,996.95	2,996.95	2,996.95
Collateral			USD	USD	1.000	3140FCFJ2	FNMA FNMS 03.000 CIBD4668	102.442840	1,102	1,128.45	1,128.45	1,128.45
Collateral			USD	USD	1.000	3140FCVF2	FNMA FNMS 04.000 CLBD5113	104.615131	4,295	4,493.59	4,493.59	4,493.59
Collateral			USD	USD	1.000	3140FD2T2	FNMA FNMS 04.000 CLBD6185	106.107344	2,884	3,060.17	3,060.17	3,060.17
Collateral			USD	USD	1.000	3140FD2W5	FNMA FNMS 04.000 CLBD6188	105.558953	2,929	3,091.86	3,091.86	3,091.86
Collateral			USD	USD	1.000	3140FD4S2	FNMA FNMS 03.000 CLBD6232	98.838882	2,424	2,396.04	2,396.04	2,396.04
Collateral			USD	USD	1.000	3140FD5W2	FNMA FNMS 03.000 CLBD6260	99.206113	2,317	2,298.28	2,298.28	2,298.28
Collateral			USD	USD	1.000	3140FDEV4	FNMA FNMS 03.500 CLBD5547	102.706378	4,549	4,672.52	4,672.52	4,672.52
Collateral			USD	USD	1.000	3140FDEY8	FNMA FNMS 04.000 CLBD5550	105.802548	4,051	4,286.36	4,286.36	4,286.36
Collateral			USD	USD	1.000	3140FDGQ3	FNMA FNMS 04.000 CLBD5606	96.919179	4,582	4,440.82	4,440.82	4,440.82
Collateral			USD	USD	1.000	3140FDLU8	FNMA FNMS 03.500 CLBD5738	102.767370	2,713	2,788.38	2,788.38	2,788.38
Collateral			USD	USD	1.000	3140FDNJ1	FNMA FNMS 03.500 CLBD5792	101.995622	3,567	3,637.70	3,637.70	3,637.70
Collateral			USD	USD	1.000	3140FDPL4	FNMA FNMS 03.500 CLBD5826	102.182348	3,694	3,774.88	3,774.88	3,774.88
Collateral			USD	USD	1.000	3140FDRY4	FNMA FNMS 04.000 CLBD5902	104.775717	2,874	3,011.75	3,011.75	3,011.75
Collateral			USD	USD	1.000	3140FDSA5	FNMA FNMS 03.500 CLBD5912	101.990757	2,941	2,999.73	2,999.73	2,999.73
Collateral			USD	USD	1.000	3140FDW77	FNMA FNMS 04.000 CLBD6069	105.587991	2,910	3,072.46	3,072.46	3,072.46
Collateral			USD	USD	1.000	3140FEG32	FNMA FNMS 03.500 CLBD6517	102.130705	4,458	4,553.03	4,553.03	4,553.03
Collateral			USD	USD	1.000	3140FEGQ1	FNMA FNMS 03.500 CIBD6506	103.645385	2,923	3,029.83	3,029.83	3,029.83
Collateral			USD	USD	1.000	3140FES54	FNMA FNMS 03.000 CLBD6839	98.842647	2,906	2,872.71	2,872.71	2,872.71
Collateral			USD	USD	1.000	3140FF6F3	FNMA FNMS 04.000 CLBD8069	105.642456	4,320	4,563.98	4,563.98	4,563.98
Collateral			USD	USD	1.000	3140FF6K2	FNMA FNMS 04.000 CLBD8073	106.112070	4,198	4,455.02	4,455.02	4,455.02
Collateral			USD	USD	1.000	3140FF6L0	FNMA FNMS 03.500 CLBD8074	97.021257	4,107	3,984.23	3,984.23	3,984.23
Collateral			USD	USD	1.000	3140FFFD8	FNMA FNMS 03.500 CLBD7363	102.112385	2,701	2,757.55	2,757.55	2,757.55
Collateral			USD	USD	1.000	3140FFFFH9	FNMA FNMS 04.000 CLBD7367	105.725426	2,866	3,030.27	3,030.27	3,030.27
Collateral			USD	USD	1.000	3140FG5M7	FNMA FNMS 03.000 CLBD8951	98.982769	2,801	2,772.64	2,772.64	2,772.64
Collateral			USD	USD	1.000	3140FGA58	FNMA FNMS 03.000 CLBD8127	99.295774	3,025	3,003.74	3,003.74	3,003.74
Collateral			USD	USD	1.000	3140FGE21	FNMA FNMS 04.000 CLBD8252	105.920093	2,902	3,073.57	3,073.57	3,073.57



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Collateral			USD	USD	1.000	3140FGE88	FNMA FNMS 04.000 CLBD8258	105.962360	3,826	4,054.33	4,054.33	4,054.33
Collateral			USD	USD	1.000	3140FGFA2	FNMA FNMS 04.000 CLBD8260	98.464850	4,392	4,324.28	4,324.28	4,324.28
Collateral			USD	USD	1.000	3140FGGM5	FNMA FNMS 04.000 CLBD8303	106.457188	2,707	2,881.70	2,881.70	2,881.70
Collateral			USD	USD	1.000	3140FGJH3	FNMA FNMS 04.000 CLBD8363	105.432922	2,726	2,873.91	2,873.91	2,873.91
Collateral			USD	USD	1.000	3140FGQV4	FNMA FNMS 03.500 CLBD8567	102.146444	3,567	3,643.93	3,643.93	3,643.93
Collateral			USD	USD	1.000	3140FGSB6	FNMA FNMS 03.500 CLBD8613	102.858152	3,806	3,914.69	3,914.69	3,914.69
Collateral			USD	USD	1.000	3140FGXU8	FNMA FNAR XX.XXX LBBD8790	57.339477	4,415	2,531.30	2,531.30	2,531.30
Collateral			USD	USD	1.000	3140FHNJ2	FNMA FNMS 03.500 CIBD9392	102.803517	3,023	3,107.77	3,107.77	3,107.77
Collateral			USD	USD	1.000	3140FHNN3	FNMA FNMS 04.500 CLBD9396	98.581830	2,283	2,251.06	2,251.06	2,251.06
Collateral			USD	USD	1.000	3140FHNQ6	FNMA FNMS 03.500 CLBD9398	102.909486	2,723	2,801.98	2,801.98	2,801.98
Collateral			USD	USD	1.000	3140FHS40	FNMA FNMS 03.000 CIBD9538	102.440704	3,667	3,756.46	3,756.46	3,756.46
Collateral			USD	USD	1.000	3140FHUA3	FNMA FNMS 03.000 CIBD9576	102.848067	2,838	2,919.31	2,919.31	2,919.31
Collateral			USD	USD	1.000	3140FJBQ5	FNMA FNMS 03.500 CLBD9946	102.079930	3,138	3,203.41	3,203.41	3,203.41
Collateral			USD	USD	1.000	3140FKP38	FNMA FNMS 02.500 CIBE0441	99.680811	3,044	3,034.56	3,034.56	3,034.56
Collateral			USD	USD	1.000	3140FKQ94	FNMA FNMS 04.000 CLBE0479	92.101015	4,695	4,323.95	4,323.95	4,323.95
Collateral			USD	USD	1.000	3140FKQF0	FNMA FNMS 03.000 CLBE0453	99.044007	2,660	2,634.21	2,634.21	2,634.21
Collateral			USD	USD	1.000	3140FKT59	FNMA FNMS 04.000 CLBE0571	105.927364	3,427	3,629.95	3,629.95	3,629.95
Collateral			USD	USD	1.000	3140FKT75	FNMA FNMS 04.000 CLBE0573	105.616927	4,786	5,055.08	5,055.08	5,055.08
Collateral			USD	USD	1.000	3140FKTZ3	FNMA FNMS 03.500 CLBE0567	102.994222	3,807	3,921.07	3,921.07	3,921.07
Collateral			USD	USD	1.000	3140FKUJ7	FNMA FNMS 04.000 CLBE0584	106.126225	3,478	3,691.27	3,691.27	3,691.27
Collateral			USD	USD	1.000	3140FKUZ1	FNMA FNMS 04.000 CLBE0599	106.606923	3,708	3,952.64	3,952.64	3,952.64
Collateral			USD	USD	1.000	3140FKW89	FNMA FNMS 03.500 CLBE0670	102.934121	3,613	3,718.90	3,718.90	3,718.90
Collateral			USD	USD	1.000	3140FL5B0	FNMA FNMS 03.500 CLBE1741	103.157744	3,837	3,958.49	3,958.49	3,958.49
Collateral			USD	USD	1.000	3140FL5C8	FNMA FNMS 03.500 CLBE1742	102.943402	4,834	4,975.81	4,975.81	4,975.81
Collateral			USD	USD	1.000	3140FLAU2	FNMA FNMS 02.500 CIBE0918	95.414203	5,167	4,929.74	4,929.74	4,929.74
Collateral			USD	USD	1.000	3140FLAX6	FNMA FNMS 04.000 CLBE0921	105.108792	2,921	3,069.84	3,069.84	3,069.84
Collateral			USD	USD	1.000	3140FLH27	FNMA FNMS 04.500 CLBE1148	108.210200	3,575	3,869.04	3,869.04	3,869.04
Collateral			USD	USD	1.000	3140FLLA4	FNMA FNMS 03.500 CLBE1220	102.923071	1,568	1,613.92	1,613.92	1,613.92
Collateral			USD	USD	1.000	3140FLP36	FNMA FNMS 03.500 CLBE1341	102.523445	4,340	4,449.79	4,449.79	4,449.79
Collateral			USD	USD	1.000	3140FLQ35	FNMA FNMS 03.500 CLBE1373	102.820827	4,192	4,310.18	4,310.18	4,310.18
Collateral			USD	USD	1.000	3140FLZL5	FNMA FNMS 04.000 CLBE1646	105.835835	2,754	2,914.73	2,914.73	2,914.73
Collateral			USD	USD	1.000	3140FLZN1	FNMA FNMS 03.500 CLBE1648	102.787600	2,779	2,856.39	2,856.39	2,856.39
Collateral			USD	USD	1.000	3140FMBB1	FNMA FNMS 03.500 CLBE1833	102.433065	4,051	4,149.77	4,149.77	4,149.77
Collateral			USD	USD	1.000	3140FMES1	FNMA FNMS 04.000 CLBE1944	106.392928	4,572	4,864.27	4,864.27	4,864.27
Collateral			USD	USD	1.000	3140FNLM4	FNMA FNMS 03.000 CIBE3031	102.755366	2,859	2,938.08	2,938.08	2,938.08
Collateral			USD	USD	1.000	3140FNLS1	FNMA FNMS 03.500 CLBE3036	102.654944	2,885	2,961.53	2,961.53	2,961.53
Collateral			USD	USD	1.000	3140FNNC4	FNMA FNMS 03.000 CIBE3086	103.033467	2,915	3,003.26	3,003.26	3,003.26



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Collateral			USD	USD	1.000	3140FNPDO	FNMA FNMS 02.500 CIBE3119	99.766696	2,888	2,881.56	2,881.56	2,881.56
Collateral			USD	USD	1.000	3140FQEA1	FNMA FNMS 03.500 CLBE4628	102.608644	3,726	3,823.00	3,823.00	3,823.00
Collateral			USD	USD	1.000	31410A7M2	FNMA FNMS 05.500 CL883900	13.318995	350	46.65	46.65	46.65
Collateral			USD	USD	1.000	31410CJQ6	FNMA FNMS 05.500 CI885071	1.677567	392	6.58	6.58	6.58
Collateral			USD	USD	1.000	31410CRA2	FNMA FNMS 06.000 CL885281	3.936702	268	10.57	10.57	10.57
Collateral			USD	USD	1.000	31410F2H7	FNMA FNMS 05.500 CL888276	5.626690	78	4.41	4.41	4.41
Collateral			USD	USD	1.000	31410F2Q7	FNMA FNMS 05.000 CL888283	7.495903	394	29.52	29.52	29.52
Collateral			USD	USD	1.000	31410F6J9	FNMA FNMS 07.000 NO888373	2.715611	473	12.83	12.83	12.83
Collateral			USD	USD	1.000	31410FFN0	FNMA FNMS 05.500 CL887673	1.283727	30	0.38	0.38	0.38
Collateral			USD	USD	1.000	31410FS63	FNMA FNAR XX.XXX S1888041	30.673430	7,114	2,182.22	2,182.22	2,182.22
Collateral			USD	USD	1.000	31410FUZ6	FNMA FNMS 05.500 CL888100	7.177536	378	27.14	27.14	27.14
Collateral			USD	USD	1.000	31410FYQ2	FNMA FNMS 05.500 CL888219	4.244385	70	2.98	2.98	2.98
Collateral			USD	USD	1.000	31410G2Q5	FNMA FNMS 05.500 CI889183	2.875647	1,431	41.16	41.16	41.16
Collateral			USD	USD	1.000	31410G2X0	FNMA FNMS 06.000 CL889190	4.775919	25	1.18	1.18	1.18
Collateral			USD	USD	1.000	31410G4S9	FNMA FNMS 05.500 CL889233	7.474859	164	12.28	12.28	12.28
Collateral			USD	USD	1.000	31410G6A6	FNMA FNMS 05.500 CI889265	2.570798	1,256	32.28	32.28	32.28
Collateral			USD	USD	1.000	31410GFF5	FNMA FNMS 05.500 CL888566	8.046161	12,671	1,019.51	1,019.51	1,019.51
Collateral			USD	USD	1.000	31410GHP1	FNMA FNMS 05.500 CL888638	4.394934	92,581	4,068.88	4,068.88	4,068.88
Collateral			USD	USD	1.000	31410GR21	FNMA FNAR XX.XXX LB888905	6.667245	54,002	3,600.41	3,600.41	3,600.41
Collateral			USD	USD	1.000	31410GRJ4	FNMA FNMS 04.500 CI888889	2.409131	945	22.77	22.77	22.77
Collateral			USD	USD	1.000	31410GYL1	FNMA FNMS 05.500 CI889115	0.081566	5,941	4.85	4.85	4.85
Collateral			USD	USD	1.000	31410K7E8	FNMA FNMS 03.500 CI890193	14.399091	149	21.39	21.39	21.39
Collateral			USD	USD	1.000	31410KBC7	FNMA FNMS 04.500 CI889335	2.247832	1,318	29.62	29.62	29.62
Collateral			USD	USD	1.000	31410KDK7	FNMA FNMS 06.000 CL889406	4.338509	446	19.33	19.33	19.33
Collateral			USD	USD	1.000	31410KGP3	FNMA FNMS 06.000 CL889506	5.687650	85,090	4,839.63	4,839.63	4,839.63
Collateral			USD	USD	1.000	31410KJ47	FNMA FNMS 05.000 CL889583	10.926000	138	15.05	15.05	15.05
Collateral			USD	USD	1.000	31410KJF2	FNMA FNMS 05.500 CL889562	4.445800	1,339	59.54	59.54	59.54
Collateral			USD	USD	1.000	31410KKR4	FNMA FNMS 05.500 CL889604	8.899919	770	68.50	68.50	68.50
Collateral			USD	USD	1.000	31410KM50	FNMA FNMS 04.500 CI889680	3.272831	1,153	37.73	37.73	37.73
Collateral			USD	USD	1.000	31410KS62	FNMA FNMS 05.500 CL889841	8.430429	8,820	743.55	743.55	743.55
Collateral			USD	USD	1.000	31410KVH4	FNMA FNAR XX.XXX WZ889916	17.427523	28,027	4,884.49	4,884.49	4,884.49
Collateral			USD	USD	1.000	31410LBW1	FNMA FNMS 05.500 CI890253	9.928021	183	18.19	18.19	18.19
Collateral			USD	USD	1.000	31410LFE7	FNMA FNMS 05.500 CL890365	9.642580	5,802	559.48	559.48	559.48
Collateral			USD	USD	1.000	31410LHC9	FNMA FNMS 03.500 CL890427	56.176176	46	25.79	25.79	25.79
Collateral			USD	USD	1.000	31410LMQ2	FNMA FNMS 04.000 CL890567	79.024225	3,000	2,370.63	2,370.63	2,370.63
Collateral			USD	USD	1.000	31410LSH6	FNMA FNMS 04.500 CL890720	83.908466	16	13.52	13.52	13.52
Collateral			USD	USD	1.000	31410MC81	FNMA FNAR XX.XXX LB891195	7.740010	26,071	2,017.88	2,017.88	2,017.88



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Collateral			USD	USD	1.000	31410PQR7	FNMA FNMS 05.000 CL893364	12.380800	135	16.72	16.72	16.72
Collateral			USD	USD	1.000	31410QSE2	FNMA FNAR XX.XXX S1894317	10.238455	2,701	276.49	276.49	276.49
Collateral			USD	USD	1.000	31410WL22	FNMA FNMS 05.500 CL899545	6.109236	34,923	2,133.52	2,133.52	2,133.52
Collateral			USD	USD	1.000	31410YZC1	FNMA FNAR XX.XXX LB901739	4.500771	20,589	926.65	926.65	926.65
Collateral			USD	USD	1.000	31411AA39	FNMA FNAR XX.XXX LB901926	12.256032	16,473	2,018.95	2,018.95	2,018.95
Collateral			USD	USD	1.000	31411B6M0	FNMA FNMS 06.000 CL903676	1.855561	2,169	40.25	40.25	40.25
Collateral			USD	USD	1.000	31411BBW2	FNMA FNMS 05.500 CL902853	12.323837	24	2.93	2.93	2.93
Collateral			USD	USD	1.000	31411CM40	FNMA FNMS 05.000 CL904079	2.427781	86	2.10	2.10	2.10
Collateral			USD	USD	1.000	31411CPR6	FNMA FNMS 05.000 CL904132	5.694583	32	1.85	1.85	1.85
Collateral			USD	USD	1.000	31411DAV1	FNMA FNAR XX.XXX WZ904620	3.913691	22,463	879.12	879.12	879.12
Collateral			USD	USD	1.000	31411DJS9	FNMA FNMS 05.500 CL904873	0.603095	3,446	20.78	20.78	20.78
Collateral			USD	USD	1.000	31411E2C0	FNMA FNMS 05.500 CL906271	6.222668	71	4.40	4.40	4.40
Collateral			USD	USD	1.000	31411E6C6	FNMA FNMS 05.500 CL906367	2.956177	12	0.36	0.36	0.36
Collateral			USD	USD	1.000	31411EBY2	FNMA FNMS 05.500 CL905555	7.333887	20	1.43	1.43	1.43
Collateral			USD	USD	1.000	31411EF77	FNMA FNMS 05.500 CL905690	3.619722	28,895	1,045.93	1,045.93	1,045.93
Collateral			USD	USD	1.000	31411EFW2	FNMA FNMS 05.000 CL905681	4.993500	38	1.89	1.89	1.89
Collateral			USD	USD	1.000	31411F4Q4	FNMA FNMS 05.000 CL907231	1.543500	11	0.17	0.17	0.17
Collateral			USD	USD	1.000	31411FVG6	FNMA FNAR XX.XXX LB907015	3.613239	43,208	1,561.21	1,561.21	1,561.21
Collateral			USD	USD	1.000	31411GBD3	FNMA FNMS 05.500 CL907336	6.503333	8	0.53	0.53	0.53
Collateral			USD	USD	1.000	31411GNT5	FNMA FNMS 05.500 CL907702	2.658486	498	13.23	13.23	13.23
Collateral			USD	USD	1.000	31411GPX4	FNMA FNMS 07.500 CL907738	18.158608	289	52.50	52.50	52.50
Collateral			USD	USD	1.000	31411GQK1	FNMA FNMS 07.500 CL907758	3.407201	205	6.99	6.99	6.99
Collateral			USD	USD	1.000	31411HZJ2	FNMA FNMS 05.500 CL908945	6.837926	206	14.10	14.10	14.10
Collateral			USD	USD	1.000	31411J2A3	FNMA FNMS 05.500 CL909869	8.354444	3,445	287.79	287.79	287.79
Collateral			USD	USD	1.000	31411JHN9	FNMA FNMS 05.000 CL909337	10.029723	39	3.89	3.89	3.89
Collateral			USD	USD	1.000	31411L4F5	FNMA FNMS 05.500 NP911722	4.729152	44,818	2,119.50	2,119.50	2,119.50
Collateral			USD	USD	1.000	31411LFV8	FNMA FNMS 05.000 CI911080	3.423420	652	22.32	22.32	22.32
Collateral			USD	USD	1.000	31411LRM5	FNMA FNMS 05.500 CL911392	6.524429	55	3.62	3.62	3.62
Collateral			USD	USD	1.000	31411NYD3	FNMA FNMS 05.500 CL912508	5.936096	13	0.78	0.78	0.78
Collateral			USD	USD	1.000	31411RDS4	FNMA FNMS 05.500 CL912813	6.925786	27	1.87	1.87	1.87
Collateral			USD	USD	1.000	31411RTD0	FNMA FNMS 05.500 NP913248	6.163775	37,723	2,325.18	2,325.18	2,325.18
Collateral			USD	USD	1.000	31411SQK5	FNMA FNMS 07.500 CL914058	1.293192	152	1.97	1.97	1.97
Collateral			USD	USD	1.000	31411UBJ9	FNMA FNMS 05.000 CI914541	5.124320	222	11.37	11.37	11.37
Collateral			USD	USD	1.000	31411WAX5	FNMA FNMS 07.500 CL916322	6.737859	219	14.76	14.76	14.76
Collateral			USD	USD	1.000	31411WVP9	FNMA FNMS 06.500 CL916922	6.127901	300	18.37	18.37	18.37
Collateral			USD	USD	1.000	31412BZW5	FNMA FNMS 05.500 CL920657	5.875827	64	3.79	3.79	3.79
Collateral			USD	USD	1.000	31412CF70	FNMA FNAR XX.XXX LB920990	8.652524	34,930	3,022.36	3,022.36	3,022.36



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Collateral			USD	USD	1.000	31412DN87	FNMA FNMS 05.000 CL922115	8.084079	281	22.75	22.75	22.75
Collateral			USD	USD	1.000	31412HMD8	FNMA FNMS 06.000 CL925656	1.163173	4,156	48.35	48.35	48.35
Collateral			USD	USD	1.000	31412HTD1	FNMA FNMS 05.500 CT925848	9.665306	305	29.47	29.47	29.47
Collateral			USD	USD	1.000	31412LB74	FNMA FNMS 05.500 CL928062	6.373554	7	0.45	0.45	0.45
Collateral			USD	USD	1.000	31412LQW3	FNMA FNMS 05.500 CL928469	8.475369	21	1.75	1.75	1.75
Collateral			USD	USD	1.000	31412LUB4	FNMA FNMS 06.000 CL928578	3.725928	349	13.00	13.00	13.00
Collateral			USD	USD	1.000	31412MC71	FNMA FNMS 05.500 CL928994	5.891915	16	0.92	0.92	0.92
Collateral			USD	USD	1.000	31412MDN5	FNMA FNMS 06.000 CL929009	4.463616	1,111	49.61	49.61	49.61
Collateral			USD	USD	1.000	31412MLK2	FNMA FNMS 05.500 CT929230	8.443048	25,665	2,166.95	2,166.95	2,166.95
Collateral			USD	USD	1.000	31412MNF1	FNMA FNMS 05.500 CT929290	7.667670	104	7.98	7.98	7.98
Collateral			USD	USD	1.000	31412MNM6	FNMA FNMS 05.000 CL929296	6.070166	14,755	895.63	895.63	895.63
Collateral			USD	USD	1.000	31412MPA0	FNMA FNMS 05.500 CL929317	7.604762	57	4.31	4.31	4.31
Collateral			USD	USD	1.000	31412MYT9	FNMA FNMS 05.000 CL929622	8.676400	41	3.51	3.51	3.51
Collateral			USD	USD	1.000	31412P4A6	FNMA FNMS 05.000 CN931517	9.227789	308	28.38	28.38	28.38
Collateral			USD	USD	1.000	31412PB91	FNMA FNMS 04.000 CN930764	4.425548	21,345	944.65	944.65	944.65
Collateral			USD	USD	1.000	31412PGL9	FNMA FNMS 04.000 CI930903	7.774823	6,616	514.40	514.40	514.40
Collateral			USD	USD	1.000	31412PJ36	FNMA FNMS 04.500 CL930982	10.846858	41	4.48	4.48	4.48
Collateral			USD	USD	1.000	31412PMN8	FNMA FNMS 04.500 CL931065	19.583080	10,387	2,034.14	2,034.14	2,034.14
Collateral			USD	USD	1.000	31412Q3Q0	FNMA FNMS 05.500 CL932407	20.744000	3	0.56	0.56	0.56
Collateral			USD	USD	1.000	31412QCP2	FNMA FNMS 05.500 CI931678	1.402687	99	1.38	1.38	1.38
Collateral			USD	USD	1.000	31412QGR4	FNMA FNMS 05.500 CL931808	23.515022	8,329	1,958.53	1,958.53	1,958.53
Collateral			USD	USD	1.000	31412QW70	FNMA FNMS 04.500 CL932270	28.825554	1,052	303.25	303.25	303.25
Collateral			USD	USD	1.000	31412QXA2	FNMA FNMS 04.000 CL932273	41.383187	6,259	2,590.04	2,590.04	2,590.04
Collateral			USD	USD	1.000	31412QXZ7	FNMA FNMS 04.500 CL932296	33.618680	83	27.74	27.74	27.74
Collateral			USD	USD	1.000	31412REU7	FNMA FNMS 04.000 CN932647	6.075259	73	4.45	4.45	4.45
Collateral			USD	USD	1.000	31412RG92	FNMA FNMS 04.000 CI932724	12.669257	12,287	1,556.71	1,556.71	1,556.71
Collateral			USD	USD	1.000	31412S3D5	FNMA FNMS 05.500 CL933796	3.595843	1,512	54.36	54.36	54.36
Collateral			USD	USD	1.000	31412SB53	FNMA FNMS 05.500 CL933060	3.354167	16	0.54	0.54	0.54
Collateral			USD	USD	1.000	31412SD28	FNMA FNMS 05.500 CL933121	3.748200	27	1.01	1.01	1.01
Collateral			USD	USD	1.000	31412SDY8	FNMA FNMS 05.000 CL933119	4.726800	14	0.64	0.64	0.64
Collateral			USD	USD	1.000	31412SGU3	FNMA FNMS 05.500 CL933211	3.027571	19	0.57	0.57	0.57
Collateral			USD	USD	1.000	31412SSL0	FNMA FNMS 05.000 CL933523	3.044824	46	1.40	1.40	1.40
Collateral			USD	USD	1.000	31412STH8	FNMA FNMS 05.500 CL933552	4.101500	5	0.22	0.22	0.22
Collateral			USD	USD	1.000	31412STS4	FNMA FNMS 07.500 CL933561	4.588667	87	4.00	4.00	4.00
Collateral			USD	USD	1.000	31412SU78	FNMA FNAR XX.XXX LB933606	3.640834	11,612	422.78	422.78	422.78
Collateral			USD	USD	1.000	31412UAH3	FNMA FNMS 04.500 CI934808	10.737336	338	36.25	36.25	36.25
Collateral			USD	USD	1.000	31412VGR3	FNMA FNAR XX.XXX LB935908	19.231563	2,223	427.54	427.54	427.54



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Collateral			USD	USD	1.000	31412WXM3	FNMA FNMS 05.500 CL937284	1.719750	54	0.93	0.93	0.93
Collateral			USD	USD	1.000	31412XUF9	FNMA FNMS 05.500 CL938082	4.083750	11	0.44	0.44	0.44
Collateral			USD	USD	1.000	31412YCZ3	FNMA FNMS 05.500 CL938488	1.313934	16	0.21	0.21	0.21
Collateral			USD	USD	1.000	31412YMY5	FNMA FNMS 05.500 CL938775	1.744200	14	0.24	0.24	0.24
Collateral			USD	USD	1.000	31413AGA5	FNMA FNMS 05.500 CL939493	9.924214	4	0.43	0.43	0.43
Collateral			USD	USD	1.000	31413BP54	FNMA FNMS 07.000 CL940644	3.394408	19,266	653.97	653.97	653.97
Collateral			USD	USD	1.000	31413BTY7	FNMA FNMS 06.000 CL940767	3.145933	67,476	2,122.74	2,122.74	2,122.74
Collateral			USD	USD	1.000	31413C2F5	FNMA FNMS 06.500 CL941874	2.288527	1,765	40.38	40.38	40.38
Collateral			USD	USD	1.000	31413CEK1	FNMA FNAR XX.XXX LB941238	2.977591	67,983	2,024.26	2,024.26	2,024.26
Collateral			USD	USD	1.000	31413DHQ3	FNMA FNMS 05.500 CL942239	6.957122	51	3.55	3.55	3.55
Collateral			USD	USD	1.000	31413DVD6	FNMA FNAR XX.XXX S1942612	2.561509	25,671	657.58	657.58	657.58
Collateral			USD	USD	1.000	31413EAJ4	FNMA FNMS 05.500 CL942909	10.310937	140	14.46	14.46	14.46
Collateral			USD	USD	1.000	31413EY82	FNMA FNMS 06.000 CL943635	1.485155	3,400	50.50	50.50	50.50
Collateral			USD	USD	1.000	31413F4Y5	FNMA FNMS 06.000 CL944639	2.473884	1,084	26.82	26.82	26.82
Collateral			USD	USD	1.000	31413FVW9	FNMA FNMS 06.000 CL944429	3.296186	132	4.36	4.36	4.36
Collateral			USD	USD	1.000	31413GKU3	FNMA FNMS 05.500 CL945007	2.181765	14	0.30	0.30	0.30
Collateral			USD	USD	1.000	31413JKG8	FNMA FNAR XX.XXX S1946795	1.845907	45,529	840.42	840.42	840.42
Collateral			USD	USD	1.000	31413JXG4	FNMA FNAR XX.XXX S1947179	4.002698	50,664	2,027.92	2,027.92	2,027.92
Collateral			USD	USD	1.000	31413QDL9	FNMA FNMS 05.000 CL952007	7.718600	41	3.13	3.13	3.13
Collateral			USD	USD	1.000	31413SE91	FNMA FNMS 06.000 CL953860	27.470464	3,498	960.85	960.85	960.85
Collateral			USD	USD	1.000	31413UJ26	FNMA FNMS 06.000 CL955781	2.739539	891	24.41	24.41	24.41
Collateral			USD	USD	1.000	31413VKG1	FNMA FNMS 06.500 CL956695	4.967875	108	5.37	5.37	5.37
Collateral			USD	USD	1.000	31413YNU1	FNMA FNMS 05.500 CL959503	3.306371	5	0.16	0.16	0.16
Collateral			USD	USD	1.000	31414AP22	FNMA FNMS 05.500 CI960441	3.935654	211	8.29	8.29	8.29
Collateral			USD	USD	1.000	31414CJ58	FNMA FNMS 05.500 CL962084	8.800725	684	60.16	60.16	60.16
Collateral			USD	USD	1.000	31414CZB7	FNMA FNMS 05.500 CL962538	4.868104	1,325	64.52	64.52	64.52
Collateral			USD	USD	1.000	31414EAG9	FNMA FNMS 05.500 CL963607	4.057625	5	0.19	0.19	0.19
Collateral			USD	USD	1.000	31414FPP0	FNMA FNMS 05.500 CL964930	5.179710	24	1.24	1.24	1.24
Collateral			USD	USD	1.000	31414JLG6	FNMA FNMS 04.500 CL967527	33.165250	65	21.50	21.50	21.50
Collateral			USD	USD	1.000	31414KJQ4	FNMA FNMS 05.500 CL968371	8.391169	13	1.09	1.09	1.09
Collateral			USD	USD	1.000	31414LAH1	FNMA FNMS 05.500 CL969008	4.333700	15	0.64	0.64	0.64
Collateral			USD	USD	1.000	31414MDT0	FNMA FNMS 05.000 CL970014	7.339400	27	1.98	1.98	1.98
Collateral			USD	USD	1.000	31414MHG4	FNMA FNMS 05.500 CL970131	11.595099	23	2.67	2.67	2.67
Collateral			USD	USD	1.000	31414MLG9	FNMA FNMS 05.500 CL970227	3.554662	10	0.36	0.36	0.36
Collateral			USD	USD	1.000	31414MPD2	FNMA FNMS 05.500 CL970320	5.441076	249	13.56	13.56	13.56
Collateral			USD	USD	1.000	31414MYG5	FNMA FNMS 06.000 CL970611	1.771437	2,012	35.63	35.63	35.63
Collateral			USD	USD	1.000	31414NH49	FNMA FNMS 05.000 CL971051	17.704961	13,503	2,390.62	2,390.62	2,390.62



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Collateral			USD	USD	1.000	31414QSJ7	FNMA FNMS 05.500 CL973121	3.035491	17	0.51	0.51	0.51
Collateral			USD	USD	1.000	31414QWV5	FNMA FNMS 06.000 CL973260	19.016721	7,467	1,419.96	1,419.96	1,419.96
Collateral			USD	USD	1.000	31414REP6	FNMA FNMS 05.000 CT973642	1.940745	2,701	52.41	52.41	52.41
Collateral			USD	USD	1.000	31414RLD5	FNMA FNAR XX.XXX LB973824	9.256301	19,984	1,849.75	1,849.75	1,849.75
Collateral			USD	USD	1.000	31414SWK5	FNMA FNAR XX.XXX LB975050	7.417237	67,924	5,038.08	5,038.08	5,038.08
Collateral			USD	USD	1.000	31414SWW9	FNMA FNAR XX.XXX LB975061	1.262217	67,614	853.43	853.43	853.43
Collateral			USD	USD	1.000	31414SYM9	FNMA FNMS 05.000 CL975116	5.206806	473	24.61	24.61	24.61
Collateral			USD	USD	1.000	31414TKL4	FNMA FNMS 05.500 CL975599	2.977084	20	0.60	0.60	0.60
Collateral			USD	USD	1.000	31414UGP7	FNMA FNMS 05.500 CL976406	5.153990	810	41.76	41.76	41.76
Collateral			USD	USD	1.000	31414YFQ8	FNMA FNMS 06.000 CL979975	3.400130	1,380	46.92	46.92	46.92
Collateral			USD	USD	1.000	31415AUQ2	FNMA FNMS 05.500 CL981291	10.584591	41	4.32	4.32	4.32
Collateral			USD	USD	1.000	31415AVE8	FNMA FNMS 05.500 CL981313	18.091344	15	2.66	2.66	2.66
Collateral			USD	USD	1.000	31415BN96	FNMA FNMS 04.500 CL982016	2.774879	50	1.38	1.38	1.38
Collateral			USD	USD	1.000	31415BT41	FNMA FNMS 05.500 CL982171	5.048190	12	0.60	0.60	0.60
Collateral			USD	USD	1.000	31415BYU7	FNMA FNMS 05.500 CL982323	4.418267	70	3.10	3.10	3.10
Collateral			USD	USD	1.000	31415BYY9	FNMA FNMS 05.500 CL982327	2.651308	64	1.70	1.70	1.70
Collateral			USD	USD	1.000	31415CKX4	FNMA FNMS 04.500 CI982810	4.245457	728	30.91	30.91	30.91
Collateral			USD	USD	1.000	31415CM38	FNMA FNMS 04.500 CI982878	11.083493	405	44.90	44.90	44.90
Collateral			USD	USD	1.000	31415CM95	FNMA FNMS 04.500 CI982884	6.117087	849	51.91	51.91	51.91
Collateral			USD	USD	1.000	31415LAC1	FNMA FNMS 05.500 CL983003	8.359316	4	0.36	0.36	0.36
Collateral			USD	USD	1.000	31415MFQ3	FNMA FNMS 04.500 CI984075	2.387600	149	3.55	3.55	3.55
Collateral			USD	USD	1.000	31415MPA7	FNMA FNMS 05.500 CL984317	9.186396	34	3.10	3.10	3.10
Collateral			USD	USD	1.000	31415MX42	FNMA FNMS 05.500 CL984599	2.721122	153	4.16	4.16	4.16
Collateral			USD	USD	1.000	31415PKV9	FNMA FNMS 05.500 CL985108	9.799204	18	1.80	1.80	1.80
Collateral			USD	USD	1.000	31415PU97	FNMA FNMS 05.500 CL985408	4.880290	1,169	57.05	57.05	57.05
Collateral			USD	USD	1.000	31415PY69	FNMA FNMS 05.500 CL985533	4.415521	71	3.11	3.11	3.11
Collateral			USD	USD	1.000	31415QR65	FNMA FNMS 05.500 CL986209	1.964726	81	1.59	1.59	1.59
Collateral			USD	USD	1.000	31415RFA7	FNMA FNMS 05.500 CL986761	6.167156	86	5.33	5.33	5.33
Collateral			USD	USD	1.000	31415RPR9	FNMA FNMS 05.500 CL987032	6.631038	39	2.56	2.56	2.56
Collateral			USD	USD	1.000	31415TFD7	FNMA FNMS 05.500 CL988564	6.302979	145	9.11	9.11	9.11
Collateral			USD	USD	1.000	31415UZG5	FNMA FNMS 05.500 CL990043	4.997967	5	0.27	0.27	0.27
Collateral			USD	USD	1.000	31415VYA7	FNMA FNMS 05.500 CL990905	32.424618	3,210	1,040.68	1,040.68	1,040.68
Collateral			USD	USD	1.000	31415VYV1	FNMA FNMS 05.500 CL990924	5.008419	168	8.40	8.40	8.40
Collateral			USD	USD	1.000	31415W3M3	FNMA FNMS 05.000 CL991904	6.219833	16	1.01	1.01	1.01
Collateral			USD	USD	1.000	31415WAA1	FNMA FNMS 05.000 CL991101	9.365667	648	60.70	60.70	60.70
Collateral			USD	USD	1.000	31415XBA8	FNMA FNMS 06.000 CL992033	1.396833	16	0.23	0.23	0.23
Collateral			USD	USD	1.000	31415YEX3	FNMA FNMS 05.500 CL993050	6.326971	9	0.55	0.55	0.55


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Collateral			USD	USD	1.000	31416A4W7	FNMA FNMS 05.500 CL994637	1.876033	902	16.92	16.92	16.92
Collateral			USD	USD	1.000	31416A5A4	FNMA FNMS 07.500 CL994641	6.915394	259	17.88	17.88	17.88
Collateral			USD	USD	1.000	31416B6X1	FNMA FNMS 04.000 CL995586	7.552313	42	3.15	3.15	3.15
Collateral			USD	USD	1.000	31416BAX6	FNMA FNMS 04.000 CI994722	10.170397	12,742	1,295.90	1,295.90	1,295.90
Collateral			USD	USD	1.000	31416BMK1	FNMA FNMS 05.000 CL995062	7.515000	51	3.86	3.86	3.86
Collateral			USD	USD	1.000	31416BNK0	FNMA FNMS 04.500 CL995094	9.242750	65	5.99	5.99	5.99
Collateral			USD	USD	1.000	31416BQJ0	FNMA FNMS 04.000 CI995157	3.969019	5,860	232.59	232.59	232.59
Collateral			USD	USD	1.000	31416BQM3	FNMA FNMS 05.000 CI995160	2.408382	149	3.58	3.58	3.58
Collateral			USD	USD	1.000	31416BUL0	FNMA FNMS 06.500 CI995287	0.084012	19,984	16.79	16.79	16.79
Collateral			USD	USD	1.000	31416BYN2	FNMA FNAR XX.XXX S1995417	12.985238	27,005	3,506.67	3,506.67	3,506.67
Collateral			USD	USD	1.000	31416BZF8	FNMA FNMS 06.000 CL995442	4.306234	52,741	2,271.14	2,271.14	2,271.14
Collateral			USD	USD	1.000	31416CED4	FNMA FNMS 04.000 CI995732	4.366476	9,162	400.06	400.06	400.06
Collateral			USD	USD	1.000	31416CEJ1	FNMA FNMS 05.000 CL995737	8.661500	5	0.47	0.47	0.47
Collateral			USD	USD	1.000	31416CHW9	FNMA FNMS 05.500 CL995845	5.353118	46	2.46	2.46	2.46
Collateral			USD	USD	1.000	31416CLU8	FNMA FNMS 05.500 CL995939	10.359084	733	75.98	75.98	75.98
Collateral			USD	USD	1.000	31416CLV6	FNMA FNMS 04.000 CI995940	3.765386	649	24.43	24.43	24.43
Collateral			USD	USD	1.000	31416CMJ2	FNMA FNMS 05.500 CI995961	8.792644	11,612	1,021.02	1,021.02	1,021.02
Collateral			USD	USD	1.000	31416H6Z3	FNMA FNMS 04.500 CLAA0887	2.657000	3	0.07	0.07	0.07
Collateral			USD	USD	1.000	31416HU86	FNMA FNMS 05.500 CLAA0606	8.608162	139	11.95	11.95	11.95
Collateral			USD	USD	1.000	31416JCR0	FNMA FNMS 05.500 CLAA0979	11.929636	20,986	2,503.54	2,503.54	2,503.54
Collateral			USD	USD	1.000	31416JFN6	FNMA FNMS 05.500 CLAA1072	1.396833	243	3.39	3.39	3.39
Collateral			USD	USD	1.000	31416LCJ3	FNMA FNMS 05.000 CLAA2772	13.077667	8	1.06	1.06	1.06
Collateral			USD	USD	1.000	31416LGA8	FNMA FNMS 04.500 CLAA2892	31.957083	14	4.34	4.34	4.34
Collateral			USD	USD	1.000	31416M5X8	FNMA FNMS 05.000 CLAA4461	4.039245	5	0.22	0.22	0.22
Collateral			USD	USD	1.000	31416MR22	FNMA FNMS 05.000 CLAA4104	15.864000	3	0.43	0.43	0.43
Collateral			USD	USD	1.000	31416MYM0	FNMA FNMS 04.000 CIAA4315	9.571533	17,013	1,628.42	1,628.42	1,628.42
Collateral			USD	USD	1.000	31416N3R1	FNMA FNMS 04.500 CLAA5307	3.855533	41	1.56	1.56	1.56
Collateral			USD	USD	1.000	31416NYN6	FNMA FNMS 04.000 CIAA5216	2.567967	875	22.46	22.46	22.46
Collateral			USD	USD	1.000	31416PRP4	FNMA FNMS 04.500 CLAA5893	35.822297	67	24.15	24.15	24.15
Collateral			USD	USD	1.000	31416R2J1	FNMA FNMS 04.500 CLAA7976	10.936687	27,572	3,015.48	3,015.48	3,015.48
Collateral			USD	USD	1.000	31416RBE2	FNMA FNMS 04.000 CLAA7236	21.315500	22	4.61	4.61	4.61
Collateral			USD	USD	1.000	31416RBN2	FNMA FNMS 04.000 CIAA7244	6.904344	68	4.68	4.68	4.68
Collateral			USD	USD	1.000	31416RBS1	FNMA FNMS 04.000 CIAA7248	6.619798	80	5.30	5.30	5.30
Collateral			USD	USD	1.000	31416RFM0	FNMA FNMS 04.000 CIAA7371	8.208819	70	5.75	5.75	5.75
Collateral			USD	USD	1.000	31416RSP9	FNMA FNMS 04.500 CLAA7725	24.157943	20	4.94	4.94	4.94
Collateral			USD	USD	1.000	31416VLQ5	FNMA FNMS 04.500 CIAB0334	2.537296	1,849	46.91	46.91	46.91
Collateral			USD	USD	1.000	31416VNP5	FNMA FNMS 04.000 CIAB0397	5.369836	906	48.67	48.67	48.67



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Collateral			USD	USD	1.000	31416VNS9	FNMA FNMS 04.000 CIAB0400	4.408463	77	3.40	3.40	3.40
Collateral			USD	USD	1.000	31416VTF1	FNMA FNMS 03.500 CIAB0549	4.414534	45,953	2,028.61	2,028.61	2,028.61
Collateral			USD	USD	1.000	31416VXB5	FNMA FNMS 04.000 CIAB0673	5.625694	8,577	482.51	482.51	482.51
Collateral			USD	USD	1.000	31416W7J5	FNMA FNMS 03.500 CLAB1796	37.030500	5	2.00	2.00	2.00
Collateral			USD	USD	1.000	31416WHB1	FNMA FNMS 05.500 CLAB1125	18.318766	9,371	1,716.61	1,716.61	1,716.61
Collateral			USD	USD	1.000	31416WKU5	FNMA FNMS 04.500 CNAB1206	5.776358	940	54.30	54.30	54.30
Collateral			USD	USD	1.000	31416WLP5	FNMA FNMS 04.000 CNAB1233	11.045503	68	7.49	7.49	7.49
Collateral			USD	USD	1.000	31416WM90	FNMA FNMS 04.500 CLAB1283	37.916026	116	44.10	44.10	44.10
Collateral			USD	USD	1.000	31416WPV8	FNMA FNMS 04.500 CLAB1335	21.078848	8,912	1,878.48	1,878.48	1,878.48
Collateral			USD	USD	1.000	31416WUW0	FNMA FNMS 03.500 CIAB1496	16.724391	273	45.73	45.73	45.73
Collateral			USD	USD	1.000	31416X6Q8	FNMA FNMS 04.000 CLAB2678	58.458013	2,728	1,594.45	1,594.45	1,594.45
Collateral			USD	USD	1.000	31416XHY9	FNMA FNMS 03.000 CIAB2046	34.699730	4,726	1,639.87	1,639.87	1,639.87
Collateral			USD	USD	1.000	31416XJ68	FNMA FNMS 04.000 CLAB2084	40.491130	8,264	3,346.00	3,346.00	3,346.00
Collateral			USD	USD	1.000	31416XJV3	FNMA FNMS 03.500 CLAB2075	31.260615	35	10.97	10.97	10.97
Collateral			USD	USD	1.000	31416XKC3	FNMA FNMS 04.000 CLAB2090	28.556818	30	8.48	8.48	8.48
Collateral			USD	USD	1.000	31416XYZ7	FNMA FNMS 04.000 CLAB2527	33.961250	65	22.01	22.01	22.01
Collateral			USD	USD	1.000	31416YJD1	FNMA FNMS 04.500 GLAB2959	41.184067	41	16.68	16.68	16.68
Collateral			USD	USD	1.000	31416YLG1	FNMA FNMS 04.000 CLAB3026	35.964333	32	11.65	11.65	11.65
Collateral			USD	USD	1.000	31416YTZ1	FNMA FNMS 04.000 CLAB3267	36.471436	82	29.93	29.93	29.93
Collateral			USD	USD	1.000	31416YVG0	FNMA FNMS 04.500 CLAB3314	19.313635	316	61.01	61.01	61.01
Collateral			USD	USD	1.000	31416YVH8	FNMA FNMS 04.500 CLAB3315	18.015443	65	11.72	11.72	11.72
Collateral			USD	USD	1.000	31416YX60	FNMA FNMS 04.000 CTAB3400	33.474310	2,930	980.81	980.81	980.81
Collateral			USD	USD	1.000	31416YY85	FNMA FNMS 04.000 CIAB3434	7.206541	70	5.06	5.06	5.06
Collateral			USD	USD	1.000	31417A5K1	FNMA FNMS 04.000 CLAB4449	40.892466	54	21.96	21.96	21.96
Collateral			USD	USD	1.000	31417ALS6	FNMA FNMS 03.500 CLAB3936	40.657833	16	6.59	6.59	6.59
Collateral			USD	USD	1.000	31417ALU1	FNMA FNMS 03.500 CLAB3938	37.904100	27	10.24	10.24	10.24
Collateral			USD	USD	1.000	31417ARG6	FNMA FNMS 03.000 CIAB4086	35.196006	7	2.57	2.57	2.57
Collateral			USD	USD	1.000	31417ARY7	FNMA FNMS 03.500 CLAB4102	39.507696	11	4.30	4.30	4.30
Collateral			USD	USD	1.000	31417ARZ4	FNMA FNMS 03.500 CLAB4103	45.882500	38	17.35	17.35	17.35
Collateral			USD	USD	1.000	31417ASB6	FNMA FNMS 03.500 CLAB4113	34.746000	3	0.94	0.94	0.94
Collateral			USD	USD	1.000	31417AX38	FNMA FNMS 03.500 CLAB4297	46.958727	30	13.95	13.95	13.95
Collateral			USD	USD	1.000	31417AX79	FNMA FNMS 03.500 CLAB4301	46.821636	30	13.91	13.91	13.91
Collateral			USD	USD	1.000	31417BAC1	FNMA FNMS 03.000 CLAB4502	64.517104	1,818	1,172.97	1,172.97	1,172.97
Collateral			USD	USD	1.000	31417BC62	FNMA FNMS 03.500 CLAB4592	87.878247	4,895	4,301.60	4,301.60	4,301.60
Collateral			USD	USD	1.000	31417BDP9	FNMA FNMS 04.000 CLAB4609	35.959635	56	20.09	20.09	20.09
Collateral			USD	USD	1.000	31417BH91	FNMA FNMS 03.500 CLAB4755	42.013921	117	49.31	49.31	49.31
Collateral			USD	USD	1.000	31417BX28	FNMA FNMS 04.000 CLAB5196	35.381521	17	5.84	5.84	5.84



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Collateral			USD	USD	1.000	31417C2X2	FNMA FNMS 02.500 CIAB6189	53.985129	7,561	4,082.04	4,082.04	4,082.04
Collateral			USD	USD	1.000	31417C3Q6	FNMA FNMS 03.000 CLAB6206	66.224676	2,154	1,426.70	1,426.70	1,426.70
Collateral			USD	USD	1.000	31417CAY1	FNMA FNMS 03.500 CLAB5422	59.298812	5,401	3,202.73	3,202.73	3,202.73
Collateral			USD	USD	1.000	31417CB79	FNMA FNMS 03.000 CLAB5461	58.558018	19	11.20	11.20	11.20
Collateral			USD	USD	1.000	31417CDL6	FNMA FNMS 03.500 CLAB5506	60.037995	5,271	3,164.51	3,164.51	3,164.51
Collateral			USD	USD	1.000	31417CJQ9	FNMA FNMS 03.500 CLAB5670	54.424714	19	10.29	10.29	10.29
Collateral			USD	USD	1.000	31417CLZ6	FNMA FNMS 03.500 CLAB5743	50.980111	24	12.39	12.39	12.39
Collateral			USD	USD	1.000	31417CRX5	FNMA FNMS 02.500 CIAB5901	53.762757	8,642	4,645.97	4,645.97	4,645.97
Collateral			USD	USD	1.000	31417CW76	FNMA FNMS 03.500 CLAB6069	61.811897	1,755	1,085.00	1,085.00	1,085.00
Collateral			USD	USD	1.000	31417CZR9	FNMA FNMS 03.500 CLAB6151	55.684000	3	1.50	1.50	1.50
Collateral			USD	USD	1.000	31417D2J1	FNMA FNMS 03.000 CLAB7076	69.004313	1,553	1,071.49	1,071.49	1,071.49
Collateral			USD	USD	1.000	31417DCU5	FNMA FNMS 03.500 CIAB6382	51.592725	8,507	4,388.78	4,388.78	4,388.78
Collateral			USD	USD	1.000	31417DKF9	FNMA FNMS 03.000 CLAB6593	68.688755	1,755	1,205.71	1,205.71	1,205.71
Collateral			USD	USD	1.000	31417ECJ8	FNMA FNMS 03.000 CLAB7272	68.241067	81	55.08	55.08	55.08
Collateral			USD	USD	1.000	31417EY54	FNMA FNMS 03.000 CLAB7931	71.174385	4,351	3,096.45	3,096.45	3,096.45
Collateral			USD	USD	1.000	31417F3E6	FNMA FNMS 03.000 CLAB8896	71.372784	1,382	986.50	986.50	986.50
Collateral			USD	USD	1.000	31417F3F3	FNMA FNMS 03.000 CLAB8897	71.716647	2,349	1,684.94	1,684.94	1,684.94
Collateral			USD	USD	1.000	31417F3H9	FNMA FNMS 03.000 CLAB8899	72.988229	2,917	2,128.73	2,128.73	2,128.73
Collateral			USD	USD	1.000	31417F4U9	FNMA FNMS 03.000 CLAB8934	69.725674	4,164	2,903.50	2,903.50	2,903.50
Collateral			USD	USD	1.000	31417FEZ7	FNMA FNMS 04.000 CLAB8251	67.207282	4,212	2,831.01	2,831.01	2,831.01
Collateral			USD	USD	1.000	31417FNC8	FNMA FNMS 03.000 CLAB8486	73.605300	270	198.77	198.77	198.77
Collateral			USD	USD	1.000	31417FU63	FNMA FNMS 03.000 CLAB8704	72.920243	6,200	4,521.37	4,521.37	4,521.37
Collateral			USD	USD	1.000	31417FVH8	FNMA FNMS 03.000 CLAB8715	71.947329	1,404	1,010.33	1,010.33	1,010.33
Collateral			USD	USD	1.000	31417FYY8	FNMA FNMS 03.000 CLAB8826	69.902004	1,942	1,357.26	1,357.26	1,357.26
Collateral			USD	USD	1.000	31417G3Y0	FNMA FNMS 03.000 CLAB9814	73.419208	1,759	1,291.13	1,291.13	1,291.13
Collateral			USD	USD	1.000	31417GBQ8	FNMA FNMS 03.500 CLAB9046	67.093820	405	271.78	271.78	271.78
Collateral			USD	USD	1.000	31417GF27	FNMA FNMS 03.000 CLAB9184	72.345583	32	23.44	23.44	23.44
Collateral			USD	USD	1.000	31417GLX2	FNMA FNMS 03.000 CLAB9341	73.130229	3,160	2,310.62	2,310.62	2,310.62
Collateral			USD	USD	1.000	31417GMA1	FNMA FNMS 03.000 CLAB9352	63.920250	373	238.31	238.31	238.31
Collateral			USD	USD	1.000	31417GPV2	FNMA FNMS 03.000 CLAB9435	70.740038	46	32.84	32.84	32.84
Collateral			USD	USD	1.000	31417GQF6	FNMA FNMS 03.500 CLAB9453	50.384229	30	14.89	14.89	14.89
Collateral			USD	USD	1.000	31417GQP4	FNMA FNMS 03.000 CLAB9461	69.367616	2,106	1,461.10	1,461.10	1,461.10
Collateral			USD	USD	1.000	31417GQQ2	FNMA FNMS 03.000 CLAB9462	73.919293	173	127.95	127.95	127.95
Collateral			USD	USD	1.000	31417GT55	FNMA FNMS 03.500 CLAB9571	71.234272	64	45.84	45.84	45.84
Collateral			USD	USD	1.000	31417GWY8	FNMA FNMS 03.000 CLAB9662	72.346491	254	183.58	183.58	183.58
Collateral			USD	USD	1.000	31417GXB7	FNMA FNMS 03.500 CLAB9673	74.488994	2,077	1,546.90	1,546.90	1,546.90
Collateral			USD	USD	1.000	31417GZL3	FNMA FNMS 03.000 CLAB9746	72.284333	10	7.06	7.06	7.06



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Collateral			USD	USD	1.000	31417GZP4	FNMA FNMS 03.000 CLAB9749	74.701631	2,579	1,926.54	1,926.54	1,926.54
Collateral			USD	USD	1.000	31417JLU2	FNMA FNMS 04.500 CLAC0338	16.887257	21	3.48	3.48	3.48
Collateral			USD	USD	1.000	31417JNJ5	FNMA FNMS 05.000 CLAC0392	9.729500	5	0.53	0.53	0.53
Collateral			USD	USD	1.000	31417KL47	FNMA FNMS 04.500 CLAC1246	41.621867	10,062	4,188.03	4,188.03	4,188.03
Collateral			USD	USD	1.000	31417KMC8	FNMA FNMS 04.000 CLAC1254	47.981276	123	58.82	58.82	58.82
Collateral			USD	USD	1.000	31417L3B9	FNMA FNMS 04.000 CIAC2593	12.499200	31,056	3,881.73	3,881.73	3,881.73
Collateral			USD	USD	1.000	31417MMU4	FNMA FNMS 05.000 CLAC3070	17.961901	270	48.57	48.57	48.57
Collateral			USD	USD	1.000	31417MTH6	FNMA FNMS 04.000 CIAC3251	20.335438	5,401	1,098.32	1,098.32	1,098.32
Collateral			USD	USD	1.000	31417MXZ1	FNMA FNMS 05.000 CLAC3395	18.981800	14	2.56	2.56	2.56
Collateral			USD	USD	1.000	31417NE56	FNMA FNMS 05.000 CLAC3755	25.492449	265	67.47	67.47	67.47
Collateral			USD	USD	1.000	31417S3Y4	FNMA FNMS 04.500 CLAC6214	20.543177	6,481	1,331.45	1,331.45	1,331.45
Collateral			USD	USD	1.000	31417SXL9	FNMA FNMS 04.500 CIAC6082	16.103250	270	43.49	43.49	43.49
Collateral			USD	USD	1.000	31417SYN4	FNMA FNAR XX.XXX LBAC6116	2.987284	8,603	256.99	256.99	256.99
Collateral			USD	USD	1.000	31417UDR3	FNMA FNMS 04.500 CLAC7311	22.625405	8,093	1,831.13	1,831.13	1,831.13
Collateral			USD	USD	1.000	31417VPC1	FNMA FNMS 05.000 CLAC8518	20.509991	327	67.08	67.08	67.08
Collateral			USD	USD	1.000	31417VVN0	FNMA FNMS 05.000 CLAC8720	25.218800	14	3.41	3.41	3.41
Collateral			USD	USD	1.000	31417WKG5	FNMA FNMS 04.500 CLAC9294	35.083333	8	2.84	2.84	2.84
Collateral			USD	USD	1.000	31417Y3L9	FNMA FNMS 04.000 CLMA0802	31.358255	63	19.90	19.90	19.90
Collateral			USD	USD	1.000	31417Y6B8	FNMA FNMS 03.000 CNMA0865	20.322721	2,463	500.52	500.52	500.52
Collateral			USD	USD	1.000	31417YAS6	FNMA FNMS 06.000 NPMA0016	3.195740	697	22.27	22.27	22.27
Collateral			USD	USD	1.000	31417YAY3	FNMA FNMS 04.500 CTMA0022	6.308753	61,266	3,865.10	3,865.10	3,865.10
Collateral			USD	USD	1.000	31417YBP1	FNMA FNMS 04.000 CNMA0045	4.216204	73	3.10	3.10	3.10
Collateral			USD	USD	1.000	31417YD61	FNMA FNMS 04.000 CNMA0124	5.275661	112	5.89	5.89	5.89
Collateral			USD	USD	1.000	31417YDM6	FNMA FNMS 05.500 CTMA0107	17.096286	19	3.23	3.23	3.23
Collateral			USD	USD	1.000	31417YFY9	FNMA FNMS 04.000 CNMA0150	5.547020	85	4.69	4.69	4.69
Collateral			USD	USD	1.000	31417YM95	FNMA FNMS 04.500 CTMA0383	17.828783	271	48.40	48.40	48.40
Collateral			USD	USD	1.000	31417YR25	FNMA FNMS 03.500 CNMA0504	8.251799	2,701	222.84	222.84	222.84
Collateral			USD	USD	1.000	31417YSK4	FNMA FNMS 03.500 CNMA0521	8.907621	1,199	106.78	106.78	106.78
Collateral			USD	USD	1.000	31417YSZ1	FNMA FNMS 04.000 CIMA0535	22.953921	4,226	970.10	970.10	970.10
Collateral			USD	USD	1.000	31417YTT4	FNMA FNMS 04.000 CLMA0561	24.458810	45	10.97	10.97	10.97
Collateral			USD	USD	1.000	31417YTV9	FNMA FNMS 04.000 CTMA0563	19.015685	9,587	1,822.99	1,822.99	1,822.99
Collateral			USD	USD	1.000	31417YU47	FNMA FNMS 03.500 CTMA0602	23.935230	11,345	2,715.51	2,715.51	2,715.51
Collateral			USD	USD	1.000	31417YUW5	FNMA FNMS 04.000 CIMA0596	27.383670	5,671	1,552.94	1,552.94	1,552.94
Collateral			USD	USD	1.000	31417YW45	FNMA FNMS 04.500 CLMA0666	32.370411	4,547	1,471.73	1,471.73	1,471.73
Collateral			USD	USD	1.000	31417YW86	FNMA FNMS 03.500 CNMA0670	17.594176	675	118.78	118.78	118.78
Collateral			USD	USD	1.000	31417YWW3	FNMA FNMS 04.000 CNMA0660	15.493017	81	12.49	12.49	12.49
Collateral			USD	USD	1.000	31417YXX0	FNMA FNMS 04.500 CLMA0693	31.546400	14	4.26	4.26	4.26



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Collateral			USD	USD	1.000	31418A3Q9	FNMA FNMS 03.000 CLMA1706	66.092586	2,473	1,634.36	1,634.36	1,634.36
Collateral			USD	USD	1.000	31418A4R6	FNMA FNMS 03.500 CLMA1731	63.254500	11	6.83	6.83	6.83
Collateral			USD	USD	1.000	31418A5K0	FNMA FNMS 03.000 CLMA1749	82.057295	37	30.28	30.28	30.28
Collateral			USD	USD	1.000	31418ACX4	FNMA FNMS 04.500 CLMA0985	42.028631	10	4.32	4.32	4.32
Collateral			USD	USD	1.000	31418AES3	FNMA FNMS 03.000 CLMA1044	53.596500	11	5.79	5.79	5.79
Collateral			USD	USD	1.000	31418AFW3	FNMA FNMS 03.000 CNMA1080	30.836044	5,401	1,665.46	1,665.46	1,665.46
Collateral			USD	USD	1.000	31418AHK7	FNMA FNMS 03.500 CLMA1133	52.144455	30	15.49	15.49	15.49
Collateral			USD	USD	1.000	31418AK72	FNMA FNMS 04.000 CRMA1217	74.738949	2,430	1,816.50	1,816.50	1,816.50
Collateral			USD	USD	1.000	31418AKS6	FNMA FNMS 03.500 CLMA1204	59.077250	22	12.76	12.76	12.76
Collateral			USD	USD	1.000	31418AKZ0	FNMA FNMS 03.000 CIMA1211	49.004405	3,979	1,949.94	1,949.94	1,949.94
Collateral			USD	USD	1.000	31418ALR7	FNMA FNMS 03.000 CLMA1235	67.516000	3	1.82	1.82	1.82
Collateral			USD	USD	1.000	31418AMX3	FNMA FNMS 03.500 CLMA1273	62.737006	456	286.32	286.32	286.32
Collateral			USD	USD	1.000	31418AR26	FNMA FNMS 03.500 CRMA1404	79.356846	5,671	4,500.37	4,500.37	4,500.37
Collateral			USD	USD	1.000	31418ASU3	FNMA FNMS 03.000 CLMA1430	70.576415	4,213	2,973.23	2,973.23	2,973.23
Collateral			USD	USD	1.000	31418AWX2	FNMA FNMS 03.000 CTMA1561	71.480060	2,012	1,438.09	1,438.09	1,438.09
Collateral			USD	USD	1.000	31418AXY9	FNMA FNMS 04.500 CLMA1594	49.532000	5	2.68	2.68	2.68
Collateral			USD	USD	1.000	31418AY93	FNMA FNMS 03.000 CWMA1635	69.557876	6,495	4,517.99	4,517.99	4,517.99
Collateral			USD	USD	1.000	31418AYF9	FNMA FNMS 04.000 CLMA1609	53.603875	22	11.58	11.58	11.58
Collateral			USD	USD	1.000	31418AZ43	FNMA FNMS 04.000 CTMA1662	59.724108	3,241	1,935.42	1,935.42	1,935.42
Collateral			USD	USD	1.000	31418B3E4	FNMA FNMS 03.000 CIMA2596	93.281432	1,744	1,626.58	1,626.58	1,626.58
Collateral			USD	USD	1.000	31418B4N3	FNMA FNMS 04.500 CLMA2628	90.331709	3,452	3,118.48	3,118.48	3,118.48
Collateral			USD	USD	1.000	31418B6V3	FNMA FNMS 04.000 CLMA2683	99.981302	1,601	1,600.84	1,600.84	1,600.84
Collateral			USD	USD	1.000	31418BBD7	FNMA FNMS 03.500 CNMA1835	53.404034	2,701	1,442.18	1,442.18	1,442.18
Collateral			USD	USD	1.000	31418BE77	FNMA FNMS 03.500 CLMA1957	56.621091	30	16.82	16.82	16.82
Collateral			USD	USD	1.000	31418BEM4	FNMA FNMS 03.500 CLMA1939	58.706900	54	31.71	31.71	31.71
Collateral			USD	USD	1.000	31418BJW7	FNMA FNMS 03.500 CLMA2076	72.325208	30	21.87	21.87	21.87
Collateral			USD	USD	1.000	31418BLH7	FNMA FNMS 04.000 CLMA2127	78.900039	2,701	2,130.70	2,130.70	2,130.70
Collateral			USD	USD	1.000	31418BLU8	FNMA FNMS 03.500 CTMA2138	72.765904	3,676	2,674.57	2,674.57	2,674.57
Collateral			USD	USD	1.000	31418BMM5	FNMA FNMS 03.500 CLMA2163	76.982000	27	20.79	20.79	20.79
Collateral			USD	USD	1.000	31418BMN3	FNMA FNMS 03.500 CTMA2164	74.715985	2,701	2,017.71	2,017.71	2,017.71
Collateral			USD	USD	1.000	31418CA20	FNMA FNMS 04.500 CLMA2724	101.983441	1,954	1,992.34	1,992.34	1,992.34
Collateral			USD	USD	1.000	31418CA87	FNMA FNMS 02.500 CLMA2730	93.384188	1,004	937.82	937.82	937.82
Collateral			USD	USD	1.000	31418CBL7	FNMA FNMS 03.000 CJMA2742	98.785911	3,844	3,797.73	3,797.73	3,797.73
Collateral			USD	USD	1.000	31418CCV4	FNMA FNMS 04.500 CLMA2783	104.098927	2,210	2,300.50	2,300.50	2,300.50
Collateral			USD	USD	1.000	31418CDF8	FNMA FNMS 02.500 CNMA2801	99.607541	1,146	1,141.24	1,141.24	1,141.24
Collateral			USD	USD	1.000	31418CDJ0	FNMA FNMS 03.000 CTMA2804	100.476852	1,637	1,644.40	1,644.40	1,644.40
Collateral			USD	USD	1.000	31418CDK7	FNMA FNMS 02.500 CLMA2805	94.556661	1,490	1,409.10	1,409.10	1,409.10



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Collateral			USD	USD	1.000	31418CE42	FNMA FNMS 02.500 CLMA2854	94.816529	3,184	3,018.65	3,018.65	3,018.65
Collateral			USD	USD	1.000	31418CEH3	FNMA FNMS 04.000 CLMA2835	105.287989	2,976	3,133.22	3,133.22	3,133.22
Collateral			USD	USD	1.000	31418CEU4	FNMA FNMS 03.500 CKMA2846	101.444305	3,048	3,092.14	3,092.14	3,092.14
Collateral			USD	USD	1.000	31418CF66	FNMA FNMS 02.500 CLMA2888	94.995789	1,932	1,835.52	1,835.52	1,835.52
Collateral			USD	USD	1.000	31418CFK5	FNMA FNMS 02.500 CNMA2869	101.719388	228	231.81	231.81	231.81
Collateral			USD	USD	1.000	31418CFN9	FNMA FNMS 04.500 CLMA2872	108.210100	2,685	2,905.92	2,905.92	2,905.92
Collateral			USD	USD	1.000	31418CFW9	FNMA FNMS 04.000 CTMA2880	106.536822	2,571	2,739.27	2,739.27	2,739.27
Collateral			USD	USD	1.000	31418CGA6	FNMA FNMS 02.500 CWMA2892	100.238288	2,787	2,793.43	2,793.43	2,793.43
Collateral			USD	USD	1.000	31418M7E6	FNMA FNMS 05.000 CIAD0892	7.543009	297	22.41	22.41	22.41
Collateral			USD	USD	1.000	31418MAT9	FNMA FNMS 04.500 CIAD0017	7.370783	18,904	1,393.34	1,393.34	1,393.34
Collateral			USD	USD	1.000	31418MBH4	FNMA FNMS 05.500 CLAD0039	15.620277	11,612	1,813.85	1,813.85	1,813.85
Collateral			USD	USD	1.000	31418MEK4	FNMA FNMS 04.000 CIAD0137	7.175371	86	6.19	6.19	6.19
Collateral			USD	USD	1.000	31418MG63	FNMA FNMS 06.000 CLAD0220	6.670938	317	21.16	21.16	21.16
Collateral			USD	USD	1.000	31418MLS9	FNMA FNMS 05.000 CIAD0336	8.473842	648	54.92	54.92	54.92
Collateral			USD	USD	1.000	31418MLZ3	FNMA FNAR XX.XXX LBAD0343	9.182546	27,005	2,479.75	2,479.75	2,479.75
Collateral			USD	USD	1.000	31418MPA4	FNMA FNMS 05.000 CNAD0416	0.006312	4,658	0.29	0.29	0.29
Collateral			USD	USD	1.000	31418MQG0	FNMA FNMS 05.000 CIAD0454	6.169966	5,293	326.58	326.58	326.58
Collateral			USD	USD	1.000	31418MRT1	FNMA FNMS 05.500 CLAD0497	10.945358	553	60.52	60.52	60.52
Collateral			USD	USD	1.000	31418NZW3	FNMA FNMS 04.500 CLAD1656	16.621103	9,452	1,570.99	1,570.99	1,570.99
Collateral			USD	USD	1.000	31418P3W3	FNMA FNMS 05.500 CLAD2612	11.724438	477	55.95	55.95	55.95
Collateral			USD	USD	1.000	31418Q5Z2	FNMA FNMS 06.000 CLAD3563	53.243468	4,094	2,179.77	2,179.77	2,179.77
Collateral			USD	USD	1.000	31418QF57	FNMA FNMS 04.000 CIAD2887	15.403538	6,986	1,076.05	1,076.05	1,076.05
Collateral			USD	USD	1.000	31418R6F3	FNMA FNAR XX.XXX LBAD4469	4.587709	76,590	3,513.73	3,513.73	3,513.73
Collateral			USD	USD	1.000	31418RB59	FNMA FNMS 04.000 CIAD3659	12.087544	8,481	1,025.10	1,025.10	1,025.10
Collateral			USD	USD	1.000	31418RGS4	FNMA FNMS 04.500 CLAD3808	14.886039	138	20.50	20.50	20.50
Collateral			USD	USD	1.000	31418RH38	FNMA FNAR XX.XXX LBAD3849	11.910759	5,938	707.23	707.23	707.23
Collateral			USD	USD	1.000	31418RHT1	FNMA FNMS 04.500 CLAD3841	13.078604	24,210	3,166.33	3,166.33	3,166.33
Collateral			USD	USD	1.000	31418RQX2	FNMA FNMS 04.000 CIAD4069	14.877706	6,495	966.26	966.26	966.26
Collateral			USD	USD	1.000	31418RRF0	FNMA FNMS 05.000 CLAD4085	27.242850	85	23.25	23.25	23.25
Collateral			USD	USD	1.000	31418SFT1	FNMA FNMS 04.000 CIAD4677	24.951660	405	101.07	101.07	101.07
Collateral			USD	USD	1.000	31418T4C8	FNMA FNMS 05.000 CLAD6218	17.702015	16	2.89	2.89	2.89
Collateral			USD	USD	1.000	31418TCL9	FNMA FNMS 05.000 CTAD5474	22.932450	246	56.46	56.46	56.46
Collateral			USD	USD	1.000	31418TQ67	FNMA FNAR XX.XXX LBAD5876	7.230590	56,538	4,088.03	4,088.03	4,088.03
Collateral			USD	USD	1.000	31418UC51	FNMA FNMS 04.500 CIAD6391	20.187650	329	66.34	66.34	66.34
Collateral			USD	USD	1.000	31418VU91	FNMA FNMS 05.500 CLAD7807	11.182488	71	7.91	7.91	7.91
Collateral			USD	USD	1.000	31418WCA6	FNMA FNMS 04.000 CIAD8164	38.286920	135	51.70	51.70	51.70
Collateral			USD	USD	1.000	31418WPP9	FNMA FNMS 04.500 CLAD8529	18.265805	11,940	2,180.97	2,180.97	2,180.97


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Collateral			USD	USD	1.000	31418XDU9	FNMA FNMS 05.000 CLAD9114	26.892479	129	34.77	34.77	34.77
Collateral			USD	USD	1.000	31418YAJ5	FNMA FNMS 04.000 CLAD9908	29.125954	61	17.83	17.83	17.83
Collateral			USD	USD	1.000	31418YCM6	FNMA FNMS 04.500 CLAD9975	32.243284	5	1.75	1.75	1.75
Collateral			USD	USD	1.000	31419A3W5	FNMA FNMS 05.000 CIAE0812	10.007925	8,912	891.87	891.87	891.87
Collateral			USD	USD	1.000	31419A3Y1	FNMA FNMS 06.000 CLAE0814	11.297052	41,053	4,637.79	4,637.79	4,637.79
Collateral			USD	USD	1.000	31419A4T1	FNMA FNMS 06.000 CLAE0833	7.067181	137	9.72	9.72	9.72
Collateral			USD	USD	1.000	31419AGR2	FNMA FNMS 04.500 CLAE0207	14.323401	239	34.23	34.23	34.23
Collateral			USD	USD	1.000	31419AGW1	FNMA FNMS 05.500 CTAE0212	10.324475	519	53.57	53.57	53.57
Collateral			USD	USD	1.000	31419AGX9	FNMA FNMS 05.500 CTAE0213	10.232200	14	1.38	1.38	1.38
Collateral			USD	USD	1.000	31419AKT3	FNMA FNMS 05.500 CTAE0305	18.200799	234	42.68	42.68	42.68
Collateral			USD	USD	1.000	31419AKW6	FNMA FNMS 05.000 CLAE0308	20.249270	6,481	1,312.40	1,312.40	1,312.40
Collateral			USD	USD	1.000	31419AMZ7	FNMA FNMS 04.000 CIAE0375	13.978858	419	58.51	58.51	58.51
Collateral			USD	USD	1.000	31419AP50	FNMA FNMS 06.500 CLAE0443	9.655750	11	1.04	1.04	1.04
Collateral			USD	USD	1.000	31419B7B5	FNMA FNMS 04.000 CLAE1789	20.216111	24	4.91	4.91	4.91
Collateral			USD	USD	1.000	31419BAU9	FNMA FNAR XX.XXX XYAE0918	85.873234	208	178.56	178.56	178.56
Collateral			USD	USD	1.000	31419BAV7	FNMA FNMS 05.000 CIAE0919	8.261990	4,118	340.25	340.25	340.25
Collateral			USD	USD	1.000	31419BBF1	FNMA FNMS 03.500 CLAE0937	42.218000	3	1.14	1.14	1.14
Collateral			USD	USD	1.000	31419BCH6	FNMA FNMS 04.000 CIAE0971	14.457094	29,606	4,280.11	4,280.11	4,280.11
Collateral			USD	USD	1.000	31419BCT0	FNMA FNMS 03.500 CLAE0981	35.191247	6,257	2,201.96	2,201.96	2,201.96
Collateral			USD	USD	1.000	31419BXT7	FNMA FNMS 04.500 CLAE1589	24.328700	54	13.14	13.14	13.14
Collateral			USD	USD	1.000	31419DLW9	FNMA FNMS 04.000 CLAE3040	18.865250	22	4.08	4.08	4.08
Collateral			USD	USD	1.000	31419EJ34	FNMA FNMS 04.500 CLAE3881	35.969088	12,503	4,497.34	4,497.34	4,497.34
Collateral			USD	USD	1.000	31419EYF0	FNMA FNMS 04.000 CLAE4309	27.401286	38	10.36	10.36	10.36
Collateral			USD	USD	1.000	31419FEM4	FNMA FNMS 04.500 CLAE4639	31.650901	4,191	1,326.55	1,326.55	1,326.55
Collateral			USD	USD	1.000	31419FNF9	FNMA FNMS 04.000 CLAE4889	23.988429	19	4.53	4.53	4.53
Collateral			USD	USD	1.000	31419GQ56	FNMA FNMS 03.500 CLAE5875	32.372667	8	2.62	2.62	2.62
Collateral			USD	USD	1.000	31419GYT5	FNMA FNMS 04.000 CLAE6121	28.981212	49	14.20	14.20	14.20
Collateral			USD	USD	1.000	31419HCV2	FNMA FNMS 05.000 CLAE6383	35.228559	69	24.47	24.47	24.47
Collateral			USD	USD	1.000	31419HZJ4	FNMA FNMS 04.000 CIAE7044	20.360780	11,349	2,310.64	2,310.64	2,310.64
Collateral			USD	USD	1.000	31419J6G8	FNMA FNMS 04.000 CLAE8070	32.417916	30	9.64	9.64	9.64
Collateral			USD	USD	1.000	31419JL55	FNMA FNMS 03.500 CIAE7547	22.980808	7,021	1,613.55	1,613.55	1,613.55
Collateral			USD	USD	1.000	31419JSM1	FNMA FNMS 04.000 CLAE7723	26.176333	8	2.12	2.12	2.12
Collateral			USD	USD	1.000	31419JVR6	FNMA FNMS 04.500 CLAE7823	31.397888	4,607	1,446.52	1,446.52	1,446.52
Collateral			USD	USD	1.000	31419JY36	FNMA FNMS 03.500 CIAE7929	20.434167	305	62.33	62.33	62.33
Collateral			USD	USD	1.000	31419JZV3	FNMA FNMS 04.000 CLAE7955	36.119143	57	20.48	20.48	20.48
Collateral			USD	USD	1.000	31419KFL4	FNMA FNMS 03.500 CLAE8270	57.578039	4,051	2,332.35	2,332.35	2,332.35
Collateral			USD	USD	1.000	31419KKH7	FNMA FNMS 04.000 CLAE8395	23.492973	48	11.33	11.33	11.33



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Collateral			USD	USD	1.000	31419LXR9	FNMA FNMS 04.000 CLAE9687	51.572641	5,327	2,747.42	2,747.42	2,747.42
Collateral			USD	USD	1.000	31421AQR7	FNMA FNMS 04.500 CLMC0463	45.111246	3,038	1,370.39	1,370.39	1,370.39
Collateral			USD	USD	1.000	36176AQN2	GNMA GNMI SF 760361 X	9.786356	1,256	122.88	122.88	122.88
Collateral			USD	USD	1.000	36176ARS0	GNMA GNMI SF 760397 X	3.003217	15,338	460.63	460.63	460.63
Collateral			USD	USD	1.000	36176FD62	GNMA GNMI SF 764525 X	44.761569	2,214	991.21	991.21	991.21
Collateral			USD	USD	1.000	36176HP57	GNMA GNMI SF 766644 X	52.776633	3,713	1,959.36	1,959.36	1,959.36
Collateral			USD	USD	1.000	36176LRQ0	GNMA GNII SF 769395 C	15.636368	1,350	211.13	211.13	211.13
Collateral			USD	USD	1.000	36176MFJ7	GNMA GNMI SF 769969 X	36.010752	581	209.39	209.39	209.39
Collateral			USD	USD	1.000	36176ND40	GNMA GNII SF 770823 C	41.304902	9,053	3,739.54	3,739.54	3,739.54
Collateral			USD	USD	1.000	36176WZT1	GNMA GNMI SF 778654 X	37.452301	4,891	1,831.78	1,831.78	1,831.78
Collateral			USD	USD	1.000	36176XBY4	GNMA GNMI SF 778855 X	41.956000	14	5.67	5.67	5.67
Collateral			USD	USD	1.000	36176XEZ8	GNMA GNMI SF 778952 X	35.647831	1,972	702.99	702.99	702.99
Collateral			USD	USD	1.000	36176XVR7	GNMA GNII SF 779424 C	53.901280	203	109.17	109.17	109.17
Collateral			USD	USD	1.000	36177NBS8	GNMA GNMI SF 793648 X	34.406906	122	41.95	41.95	41.95
Collateral			USD	USD	1.000	36177RC25	GNMA GNMI SF 796388 X	68.736440	1,339	920.38	920.38	920.38
Collateral			USD	USD	1.000	36177WHM5	GNMA GNII SF AA0236 C	77.053867	122	93.64	93.64	93.64
Collateral			USD	USD	1.000	36177XZ84	GNMA GNMI SF AA1667 X	32.324064	2,307	745.78	745.78	745.78
Collateral			USD	USD	1.000	36178C3R2	GNMA GNMI SF AA5308 X	95.322320	3,141	2,994.16	2,994.16	2,994.16
Collateral			USD	USD	1.000	36178C3S0	GNMA GNMI SF AA5309 X	37.824686	5,682	2,149.32	2,149.32	2,149.32
Collateral			USD	USD	1.000	36178C3V3	GNMA GNMI SF AA5312 X	90.375786	153	138.26	138.26	138.26
Collateral			USD	USD	1.000	36178C5K5	GNMA GNMI SF AA5350 X	46.455542	1,958	909.54	909.54	909.54
Collateral			USD	USD	1.000	36178CTY9	GNMA GNMI SF AA5067 X	63.744023	113	71.78	71.78	71.78
Collateral			USD	USD	1.000	36178DF97	GNMA GNMI SF AA5592 X	57.387034	3,995	2,292.50	2,292.50	2,292.50
Collateral			USD	USD	1.000	36178DR78	GNMA GNMI SF AA5910 X	56.398963	3,132	1,766.47	1,766.47	1,766.47
Collateral			USD	USD	1.000	36178GHQ0	GNMA GNMI SF AA8339 X	46.184240	2,025	935.41	935.41	935.41
Collateral			USD	USD	1.000	36178GHS6	GNMA GNMI SF AA8341 X	58.182453	2,228	1,296.26	1,296.26	1,296.26
Collateral			USD	USD	1.000	36178HX56	GNMA GNII SF AA9700 C	84.474185	2,778	2,346.30	2,346.30	2,346.30
Collateral			USD	USD	1.000	36178NAV1	GNMA GNMI SF AB2720 X	55.401649	8,717	4,829.22	4,829.22	4,829.22
Collateral			USD	USD	1.000	36178ND89	GNMA GNMI SF AB2827 X	56.449254	3,409	1,924.40	1,924.40	1,924.40
Collateral			USD	USD	1.000	36178STX6	GNMA GNMI SF AB5966 X	61.355869	3,664	2,247.94	2,247.94	2,247.94
Collateral			USD	USD	1.000	36178SUD8	GNMA GNMI SF AB5980 X	57.560465	2,391	1,376.17	1,376.17	1,376.17
Collateral			USD	USD	1.000	36178VKE0	GNMA GNMI SF AB8393 X	77.356481	6	4.51	4.51	4.51
Collateral			USD	USD	1.000	36179DG79	GNMA GNMI SF AC3822 X	61.497389	473	290.63	290.63	290.63
Collateral			USD	USD	1.000	36179MCH1	GNMA GNII SF MA0072 M	47.361642	1,364	646.09	646.09	646.09
Collateral			USD	USD	1.000	36179ME48	GNMA GNII SF MA0155 M	36.408727	743	270.39	270.39	270.39
Collateral			USD	USD	1.000	36179ME71	GNMA GNII SF MA0158 M	25.363369	109	27.72	27.72	27.72
Collateral			USD	USD	1.000	36179MEK2	GNMA GNII SF MA0138 M	47.516036	1,350	641.59	641.59	641.59



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Collateral			USD	USD	1.000	36179MKM1	GNMA GNII SF MA0300 M	47.223654	3,835	1,810.89	1,810.89	1,810.89
Collateral			USD	USD	1.000	36179MMM9	GNMA GNII FS MA0364 M	63.894337	1,101	703.23	703.23	703.23
Collateral			USD	USD	1.000	36179MMW7	GNMA GNII SF MA0373 M	61.057320	135	82.44	82.44	82.44
Collateral			USD	USD	1.000	36179MNN6	GNMA GNII SF MA0397 M	25.963779	307	79.77	79.77	79.77
Collateral			USD	USD	1.000	36179MQU7	GNMA GNII SF MA0467 M	28.920961	2,771	801.54	801.54	801.54
Collateral			USD	USD	1.000	36179NAJ7	GNMA GNII SF MA0909 M	52.958871	2,549	1,350.07	1,350.07	1,350.07
Collateral			USD	USD	1.000	36179NCX4	GNMA GNII SF MA0986 M	61.922749	3,416	2,115.37	2,115.37	2,115.37
Collateral			USD	USD	1.000	36179NFD5	GNMA GNII SF MA1064 M	60.590434	473	286.34	286.34	286.34
Collateral			USD	USD	1.000	36179NHJ0	GNMA GNII SF MA1133 M	62.160413	405	251.80	251.80	251.80
Collateral			USD	USD	1.000	36179NKM9	GNMA GNII SF MA1200 M	62.153200	68	41.96	41.96	41.96
Collateral			USD	USD	1.000	36179NQ50	GNMA GNII SF MA1376 M	43.931196	1,200	527.38	527.38	527.38
Collateral			USD	USD	1.000	36179NQZ4	GNMA GNII SF MA1372 M	40.139574	191	76.74	76.74	76.74
Collateral			USD	USD	1.000	36179NX86	GNMA GNII SF MA1603 M	38.223070	534	203.99	203.99	203.99
Collateral			USD	USD	1.000	36179Q3F6	GNMA GNII SF MA2598 M	88.096417	1,079	950.32	950.32	950.32
Collateral			USD	USD	1.000	36179Q3K5	GNMA GNII SF MA2602 M	61.042766	128	77.98	77.98	77.98
Collateral			USD	USD	1.000	36179Q5D9	GNMA GNII SF MA2644 M	77.053444	164	126.42	126.42	126.42
Collateral			USD	USD	1.000	36179Q5E7	GNMA GNII SF MA2645 M	73.672037	266	195.97	195.97	195.97
Collateral			USD	USD	1.000	36179Q6L0	GNMA GNII SF MA2675 M	61.305559	353	216.13	216.13	216.13
Collateral			USD	USD	1.000	36179QD32	GNMA GNII SF MA1922 M	38.663957	2,701	1,044.12	1,044.12	1,044.12
Collateral			USD	USD	1.000	36179QDZ1	GNMA GNII SF MA1920 M	45.361177	556	252.24	252.24	252.24
Collateral			USD	USD	1.000	36179QGD7	GNMA GNII SF MA1996 M	47.052334	156	73.47	73.47	73.47
Collateral			USD	USD	1.000	36179QGH8	GNMA GNII SF MA2000 M	48.593544	95	45.98	45.98	45.98
Collateral			USD	USD	1.000	36179QL58	GNMA GNII SF MA2148 M	58.880640	68	39.75	39.75	39.75
Collateral			USD	USD	1.000	36179QQZ7	GNMA GNII SF MA2272 M	66.977174	436	291.76	291.76	291.76
Collateral			USD	USD	1.000	36179QR37	GNMA GNII SF MA2306 M	35.911111	5,153	1,850.37	1,850.37	1,850.37
Collateral			USD	USD	1.000	36179QS51	GNMA GNII SF MA2340 M	65.417224	2,690	1,759.61	1,759.61	1,759.61
Collateral			USD	USD	1.000	36179QS69	GNMA GNII SF MA2341 M	59.909531	556	332.86	332.86	332.86
Collateral			USD	USD	1.000	36179QWF4	GNMA GNII SF MA2446 M	55.610921	746	414.95	414.95	414.95
Collateral			USD	USD	1.000	36179QYV7	GNMA GNII SF MA2524 M	46.332988	5,987	2,774.04	2,774.04	2,774.04
Collateral			USD	USD	1.000	36179QYW5	GNMA GNII SF MA2525 M	50.111142	597	299.21	299.21	299.21
Collateral			USD	USD	1.000	36179QYX3	GNMA GNII SF MA2526 M	57.524332	1,029	592.02	592.02	592.02
Collateral			USD	USD	1.000	36179QYY1	GNMA GNII SF MA2527 M	44.692141	198	88.56	88.56	88.56
Collateral			USD	USD	1.000	36179R3C1	GNMA GNII SF MA3495 M	91.202201	1,849	1,686.02	1,686.02	1,686.02
Collateral			USD	USD	1.000	36179R4A4	GNMA GNII SF MA3517 M	86.416150	385	332.47	332.47	332.47
Collateral			USD	USD	1.000	36179R4E6	GNMA GNII SF MA3521 M	87.929537	800	703.84	703.84	703.84
Collateral			USD	USD	1.000	36179R6F1	GNMA GNII SF MA3570 M	91.984153	625	575.11	575.11	575.11
Collateral			USD	USD	1.000	36179R6H7	GNMA GNII SF MA3572 M	93.242417	4,442	4,141.53	4,141.53	4,141.53



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Collateral			USD	USD	1.000	36179R6J3	GNMA GNII SF MA3573 M	90.357019	2,385	2,154.80	2,154.80	2,154.80
Collateral			USD	USD	1.000	36179R6K0	GNMA GNII SF MA3574 M	88.931585	752	668.86	668.86	668.86
Collateral			USD	USD	1.000	36179R7E3	GNMA GNII SF MA3593 M	44.479843	654	290.89	290.89	290.89
Collateral			USD	USD	1.000	36179R7L7	GNMA GNII SF MA3599 M	72.256180	1,488	1,074.87	1,074.87	1,074.87
Collateral			USD	USD	1.000	36179RA25	GNMA GNII SF MA2725 M	68.123718	5,092	3,468.66	3,468.66	3,468.66
Collateral			USD	USD	1.000	36179RB24	GNMA GNII SF MA2757 M	50.230047	8,894	4,467.24	4,467.24	4,467.24
Collateral			USD	USD	1.000	36179RBU2	GNMA GNII SF MA2751 M	88.176306	2,029	1,789.04	1,789.04	1,789.04
Collateral			USD	USD	1.000	36179RC98	GNMA GNII SF MA2796 M	80.401227	237	190.80	190.80	190.80
Collateral			USD	USD	1.000	36179RD48	GNMA GNII SF MA2823 M	80.455882	484	389.31	389.31	389.31
Collateral			USD	USD	1.000	36179REA3	GNMA GNII SF MA2829 M	58.361124	4,515	2,635.18	2,635.18	2,635.18
Collateral			USD	USD	1.000	36179RFE4	GNMA GNII SF MA2865 M	71.550505	840	600.69	600.69	600.69
Collateral			USD	USD	1.000	36179RKU2	GNMA GNII SF MA3007 M	72.306977	476	344.43	344.43	344.43
Collateral			USD	USD	1.000	36179RLQ0	GNMA GNII SF MA3035 M	68.935537	2,286	1,575.82	1,575.82	1,575.82
Collateral			USD	USD	1.000	36179RLR8	GNMA GNII SF MA3036 M	60.183521	441	265.15	265.15	265.15
Collateral			USD	USD	1.000	36179RLS6	GNMA GNII SF MA3037 M	58.994164	349	206.11	206.11	206.11
Collateral			USD	USD	1.000	36179RLT4	GNMA GNII SF MA3038 M	72.647557	1,855	1,347.85	1,347.85	1,347.85
Collateral			USD	USD	1.000	36179RLU1	GNMA GNII SF MA3039 M	75.126752	2,691	2,022.02	2,022.02	2,022.02
Collateral			USD	USD	1.000	36179RNZ8	GNMA GNII SF MA3108 M	61.961912	83	51.40	51.40	51.40
Collateral			USD	USD	1.000	36179RP78	GNMA GNII SF MA3146 M	83.141528	267	222.04	222.04	222.04
Collateral			USD	USD	1.000	36179RP86	GNMA GNII SF MA3147 M	78.088773	1,425	1,112.70	1,112.70	1,112.70
Collateral			USD	USD	1.000	36179RQ51	GNMA GNII SF MA3176 M	62.685648	1,238	775.85	775.85	775.85
Collateral			USD	USD	1.000	36179RQ69	GNMA GNII SF MA3177 M	68.406353	1,626	1,112.57	1,112.57	1,112.57
Collateral			USD	USD	1.000	36179RQ77	GNMA GNII SF MA3178 M	77.515609	1,918	1,487.05	1,487.05	1,487.05
Collateral			USD	USD	1.000	36179RQ93	GNMA GNII SF MA3180 M	81.699488	707	577.79	577.79	577.79
Collateral			USD	USD	1.000	36179RS59	GNMA GNII SF MA3240 M	47.044939	199	93.49	93.49	93.49
Collateral			USD	USD	1.000	36179RSE0	GNMA GNII SF MA3217 M	84.785043	1,072	908.82	908.82	908.82
Collateral			USD	USD	1.000	36179RSG5	GNMA GNII SF MA3219 M	96.912724	94	91.16	91.16	91.16
Collateral			USD	USD	1.000	36179RSJ9	GNMA GNII SF MA3221 M	46.282044	92	42.81	42.81	42.81
Collateral			USD	USD	1.000	36179RTA7	GNMA GNII SF MA3245 M	74.721158	3,507	2,620.34	2,620.34	2,620.34
Collateral			USD	USD	1.000	36179RTC3	GNMA GNII SF MA3247 M	63.914944	7,700	4,921.54	4,921.54	4,921.54
Collateral			USD	USD	1.000	36179RTD1	GNMA GNII SF MA3248 M	78.584443	249	195.45	195.45	195.45
Collateral			USD	USD	1.000	36179RTE9	GNMA GNII SF MA3249 M	83.192878	3,655	3,040.67	3,040.67	3,040.67
Collateral			USD	USD	1.000	36179RTF6	GNMA GNII SF MA3250 M	77.018224	5,909	4,550.93	4,550.93	4,550.93
Collateral			USD	USD	1.000	36179RTG4	GNMA GNII SF MA3251 M	53.397260	1,437	767.35	767.35	767.35
Collateral			USD	USD	1.000	36179RU72	GNMA GNII SF MA3306 M	63.403321	1,373	870.40	870.40	870.40
Collateral			USD	USD	1.000	36179RUG2	GNMA GNII SF MA3283 M	87.558037	1,034	905.50	905.50	905.50
Collateral			USD	USD	1.000	36179RUH0	GNMA GNII SF MA3284 M	85.629173	126	107.85	107.85	107.85



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Collateral			USD	USD	1.000	36179RUP2	GNMA GNII SF MA3290 M	32.990860	244	80.61	80.61	80.61
Collateral			USD	USD	1.000	36179RUR8	GNMA GNII SF MA3292 M	98.247684	110	108.54	108.54	108.54
Collateral			USD	USD	1.000	36179RVG1	GNMA GNII SF MA3315 M	86.345052	652	563.33	563.33	563.33
Collateral			USD	USD	1.000	36179RVH9	GNMA GNII SF MA3316 M	89.656686	4,676	4,191.93	4,191.93	4,191.93
Collateral			USD	USD	1.000	36179RW96	GNMA GNII SF MA3372 M	86.081444	883	760.40	760.40	760.40
Collateral			USD	USD	1.000	36179RWJ4	GNMA GNII SF MA3349 M	88.076543	3,058	2,693.49	2,693.49	2,693.49
Collateral			USD	USD	1.000	36179RXF1	GNMA GNII SF MA3378 M	66.101725	167	110.39	110.39	110.39
Collateral			USD	USD	1.000	36179RXH7	GNMA GNII SF MA3380 M	82.295182	1,823	1,500.62	1,500.62	1,500.62
Collateral			USD	USD	1.000	36179RXK0	GNMA GNII SF MA3382 M	90.730020	2,419	2,194.99	2,194.99	2,194.99
Collateral			USD	USD	1.000	36179RY29	GNMA GNII SF MA3429 M	85.078645	139	118.67	118.67	118.67
Collateral			USD	USD	1.000	36179RYW3	GNMA GNII JM MA3425 M	60.983898	1,256	766.05	766.05	766.05
Collateral			USD	USD	1.000	36179RZ28	GNMA GNII SF MA3461 M	92.056375	95	87.09	87.09	87.09
Collateral			USD	USD	1.000	36179RZQ5	GNMA GNII SF MA3451 M	69.655566	540	376.00	376.00	376.00
Collateral			USD	USD	1.000	36179RZU6	GNMA GNII SF MA3455 M	80.829341	3,051	2,465.77	2,465.77	2,465.77
Collateral			USD	USD	1.000	36179RZZ5	GNMA GNII SF MA3460 M	81.465368	2,341	1,907.34	1,907.34	1,907.34
Collateral			USD	USD	1.000	36179SDM6	GNMA GNII JM MA3708 M	100.325595	2,701	2,709.30	2,709.30	2,709.30
Collateral			USD	USD	1.000	36179SDQ7	GNMA GNII SF MA3711 M	96.455742	2,787	2,688.50	2,688.50	2,688.50
Collateral			USD	USD	1.000	36179SDR5	GNMA GNII SF MA3712 M	95.352577	2,200	2,097.68	2,097.68	2,097.68
Collateral			USD	USD	1.000	36179SDS3	GNMA GNII SF MA3713 M	100.288337	352	352.67	352.67	352.67
Collateral			USD	USD	1.000	36179SFT9	GNMA GNII SF MA3778 M	98.567584	3,930	3,873.94	3,873.94	3,873.94
Collateral			USD	USD	1.000	36179SFU6	GNMA GNII SF MA3779 M	97.930089	1,125	1,101.44	1,101.44	1,101.44
Collateral			USD	USD	1.000	36179SFV4	GNMA GNII SF MA3780 M	100.688184	1,342	1,350.74	1,350.74	1,350.74
Collateral			USD	USD	1.000	36179SGH4	GNMA GNII SF MA3800 M	91.904243	423	388.54	388.54	388.54
Collateral			USD	USD	1.000	36179SHV2	GNMA GNII SF MA3844 M	92.641228	110	101.56	101.56	101.56
Collateral			USD	USD	1.000	36179SJU2	GNMA GNII SF MA3875 M	98.052517	3,337	3,271.87	3,271.87	3,271.87
Collateral			USD	USD	1.000	36179SJW8	GNMA GNII SF MA3877 M	99.720149	292	291.57	291.57	291.57
Collateral			USD	USD	1.000	36179SKV8	GNMA GNII JM MA3908 M	97.962041	1,310	1,283.31	1,283.31	1,283.31
Collateral			USD	USD	1.000	36179SLU9	GNMA GNII SF MA3939 M	99.829266	1,821	1,817.74	1,817.74	1,817.74
Collateral			USD	USD	1.000	36179SM38	GNMA GNII SF MA3978 M	100.124363	1,042	1,043.19	1,043.19	1,043.19
Collateral			USD	USD	1.000	36179SM46	GNMA GNII SF MA3979 M	101.952992	1,594	1,625.37	1,625.37	1,625.37
Collateral			USD	USD	1.000	36179SNH6	GNMA GNII JM MA3992 M	95.496445	2,645	2,525.80	2,525.80	2,525.80
Collateral			USD	USD	1.000	36179SNX1	GNMA GNII SF MA4006 M	105.168356	814	856.09	856.09	856.09
Collateral			USD	USD	1.000	36179SNY9	GNMA GNII SF MA4007 M	106.523438	482	513.84	513.84	513.84
Collateral			USD	USD	1.000	36179SP43	GNMA GNII SF MA4043 M	100.772788	341	344.11	344.11	344.11
Collateral			USD	USD	1.000	36179SP68	GNMA GNII SF MA4045 M	104.938000	139	146.08	146.08	146.08
Collateral			USD	USD	1.000	36179SSC2	GNMA GNII JM MA4115 M	95.893588	2,374	2,276.83	2,276.83	2,276.83
Collateral			USD	USD	1.000	36179SSF5	GNMA GNII JM MA4118 M	104.293322	1,405	1,465.68	1,465.68	1,465.68



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Collateral			USD	USD	1.000	3617A0J98	GNMA GNMI SF AO0288 X	96.946412	1,903	1,844.83	1,844.83	1,844.83
Collateral			USD	USD	1.000	3617A0JA5	GNMA GNMI SF AO0257 X	89.679400	823	737.89	737.89	737.89
Collateral			USD	USD	1.000	3617A1GL2	GNMA GNII SF AO1103 C	95.580431	278	265.46	265.46	265.46
Collateral			USD	USD	1.000	3617A2QK1	GNMA GNMI SF AO2258 X	68.817316	322	221.54	221.54	221.54
Collateral			USD	USD	1.000	3617A3YD6	GNMA GNII SF AO3408 C	107.224789	2,954	3,167.44	3,167.44	3,167.44
Collateral			USD	USD	1.000	3617A3YN4	GNMA GNPL PN AO3417	100.686694	523	526.82	526.82	526.82
Collateral			USD	USD	1.000	3617A8PH6	GNMA GNII SF AO7624 C	86.403805	4,177	3,609.38	3,609.38	3,609.38
Collateral			USD	USD	1.000	36180BDQ1	GNMA GNMI SF AD0111 X	56.288128	3,284	1,848.27	1,848.27	1,848.27
Collateral			USD	USD	1.000	36180C3G2	GNMA GNMI SF AD1699 X	65.332844	5,134	3,354.01	3,354.01	3,354.01
Collateral			USD	USD	1.000	36180KHL8	GNMA GNMI SF AD7435 X	51.915000	1,715	890.35	890.35	890.35
Collateral			USD	USD	1.000	36180SNG5	GNMA GNMI SF AE0391 X	75.331195	3,385	2,549.64	2,549.64	2,549.64
Collateral			USD	USD	1.000	36181CEV6	GNMA GNMI SF AE8248 X	77.998257	180	140.22	140.22	140.22
Collateral			USD	USD	1.000	36181CJD1	GNMA GNMI SF AE8360 X	48.522641	6,723	3,262.19	3,262.19	3,262.19
Collateral			USD	USD	1.000	36181FRJ2	GNMA GNMI SF AF0489 X	69.036504	183	126.15	126.15	126.15
Collateral			USD	USD	1.000	36181FVQ1	GNMA GNMI SF AF0623 X	90.162703	5	4.50	4.50	4.50
Collateral			USD	USD	1.000	36181PMR7	GNMA GNMI SF AF7568 X	78.460059	417	327.47	327.47	327.47
Collateral			USD	USD	1.000	36182A4L2	GNMA GNII SF AG6227 C	37.350078	2,831	1,057.50	1,057.50	1,057.50
Collateral			USD	USD	1.000	36182AKP5	GNMA GNMI SF AG5702 X	79.916596	749	598.97	598.97	598.97
Collateral			USD	USD	1.000	36182CAQ0	GNMA GNMI SF AG7215 X	76.719307	5,252	4,029.53	4,029.53	4,029.53
Collateral			USD	USD	1.000	36182N3V3	GNMA GNMI SF AH6212 X	54.327169	8,216	4,463.65	4,463.65	4,463.65
Collateral			USD	USD	1.000	36182QRA6	GNMA GNII SF AH7681 C	98.471921	2,774	2,731.79	2,731.79	2,731.79
Collateral			USD	USD	1.000	36182R5X8	GNMA GNMI SF AH8962 X	85.716973	3,787	3,246.46	3,246.46	3,246.46
Collateral			USD	USD	1.000	36182SAC6	GNMA GNMI SF AH9003 X	81.805899	3,600	2,944.99	2,944.99	2,944.99
Collateral			USD	USD	1.000	36182U2B2	GNMA GNMI SF AJ0770 X	28.859842	4,560	1,315.90	1,315.90	1,315.90
Collateral			USD	USD	1.000	36183CNM4	GNMA GNMI SF AJ6696 X	68.127888	6,580	4,482.61	4,482.61	4,482.61
Collateral			USD	USD	1.000	36183HQ32	GNMA GNMI SF AK0474 X	94.880958	2,902	2,753.56	2,753.56	2,753.56
Collateral			USD	USD	1.000	36183HR49	GNMA GNMI SF AK0507 X	70.930073	3,294	2,336.48	2,336.48	2,336.48
Collateral			USD	USD	1.000	36183HR72	GNMA GNMI SF AK0510 X	72.555408	3,893	2,824.45	2,824.45	2,824.45
Collateral			USD	USD	1.000	36183HVG7	GNMA GNMI SF AK0615 X	75.504717	460	347.12	347.12	347.12
Collateral			USD	USD	1.000	36183KDT2	GNMA GNMI SF AK1914 X	90.349501	5,133	4,637.53	4,637.53	4,637.53
Collateral			USD	USD	1.000	36183KEE4	GNMA GNMI SF AK1933 X	81.891442	4,307	3,527.11	3,527.11	3,527.11
Collateral			USD	USD	1.000	36183QPG4	GNMA GNMI SF AK6723 X	74.606595	882	658.00	658.00	658.00
Collateral			USD	USD	1.000	36183QYY5	GNMA GNMI SF AK7027 X	85.518929	199	170.08	170.08	170.08
Collateral			USD	USD	1.000	36183VZ72	GNMA GNMI SF AL0766 X	47.940525	1,054	505.20	505.20	505.20
Collateral			USD	USD	1.000	36183WHM7	GNMA GNMI SF AL1136 X	83.918110	120	100.87	100.87	100.87
Collateral			USD	USD	1.000	36183X2S8	GNMA GNMI SF AL2585 X	72.836637	4,269	3,109.15	3,109.15	3,109.15
Collateral			USD	USD	1.000	36183XCK4	GNMA GNMI SF AL1874 X	72.371623	2,051	1,484.04	1,484.04	1,484.04



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Collateral			USD	USD	1.000	36183XCU2	GNMA GNMI SF AL1883 X	36.858628	1,934	712.86	712.86	712.86
Collateral			USD	USD	1.000	36183XL32	GNMA GNMI SF AL2146 X	49.393308	6,611	3,265.32	3,265.32	3,265.32
Collateral			USD	USD	1.000	36183XNF3	GNMA GNMI SF AL2190 X	70.353117	4,541	3,194.87	3,194.87	3,194.87
Collateral			USD	USD	1.000	36183XQ86	GNMA GNMI SF AL2279 X	61.011754	184	112.00	112.00	112.00
Collateral			USD	USD	1.000	36183XQ94	GNMA GNMI SF AL2280 X	82.182319	1,602	1,316.59	1,316.59	1,316.59
Collateral			USD	USD	1.000	36183XRY8	GNMA GNMI SF AL2303 X	80.383689	2,198	1,767.20	1,767.20	1,767.20
Collateral			USD	USD	1.000	36183YKJ6	GNMA GNMI SF AL2997 X	80.241938	312	250.72	250.72	250.72
Collateral			USD	USD	1.000	36184B4Q7	GNMA GNMI SF AL5331 X	92.923050	115	107.06	107.06	107.06
Collateral			USD	USD	1.000	36184BZL4	GNMA GNMI SF AL5247 X	68.103256	238	161.83	161.83	161.83
Collateral			USD	USD	1.000	36184CR56	GNMA GNMI SF AL5908 X	73.203217	1,754	1,283.66	1,283.66	1,283.66
Collateral			USD	USD	1.000	36184H4Q4	GNMA GNMI SF AL9831 X	65.990768	1,213	800.16	800.16	800.16
Collateral			USD	USD	1.000	36184HED2	GNMA GNMI SF AL9132 X	4.529426	1,117	50.61	50.61	50.61
Collateral			USD	USD	1.000	36184HTF1	GNMA GNMI SF AL9550 X	93.444978	4,367	4,080.76	4,080.76	4,080.76
Collateral			USD	USD	1.000	36184HTG9	GNMA GNMI SF AL9551 X	84.913260	5,855	4,971.40	4,971.40	4,971.40
Collateral			USD	USD	1.000	36184LF34	GNMA GNMI SF AM1086 X	70.064490	275	192.99	192.99	192.99
Collateral			USD	USD	1.000	36184NCK5	GNMA GNMI SF AM2774 X	66.189287	1,341	887.35	887.35	887.35
Collateral			USD	USD	1.000	36184NCP4	GNMA GNMI SF AM2778 X	57.973979	610	353.77	353.77	353.77
Collateral			USD	USD	1.000	36184ND73	GNMA GNMI SF AM2826 X	55.203510	453	250.00	250.00	250.00
Collateral			USD	USD	1.000	36184NDJ7	GNMA GNMI SF AM2805 X	58.647114	687	402.75	402.75	402.75
Collateral			USD	USD	1.000	36184NDX6	GNMA GNII SF AM2818 C	89.210690	4,388	3,914.80	3,914.80	3,914.80
Collateral			USD	USD	1.000	36184VPN7	GNMA GNMI SF AM5829 X	9.838136	2,253	221.67	221.67	221.67
Collateral			USD	USD	1.000	36184YDP9	GNMA GNMI SF AM7310 X	99.555703	652	649.16	649.16	649.16
Collateral			USD	USD	1.000	36184YG43	GNMA GNMI SF AM7419 X	94.817360	4,687	4,444.33	4,444.33	4,444.33
Collateral			USD	USD	1.000	36185B4Q6	GNMA GNMI SF AM8931 X	87.394771	195	170.62	170.62	170.62
Collateral			USD	USD	1.000	36185BDF0	GNMA GNMI SF AM8202 X	58.274547	2,895	1,687.20	1,687.20	1,687.20
Collateral			USD	USD	1.000	36185BS64	GNMA GNMI SF AM8641 X	86.993744	94	81.49	81.49	81.49
Collateral			USD	USD	1.000	36185BSV9	GNMA GNMI SF AM8632 X	86.593380	5,022	4,348.97	4,348.97	4,348.97
Collateral			USD	USD	1.000	36185CBP8	GNMA GNMI SF AM9046 X	78.247587	3,666	2,868.71	2,868.71	2,868.71
Collateral			USD	USD	1.000	36185DAC6	GNMA GNMI SF AM9903 X	88.931806	5	4.40	4.40	4.40
Collateral			USD	USD	1.000	36185EU32	GNMA GNMI SF AN0602 X	24.193977	108	26.12	26.12	26.12
Collateral			USD	USD	1.000	36186NLN7	GNMA GNMI SF AN5733 X	87.819124	211	185.12	185.12	185.12
Collateral			USD	USD	1.000	36186NMR7	GNMA GNMI SF AN5768 X	82.456886	799	658.64	658.64	658.64
Collateral			USD	USD	1.000	36186PML5	GNMA GNMI SF AN6663 X	100.918376	161	162.40	162.40	162.40
Collateral			USD	USD	1.000	36186QC42	GNMA GNMI SF AN7291 X	30.902587	1,125	347.55	347.55	347.55
Collateral			USD	USD	1.000	36186QCZ3	GNMA GNII SF AN7288 C	100.346199	3,988	4,002.07	4,002.07	4,002.07
Collateral			USD	USD	1.000	36188Q6K1	GNMA GNII SF AP3574 C	70.398697	5,442	3,830.87	3,830.87	3,830.87
Collateral			USD	USD	1.000	36188Q6N5	GNMA GNII SF AP3577 C	93.358603	3,330	3,109.10	3,109.10	3,109.10



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Collateral			USD	USD	1.000	36188RFK9	GNMA GNPL LM AP3770	105.560102	1,570	1,656.94	1,656.94	1,656.94
Collateral			USD	USD	1.000	36189ETD8	GNMA GNII SF AP6848 C	97.539871	4,885	4,764.50	4,764.50	4,764.50
Collateral			USD	USD	1.000	36189MQQ4	GNMA GNII SF AQ0463 C	77.457502	5,483	4,246.71	4,246.71	4,246.71
Collateral			USD	USD	1.000	36189MRC4	GNMA GNMI SF AQ0483 X	71.564156	217	155.08	155.08	155.08
Collateral			USD	USD	1.000	36189SNX9	GNMA GNII SF AQ3106 C	106.924455	3,126	3,342.75	3,342.75	3,342.75
Collateral			USD	USD	1.000	36189UEG1	GNMA GNII SF AQ3735 C	95.036116	3,677	3,494.35	3,494.35	3,494.35
Collateral			USD	USD	1.000	36189UEH9	GNMA GNII SF AQ3736 C	81.368734	4,691	3,816.83	3,816.83	3,816.83
Collateral			USD	USD	1.000	36189UZ86	GNMA GNPL LM AQ4367	104.472052	523	546.62	546.62	546.62
Collateral			USD	USD	1.000	36189VBM9	GNMA GNII SF AQ4544 C	106.161191	4,615	4,899.14	4,899.14	4,899.14
Collateral			USD	USD	1.000	36189WPB6	GNMA GNII SF AQ5818 C	99.562279	2,801	2,789.04	2,789.04	2,789.04
Collateral			USD	USD	1.000	36189WPV2	GNMA GNII SF AQ5836 C	85.914276	3,290	2,826.27	2,826.27	2,826.27
Collateral			USD	USD	1.000	36189WVP8	GNMA GNPL PN AQ6022	99.511019	523	520.66	520.66	520.66
Collateral			USD	USD	1.000	36190V6U4	GNMA GNMI SF AQ8983 X	51.030630	1,057	539.57	539.57	539.57
Collateral			USD	USD	1.000	36192SUE8	GNMA GNII SF AR0581 C	96.591344	2,993	2,890.84	2,890.84	2,890.84
Collateral			USD	USD	1.000	36192SUX6	GNMA GNMI SF AR0598 X	87.048360	843	733.66	733.66	733.66
Collateral			USD	USD	1.000	36192SXQ8	GNMA GNII SF AR0687 C	100.998414	3,562	3,597.58	3,597.58	3,597.58
Collateral			USD	USD	1.000	36192VVV2	GNMA GNII SF AR2428 C	87.893491	3,611	3,173.74	3,173.74	3,173.74
Collateral			USD	USD	1.000	36192VYM9	GNMA GNII SF AR2516 C	30.569330	3,699	1,130.68	1,130.68	1,130.68
Collateral			USD	USD	1.000	36192XE39	GNMA GNII SF AR2854 C	106.426753	3,500	3,725.02	3,725.02	3,725.02
Collateral			USD	USD	1.000	36193BK88	GNMA GNII SF AR4819 C	107.776236	4,114	4,434.03	4,434.03	4,434.03
Collateral			USD	USD	1.000	36193DUC4	GNMA GNII SF AR6879 C	87.330812	2,928	2,557.48	2,557.48	2,557.48
Collateral			USD	USD	1.000	36193EA67	GNMA GNPL PN AR7229	103.827407	772	801.49	801.49	801.49
Collateral			USD	USD	1.000	36193J5P0	GNMA GNPL LM AS0854	105.430070	523	551.63	551.63	551.63
Collateral			USD	USD	1.000	36193NC81	GNMA GNII SF AS3695 C	107.685351	3,091	3,328.89	3,328.89	3,328.89
Collateral			USD	USD	1.000	36193PGY5	GNMA GNPL PN AS4715	105.519855	523	552.10	552.10	552.10
Collateral			USD	USD	1.000	36193PJG1	GNMA GNII SF AS4763 C	95.656700	3,688	3,527.68	3,527.68	3,527.68
Collateral			USD	USD	1.000	36193PJH9	GNMA GNII SF AS4764 C	108.666174	3,961	4,304.43	4,304.43	4,304.43
Collateral			USD	USD	1.000	36193SEF2	GNMA GNMI SF AS6434 X	82.664903	3,111	2,572.08	2,572.08	2,572.08
Collateral			USD	USD	1.000	36193SN96	GNMA GNPL PN AS6716	100.453335	2,701	2,712.75	2,712.75	2,712.75
Collateral			USD	USD	1.000	36193TUX3	GNMA GNII SF AS7798 C	107.091961	2,997	3,209.76	3,209.76	3,209.76
Collateral			USD	USD	1.000	36193TVG9	GNMA GNII SF AS7815 C	107.291562	3,149	3,378.80	3,378.80	3,378.80
Collateral			USD	USD	1.000	36193TWM5	GNMA GNII SF AS7852 C	107.458664	3,897	4,187.97	4,187.97	4,187.97
Collateral			USD	USD	1.000	36194AUD7	GNMA GNMI SF AT2380 X	96.928549	307	297.73	297.73	297.73
Collateral			USD	USD	1.000	36194BXQ3	GNMA GNII SF AT3387 C	103.068509	3,763	3,878.47	3,878.47	3,878.47
Collateral			USD	USD	1.000	36194E5V7	GNMA GNPL LM AT6260	105.394769	2,295	2,419.26	2,419.26	2,419.26
Collateral			USD	USD	1.000	36194E5Z8	GNMA GNPL LM AT6264	100.709014	589	592.71	592.71	592.71
Collateral			USD	USD	1.000	36194E6A2	GNMA GNPL LM AT6265	102.004242	2,164	2,207.40	2,207.40	2,207.40



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Collateral			USD	USD	1.000	36194E6E4	GNMA GNPL LM AT6269	104.673169	2,534	2,652.66	2,652.66	2,652.66
Collateral			USD	USD	1.000	36194G5V2	GNMA GNII SF AT8060 C	107.077426	3,643	3,900.41	3,900.41	3,900.41
Collateral			USD	USD	1.000	36194HAM4	GNMA GNII SF AT8112 C	107.018827	3,919	4,194.45	4,194.45	4,194.45
Collateral			USD	USD	1.000	36194HCC4	GNMA GNII SF AT8167 C	107.310982	2,847	3,055.58	3,055.58	3,055.58
Collateral			USD	USD	1.000	36194HK92	GNMA GNII SF AT8420 C	107.064324	4,057	4,343.52	4,343.52	4,343.52
Collateral			USD	USD	1.000	36194M2W0	GNMA GNMI SF AU0789 X	100.391023	496	497.67	497.67	497.67
Collateral			USD	USD	1.000	36194MJ69	GNMA GNMI SF AU0285 X	107.785861	829	893.32	893.32	893.32
Collateral			USD	USD	1.000	36194MKZ3	GNMA GNII SF AU0312 C	105.713265	2,862	3,025.78	3,025.78	3,025.78
Collateral			USD	USD	1.000	36194PWB6	GNMA GNMI SF AU2442 X	77.231021	341	263.60	263.60	263.60
Collateral			USD	USD	1.000	36194Q5Y4	GNMA GNII SF AU3563 C	100.161429	3,259	3,264.26	3,264.26	3,264.26
Collateral			USD	USD	1.000	36194RQD5	GNMA GNPL LM AU4052	101.072509	2,701	2,729.47	2,729.47	2,729.47
Collateral			USD	USD	1.000	36194SMX3	GNMA GNII SF AU4874 C	107.154984	3,842	4,117.39	4,117.39	4,117.39
Collateral			USD	USD	1.000	36194SPL6	GNMA GNPL LM AU4927	106.065858	523	554.96	554.96	554.96
Collateral			USD	USD	1.000	36194SPV4	GNMA GNPL PN AU4936	105.962286	3,306	3,502.99	3,502.99	3,502.99
Collateral			USD	USD	1.000	36194SPY8	GNMA GNPL LM AU4939	103.476393	1,779	1,840.80	1,840.80	1,840.80
Collateral			USD	USD	1.000	36194T3D6	GNMA GNII SF AU6196 C	107.892222	3,917	4,226.44	4,226.44	4,226.44
Collateral			USD	USD	1.000	36194T5M4	GNMA GNPL PN AU6252	105.829255	1,187	1,256.49	1,256.49	1,256.49
Collateral			USD	USD	1.000	36194TPC4	GNMA GNII SF AU5819 C	103.543979	3,419	3,539.97	3,539.97	3,539.97
Collateral			USD	USD	1.000	36194TY42	GNMA GNII SF AU6131 C	107.417196	4,175	4,484.15	4,484.15	4,484.15
Collateral			USD	USD	1.000	36194TY59	GNMA GNII SF AU6132 C	107.315918	2,730	2,929.97	2,929.97	2,929.97
Collateral			USD	USD	1.000	36194TYK6	GNMA GNII SF AU6114 C	107.316439	1,086	1,165.89	1,165.89	1,165.89
Collateral			USD	USD	1.000	36194TYL4	GNMA GNII SF AU6115 C	107.136148	1,361	1,458.17	1,458.17	1,458.17
Collateral			USD	USD	1.000	36194UCR2	GNMA GNII SF AU6380 C	107.405401	3,150	3,383.79	3,383.79	3,383.79
Collateral			USD	USD	1.000	36194UHS5	GNMA GNII SF AU6541 C	107.740522	2,854	3,075.36	3,075.36	3,075.36
Collateral			USD	USD	1.000	36194UJX2	GNMA GNII SF AU6578 C	107.511822	2,921	3,140.03	3,140.03	3,140.03
Collateral			USD	USD	1.000	36194VGP0	GNMA GNPL LM AU7406	104.440679	521	544.49	544.49	544.49
Collateral			USD	USD	1.000	36194VGQ8	GNMA GNPL LM AU7407	104.645543	584	610.74	610.74	610.74
Collateral			USD	USD	1.000	36194VGS4	GNMA GNPL LM AU7409	100.760051	2,701	2,721.03	2,721.03	2,721.03
Collateral			USD	USD	1.000	36194W4J5	GNMA GNMI SF AU8925 X	83.135983	3,523	2,928.67	2,928.67	2,928.67
Collateral			USD	USD	1.000	36194XHW0	GNMA GNII SF AU9245 C	104.139806	4,297	4,474.52	4,474.52	4,474.52
Collateral			USD	USD	1.000	36194XM87	GNMA GNII SF AU9383 C	107.056596	4,021	4,304.91	4,304.91	4,304.91
Collateral			USD	USD	1.000	36195AT63	GNMA GNII SF AV0573 C	107.334845	3,875	4,159.68	4,159.68	4,159.68
Collateral			USD	USD	1.000	36195AT71	GNMA GNII SF AV0574 C	107.491625	2,878	3,094.05	3,094.05	3,094.05
Collateral			USD	USD	1.000	36195AUN4	GNMA GNII SF AV0589 C	107.459799	3,967	4,262.88	4,262.88	4,262.88
Collateral			USD	USD	1.000	36195B3W2	GNMA GNII SF AV1713 C	98.842782	3,160	3,123.87	3,123.87	3,123.87
Collateral			USD	USD	1.000	36195BE26	GNMA GNII SF AV1053 C	107.091378	3,843	4,115.34	4,115.34	4,115.34
Collateral			USD	USD	1.000	36195BFT6	GNMA GNII SF AV1078 C	104.006572	2,913	3,030.21	3,030.21	3,030.21



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Collateral			USD	USD	1.000	36195BMT8	GNMA GNII SF AV1270 C	107.321981	3,520	3,777.83	3,777.83	3,777.83
Collateral			USD	USD	1.000	36195BYZ1	GNMA GNII SF AV1628 C	107.284861	3,153	3,382.94	3,382.94	3,382.94
Collateral			USD	USD	1.000	36195BZS6	GNMA GNII SF AV1653 C	107.324346	2,833	3,040.68	3,040.68	3,040.68
Collateral			USD	USD	1.000	36195C5U2	GNMA GNII SF AV2659 C	107.263710	3,454	3,704.72	3,704.72	3,704.72
Collateral			USD	USD	1.000	36195CQV7	GNMA GNII SF AV2268 C	107.093635	2,789	2,987.32	2,987.32	2,987.32
Collateral			USD	USD	1.000	36195DJL5	GNMA GNII SF AV2967 C	107.828913	4,406	4,750.90	4,750.90	4,750.90
Collateral			USD	USD	1.000	36195DTT7	GNMA GNII SF AV3262 C	107.033371	2,834	3,033.80	3,033.80	3,033.80
Collateral			USD	USD	1.000	36195ETE8	GNMA GNII SF AV4149 C	103.831115	2,979	3,093.46	3,093.46	3,093.46
Collateral			USD	USD	1.000	36195EU97	GNMA GNII SF AV4208 C	104.167995	3,012	3,137.90	3,137.90	3,137.90
Collateral			USD	USD	1.000	36195EUY2	GNMA GNII SF AV4199 C	103.863198	3,139	3,260.34	3,260.34	3,260.34
Collateral			USD	USD	1.000	36195EYP7	GNMA GNII SF AV4318 C	103.536483	3,538	3,662.99	3,662.99	3,662.99
Collateral			USD	USD	1.000	36195F3N3	GNMA GNPL LM AV5305	105.777678	4,662	4,931.17	4,931.17	4,931.17
Collateral			USD	USD	1.000	36195FVJ1	GNMA GNII SF AV5117 C	107.063605	3,701	3,962.77	3,962.77	3,962.77
Collateral			USD	USD	1.000	36195GKW2	GNMA GNII SF AV5709 C	107.135278	4,542	4,866.20	4,866.20	4,866.20
Collateral			USD	USD	1.000	36195JUY1	GNMA GNII SF AV7799 C	107.145817	4,414	4,729.28	4,729.28	4,729.28
Collateral			USD	USD	1.000	36195JW78	GNMA GNII SF AV7870 C	106.566431	4,077	4,344.76	4,344.76	4,344.76
Collateral			USD	USD	1.000	36195LA36	GNMA GNII SF AV9026 C	107.938293	3,361	3,627.38	3,627.38	3,627.38
Collateral			USD	USD	1.000	36195LA44	GNMA GNII SF AV9027 C	107.482847	2,999	3,223.50	3,223.50	3,223.50
Collateral			USD	USD	1.000	36195LA51	GNMA GNII SF AV9028 C	107.122253	4,216	4,515.79	4,515.79	4,515.79
Collateral			USD	USD	1.000	36195LQ39	GNMA GNPL LM AV9474	105.194869	2,665	2,803.52	2,803.52	2,803.52
Collateral			USD	USD	1.000	36195LQ70	GNMA GNPL LM AV9478	105.077625	1,369	1,438.46	1,438.46	1,438.46
Collateral			USD	USD	1.000	36195LRE4	GNMA GNPL PN AV9485	100.891696	1,350	1,362.29	1,362.29	1,362.29
Collateral			USD	USD	1.000	36195LZK1	GNMA GNPL LM AV9746	101.077415	2,701	2,729.60	2,729.60	2,729.60
Collateral			USD	USD	1.000	36195NAQ1	GNMA GNII SF AW0015 C	101.145111	3,065	3,099.65	3,099.65	3,099.65
Collateral			USD	USD	1.000	36195NCB2	GNMA GNPL LM AW0066	100.995039	2,684	2,710.34	2,710.34	2,710.34
Collateral			USD	USD	1.000	36195NGG7	GNMA GNII SF AW0199 C	100.885689	2,989	3,015.72	3,015.72	3,015.72
Collateral			USD	USD	1.000	36195R3E7	GNMA GNPL LM AW3497	105.077261	3,211	3,374.07	3,374.07	3,374.07
Collateral			USD	USD	1.000	36195TMV4	GNMA GNII SF AW4872 C	97.197900	3,805	3,698.72	3,698.72	3,698.72
Collateral			USD	USD	1.000	36196BEV1	GNMA GNII SF AX0148 C	108.138088	3,983	4,306.72	4,306.72	4,306.72
Collateral			USD	USD	1.000	36196DX95	GNMA GNII SF AX2504 C	107.717817	2,864	3,084.54	3,084.54	3,084.54
Collateral			USD	USD	1.000	36196DYA1	GNMA GNII SF AX2505 C	107.210664	3,285	3,522.07	3,522.07	3,522.07
Collateral			USD	USD	1.000	36196DZN2	GNMA GNPL LM AX2549	101.223055	4,446	4,500.11	4,500.11	4,500.11
Collateral			USD	USD	1.000	36196ETG2	GNMA GNII SF AX3251 C	104.605944	4,262	4,458.20	4,458.20	4,458.20
Collateral			USD	USD	1.000	36196HLK4	GNMA GNII SF AX5730 C	107.892722	4,062	4,383.08	4,383.08	4,383.08
Collateral			USD	USD	1.000	36196LTR2	GNMA GNII SF AX8660 C	107.892722	4,118	4,443.15	4,443.15	4,443.15
Collateral			USD	USD	1.000	36198PCX6	GNMA GNMI SF AI2786 X	54.474502	2,324	1,266.17	1,266.17	1,266.17
Collateral			USD	USD	1.000	36200AF95	GNMA GNMI SF 595192 X	19.424354	108	21.06	21.06	21.06



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Collateral			USD	USD	1.000	36200AXF1	GNMA GNMI SF 595678 X	2.027815	675	13.69	13.69	13.69
Collateral			USD	USD	1.000	36200B2P1	GNMA GNMI SF 596682 X	1.222660	135	1.65	1.65	1.65
Collateral			USD	USD	1.000	36200FGH5	GNMA GNMI SF 599700 X	7.450532	213	15.89	15.89	15.89
Collateral			USD	USD	1.000	36200J6H8	GNMA GNMI SF 603072 X	2.160814	159	3.44	3.44	3.44
Collateral			USD	USD	1.000	36200K3S4	GNMA GNMI SF 603909 X	7.306569	68	4.95	4.95	4.95
Collateral			USD	USD	1.000	36200KKB2	GNMA GNMI SF 603390 X	5.930520	68	4.00	4.00	4.00
Collateral			USD	USD	1.000	36200KMP9	GNMA GNMI SF 603466 X	5.108657	189	9.66	9.66	9.66
Collateral			USD	USD	1.000	36200KS81	GNMA GNMI SF 603643 X	4.318689	122	5.25	5.25	5.25
Collateral			USD	USD	1.000	36200KXA0	GNMA GNMI SF 603773 X	5.698881	432	24.62	24.62	24.62
Collateral			USD	USD	1.000	36200KXZ5	GNMA GNMI SF 603796 X	0.908293	18,904	171.70	171.70	171.70
Collateral			USD	USD	1.000	36200M2X0	GNMA GNMI SF 604790 X	8.385088	2,971	249.08	249.08	249.08
Collateral			USD	USD	1.000	36200MPT4	GNMA GNMI SF 604434 X	2.677851	2,701	72.32	72.32	72.32
Collateral			USD	USD	1.000	36200MTD5	GNMA GNMI SF 604548 X	9.431041	1,188	112.00	112.00	112.00
Collateral			USD	USD	1.000	36200MTF0	GNMA GNMI SF 604550 X	6.867323	176	12.05	12.05	12.05
Collateral			USD	USD	1.000	36200N5V9	GNMA GNMI SF 605760 X	11.318960	68	7.64	7.64	7.64
Collateral			USD	USD	1.000	36200NEV9	GNMA GNMI SF 605048 X	9.238324	73	6.75	6.75	6.75
Collateral			USD	USD	1.000	36200QJD7	GNMA GNMI SF 569160 X	1.261194	267	3.36	3.36	3.36
Collateral			USD	USD	1.000	36200QXK5	GNMA GNMI SF 569582 X	13.147056	169	22.19	22.19	22.19
Collateral			USD	USD	1.000	36200UG58	GNMA GNMI SF 572720 X	3.783750	108	4.09	4.09	4.09
Collateral			USD	USD	1.000	36200WGA3	GNMA GNMI SF 574493 X	8.840641	945	83.53	83.53	83.53
Collateral			USD	USD	1.000	36200XVR7	GNMA GNMI SF 575824 X	11.989167	81	9.71	9.71	9.71
Collateral			USD	USD	1.000	36201BRP3	GNMA GNMI SF 578394 X	3.572400	68	2.41	2.41	2.41
Collateral			USD	USD	1.000	36201EHM5	GNMA GNMI SF 580836 X	19.860800	68	13.41	13.41	13.41
Collateral			USD	USD	1.000	36201J4B2	GNMA GNMI SF 585018 X	1.412719	240	3.39	3.39	3.39
Collateral			USD	USD	1.000	36201JEX3	GNMA GNMI SF 584350 X	0.118240	135	0.16	0.16	0.16
Collateral			USD	USD	1.000	36201JG45	GNMA GNMI SF 584419 X	5.635558	1,461	82.33	82.33	82.33
Collateral			USD	USD	1.000	36201M7C0	GNMA GNMI SF 587791 X	5.466756	122	6.64	6.64	6.64
Collateral			USD	USD	1.000	36201SMF3	GNMA GNMI SF 591758 X	1.357633	405	5.50	5.50	5.50
Collateral			USD	USD	1.000	36201SSS9	GNMA GNMI SF 591929 X	1.978381	173	3.43	3.43	3.43
Collateral			USD	USD	1.000	36201UCR3	GNMA GNMI SF 593280 X	1.543650	736	11.36	11.36	11.36
Collateral			USD	USD	1.000	36201VVP4	GNMA GNMI SF 594722 X	14.013545	89	12.49	12.49	12.49
Collateral			USD	USD	1.000	36202B7E9	GNMA GNII SF 001793 M	0.267750	54	0.14	0.14	0.14
Collateral			USD	USD	1.000	36202BV77	GNMA GNII SF 001538 M	0.630356	122	0.77	0.77	0.77
Collateral			USD	USD	1.000	36202C2W2	GNMA GNII SF 002589 M	1.360510	27,469	373.72	373.72	373.72
Collateral			USD	USD	1.000	36202C2Z5	GNMA GNII SF 002592 M	0.888714	1,704	15.15	15.15	15.15
Collateral			USD	USD	1.000	36202C3L5	GNMA GNII SF 002603 M	0.850544	5,401	45.94	45.94	45.94
Collateral			USD	USD	1.000	36202C3Y7	GNMA GNII SF 002615 M	0.922280	675	6.23	6.23	6.23



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Collateral			USD	USD	1.000	36202C4P5	GNMA GNII SF 002630 M	0.835621	294,495	2,460.86	2,460.86	2,460.86
Collateral			USD	USD	1.000	36202C4Q3	GNMA GNII SF 002631 M	0.723593	1,080	7.82	7.82	7.82
Collateral			USD	USD	1.000	36202C5D1	GNMA GNII SF 002644 M	0.931865	240	2.24	2.24	2.24
Collateral			USD	USD	1.000	36202C5S8	GNMA GNII SF 002657 M	1.208445	27,275	329.60	329.60	329.60
Collateral			USD	USD	1.000	36202C5T6	GNMA GNII SF 002658 M	0.963612	171,723	1,654.75	1,654.75	1,654.75
Collateral			USD	USD	1.000	36202C6G3	GNMA GNII SF 002671 M	1.522756	111	1.69	1.69	1.69
Collateral			USD	USD	1.000	36202C6J7	GNMA GNII SF 002673 M	1.003727	219,212	2,200.29	2,200.29	2,200.29
Collateral			USD	USD	1.000	36202C6Y4	GNMA GNII SF 002687 M	1.610262	176	2.83	2.83	2.83
Collateral			USD	USD	1.000	36202C7A5	GNMA GNII SF 002689 M	0.968683	4,516	43.75	43.75	43.75
Collateral			USD	USD	1.000	36202C7L1	GNMA GNII SF 002699 M	1.644065	577	9.49	9.49	9.49
Collateral			USD	USD	1.000	36202CJV6	GNMA GNII SF 002076 M	0.791765	621	4.92	4.92	4.92
Collateral			USD	USD	1.000	36202CMQ3	GNMA GNII SF 002167 M	0.634105	552	3.50	3.50	3.50
Collateral			USD	USD	1.000	36202CQX4	GNMA GNII SF 002270 M	0.441840	68	0.30	0.30	0.30
Collateral			USD	USD	1.000	36202D2B6	GNMA GNII SF 003470 M	10.038120	68	6.78	6.78	6.78
Collateral			USD	USD	1.000	36202D2F7	GNMA GNII SF 003474 M	5.440677	1,890	102.85	102.85	102.85
Collateral			USD	USD	1.000	36202D2V2	GNMA GNII SF 003488 M	7.704270	270	20.81	20.81	20.81
Collateral			USD	USD	1.000	36202D5Q0	GNMA GNII SF 003555 M	9.423533	81	7.63	7.63	7.63
Collateral			USD	USD	1.000	36202D6C0	GNMA GNII SF 003567 M	13.231310	78	10.36	10.36	10.36
Collateral			USD	USD	1.000	36202D6K2	GNMA GNII SF 003574 M	4.117866	2,407	99.13	99.13	99.13
Collateral			USD	USD	1.000	36202DA50	GNMA GNII SF 002728 M	1.564000	76	1.18	1.18	1.18
Collateral			USD	USD	1.000	36202DAA9	GNMA GNII SF 002701 M	1.248869	71,687	895.27	895.27	895.27
Collateral			USD	USD	1.000	36202DAN1	GNMA GNII SF 002713 M	1.775867	81	1.44	1.44	1.44
Collateral			USD	USD	1.000	36202DBJ9	GNMA GNII SF 002741 M	1.060905	69,117	733.26	733.26	733.26
Collateral			USD	USD	1.000	36202DGT2	GNMA GNII SF 002910 M	0.207677	1,315	2.73	2.73	2.73
Collateral			USD	USD	1.000	36202DKY6	GNMA GNII SF 003011 M	0.504705	284	1.43	1.43	1.43
Collateral			USD	USD	1.000	36202DL90	GNMA GNII SF 003052 M	1.206240	68	0.81	0.81	0.81
Collateral			USD	USD	1.000	36202DLU3	GNMA GNII SF 003039 M	0.640440	239	1.53	1.53	1.53
Collateral			USD	USD	1.000	36202DM57	GNMA GNII SF 003080 M	1.078170	12,806	138.07	138.07	138.07
Collateral			USD	USD	1.000	36202DMS7	GNMA GNII SF 003069 M	0.723800	122	0.88	0.88	0.88
Collateral			USD	USD	1.000	36202DNL1	GNMA GNII SF 003095 M	0.874029	274,286	2,397.34	2,397.34	2,397.34
Collateral			USD	USD	1.000	36202DQ20	GNMA GNII SF 003173 M	1.145907	1,793	20.55	20.55	20.55
Collateral			USD	USD	1.000	36202DRH6	GNMA GNII SF 003188 M	1.288948	379,218	4,887.93	4,887.93	4,887.93
Collateral			USD	USD	1.000	36202DRV5	GNMA GNII SF 003200 M	2.360100	270	6.37	6.37	6.37
Collateral			USD	USD	1.000	36202DS44	GNMA GNII SF 003239 M	1.366297	129,949	1,775.49	1,775.49	1,775.49
Collateral			USD	USD	1.000	36202DSB8	GNMA GNII SF 003214 M	2.202300	108	2.38	2.38	2.38
Collateral			USD	USD	1.000	36202DSC6	GNMA GNII SF 003215 M	1.208586	26,737	323.14	323.14	323.14
Collateral			USD	USD	1.000	36202DTD3	GNMA GNII SF 003248 M	4.816940	135	6.50	6.50	6.50



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Collateral			USD	USD	1.000	36202DTR2	GNMA GNII SF 003260 M	2.200007	405	8.91	8.91	8.91
Collateral			USD	USD	1.000	36202DYK1	GNMA GNII SF 003414 M	8.194302	143	11.73	11.73	11.73
Collateral			USD	USD	1.000	36202DYL9	GNMA GNII SF 003415 M	6.593522	11,153	735.38	735.38	735.38
Collateral			USD	USD	1.000	36202DZB0	GNMA GNII SF 003438 M	2.450046	2,987	73.18	73.18	73.18
Collateral			USD	USD	1.000	36202DZZ7	GNMA GNII SF 003460 M	5.763424	143	8.24	8.24	8.24
Collateral			USD	USD	1.000	36202E2D0	GNMA GNII SF 004372 M	9.063255	297	26.92	26.92	26.92
Collateral			USD	USD	1.000	36202E2Y4	GNMA GNII JM 004391 M	4.199043	1,703	71.50	71.50	71.50
Collateral			USD	USD	1.000	36202E4G1	GNMA GNII SF 004423 M	15.692200	68	10.59	10.59	10.59
Collateral			USD	USD	1.000	36202E4L0	GNMA GNII SF 004427 M	8.087493	203	16.38	16.38	16.38
Collateral			USD	USD	1.000	36202E7A1	GNMA GNII JM 004489 M	3.138107	2,965	93.04	93.04	93.04
Collateral			USD	USD	1.000	36202E7K9	GNMA GNII SF 004498 M	18.759473	302	56.74	56.74	56.74
Collateral			USD	USD	1.000	36202EA25	GNMA GNII SF 003625 M	8.267902	329	27.24	27.24	27.24
Collateral			USD	USD	1.000	36202EBF5	GNMA GNII SF 003638 M	8.655200	68	5.84	5.84	5.84
Collateral			USD	USD	1.000	36202EF46	GNMA GNII SF 003787 M	10.413032	257	26.71	26.71	26.71
Collateral			USD	USD	1.000	36202EJY6	GNMA GNII SF 003879 M	5.437800	68	3.67	3.67	3.67
Collateral			USD	USD	1.000	36202EK99	GNMA GNII SF 003920 M	5.963898	1,080	64.42	64.42	64.42
Collateral			USD	USD	1.000	36202EMX4	GNMA GNII SF 003974 M	6.699346	853	57.15	57.15	57.15
Collateral			USD	USD	1.000	36202EQY8	GNMA GNII SF 004071 M	8.019316	1,400	112.24	112.24	112.24
Collateral			USD	USD	1.000	36202ERC5	GNMA GNII SF 004083 M	7.668115	824	63.17	63.17	63.17
Collateral			USD	USD	1.000	36202ES75	GNMA GNII SF 004142 M	10.659900	135	14.39	14.39	14.39
Collateral			USD	USD	1.000	36202EVQ9	GNMA GNII SF 004223 M	6.678049	1,256	83.86	83.86	83.86
Collateral			USD	USD	1.000	36202EWD7	GNMA GNII SF 004244 M	7.504208	658	49.41	49.41	49.41
Collateral			USD	USD	1.000	36202EXL8	GNMA GNII JM 004283 M	4.819300	81	3.90	3.90	3.90
Collateral			USD	USD	1.000	36202EXU8	GNMA GNII SF 004291 M	6.547804	1,281	83.91	83.91	83.91
Collateral			USD	USD	1.000	36202EXV6	GNMA GNII SF 004292 M	7.605980	675	51.35	51.35	51.35
Collateral			USD	USD	1.000	36202EYD5	GNMA GNII JM 004308 M	4.960400	203	10.05	10.05	10.05
Collateral			USD	USD	1.000	36202EYE3	GNMA GNII JM 004309 M	1.303621	7,359	95.93	95.93	95.93
Collateral			USD	USD	1.000	36202F2Q8	GNMA GNII SF 005283 M	22.909083	1,101	252.26	252.26	252.26
Collateral			USD	USD	1.000	36202F4P8	GNMA GNII SF 005330 M	46.231402	68	31.27	31.27	31.27
Collateral			USD	USD	1.000	36202FCH7	GNMA GNII JM 004572 M	8.077694	10,194	823.47	823.47	823.47
Collateral			USD	USD	1.000	36202FFN1	GNMA GNII JM 004673 M	6.164649	34,299	2,114.44	2,114.44	2,114.44
Collateral			USD	USD	1.000	36202FGW0	GNMA GNII SF 004713 M	26.040000	14	3.52	3.52	3.52
Collateral			USD	USD	1.000	36202FH82	GNMA GNII JM 004755 M	33.488727	5,864	1,963.94	1,963.94	1,963.94
Collateral			USD	USD	1.000	36202FM78	GNMA GNII SF 004882 M	34.680298	60	20.73	20.73	20.73
Collateral			USD	USD	1.000	36202FMA1	GNMA GNII SF 004853 M	34.515451	55	18.97	18.97	18.97
Collateral			USD	USD	1.000	36202FPM2	GNMA GNII SF 004928 M	16.062189	473	75.91	75.91	75.91
Collateral			USD	USD	1.000	36202FQ33	GNMA GNII SF 004974 M	28.473813	4,321	1,230.30	1,230.30	1,230.30



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Collateral			USD	USD	1.000	36202FQ58	GNMA GNII SF 004976 M	43.382000	27	11.72	11.72	11.72
Collateral			USD	USD	1.000	36202FRB4	GNMA GNII SF 004982 M	34.218598	6,481	2,217.78	2,217.78	2,217.78
Collateral			USD	USD	1.000	36202FV86	GNMA GNII SF 005139 M	33.238000	38	12.57	12.57	12.57
Collateral			USD	USD	1.000	36202FWF9	GNMA GNII SF 005146 M	33.838277	2,694	911.48	911.48	911.48
Collateral			USD	USD	1.000	36202FXF8	GNMA GNII JM 005178 M	10.499296	1,180	123.86	123.86	123.86
Collateral			USD	USD	1.000	36202FY75	GNMA GNII SF 005234 M	30.165600	27	8.15	8.15	8.15
Collateral			USD	USD	1.000	36202FYY6	GNMA GNII SF 005227 M	36.200736	378	136.86	136.86	136.86
Collateral			USD	USD	1.000	36202S2M9	GNMA GNMI SF 608380 X	6.795960	68	4.59	4.59	4.59
Collateral			USD	USD	1.000	36202SA73	GNMA GNMI SF 607630 X	3.530480	270	9.53	9.53	9.53
Collateral			USD	USD	1.000	36202ST65	GNMA GNMI SF 608173 X	8.114867	122	9.86	9.86	9.86
Collateral			USD	USD	1.000	36202SXH6	GNMA GNMI SF 608280 X	9.505200	95	8.98	8.98	8.98
Collateral			USD	USD	1.000	36202UBL6	GNMA GNMI SF 609443 X	12.232240	68	8.26	8.26	8.26
Collateral			USD	USD	1.000	36202WXY0	GNMA GNMI SF 611895 X	3.856820	270	10.42	10.42	10.42
Collateral			USD	USD	1.000	36202WZW2	GNMA GNMI SF 611957 X	1.381217	1,684	23.26	23.26	23.26
Collateral			USD	USD	1.000	36203ASW7	GNMA GNMI SF 343533 X	0.325797	218	0.71	0.71	0.71
Collateral			USD	USD	1.000	36203DZX1	GNMA GNMI SF 346458 X	0.114087	1,890	2.16	2.16	2.16
Collateral			USD	USD	1.000	36203LCB6	GNMA GNMI SF 352066 X	1.607572	404	6.49	6.49	6.49
Collateral			USD	USD	1.000	36203N3L0	GNMA GNMI SF 354603 X	0.640033	59	0.38	0.38	0.38
Collateral			USD	USD	1.000	36203N5M6	GNMA GNMI SF 354652 X	0.707000	351	2.48	2.48	2.48
Collateral			USD	USD	1.000	36203QMX6	GNMA GNMI SF 355974 X	1.350832	500	6.75	6.75	6.75
Collateral			USD	USD	1.000	36203YZT4	GNMA GNMI SF 363554 X	0.393182	149	0.58	0.58	0.58
Collateral			USD	USD	1.000	36204LDA6	GNMA GNMI SF 372797 X	0.700830	270	1.89	1.89	1.89
Collateral			USD	USD	1.000	36204QUS7	GNMA GNMI SF 376893 X	2.152190	270	5.81	5.81	5.81
Collateral			USD	USD	1.000	36205EEE2	GNMA GNMI SF 388133 X	1.110494	1,323	14.69	14.69	14.69
Collateral			USD	USD	1.000	36205K6H0	GNMA GNMI SF 393372 X	0.098440	1,361	1.34	1.34	1.34
Collateral			USD	USD	1.000	36205MLQ9	GNMA GNMI SF 394635 X	0.931960	68	0.63	0.63	0.63
Collateral			USD	USD	1.000	36205MQW1	GNMA GNMI SF 394769 X	0.274012	320	0.88	0.88	0.88
Collateral			USD	USD	1.000	36205SAA3	GNMA GNMI SF 398801 X	0.593500	97	0.58	0.58	0.58
Collateral			USD	USD	1.000	36205UAG5	GNMA GNMI SF 400607 X	8.072387	2,036	164.36	164.36	164.36
Collateral			USD	USD	1.000	36205XWL4	GNMA GNMI SF 403951 X	0.548626	209	1.15	1.15	1.15
Collateral			USD	USD	1.000	36206GTD2	GNMA GNMI SF 411048 X	11.028520	439	48.38	48.38	48.38
Collateral			USD	USD	1.000	36206GUH1	GNMA GNMI SF 411084 X	10.191332	27	2.79	2.79	2.79
Collateral			USD	USD	1.000	36206H2K3	GNMA GNMI SF 412178 X	2.475220	135	3.34	3.34	3.34
Collateral			USD	USD	1.000	36206TZD7	GNMA GNMI SF 421140 X	0.092106	208	0.19	0.19	0.19
Collateral			USD	USD	1.000	36206VJD0	GNMA GNMI SF 422460 X	0.874680	68	0.59	0.59	0.59
Collateral			USD	USD	1.000	36206W7L3	GNMA GNMI SF 423999 X	0.340111	3,042	10.35	10.35	10.35
Collateral			USD	USD	1.000	36206WYW9	GNMA GNMI SF 423825 X	0.460900	162	0.75	0.75	0.75



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Collateral			USD	USD	1.000	36206XK36	GNMA GNMI SF 424314 X	1.060606	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36207DGR1	GNMA GNMI SF 428708 X	3.467400	351	12.17	12.17	12.17
Collateral			USD	USD	1.000	36207FXW6	GNMA GNMI SF 430993 X	1.352840	68	0.91	0.91	0.91
Collateral			USD	USD	1.000	36207FYT2	GNMA GNMI SF 431022 X	0.676521	254	1.72	1.72	1.72
Collateral			USD	USD	1.000	36207GDK2	GNMA GNMI SF 431306 X	1.395304	365	5.09	5.09	5.09
Collateral			USD	USD	1.000	36207HFS1	GNMA GNMI SF 432277 X	6.173710	2,018	124.59	124.59	124.59
Collateral			USD	USD	1.000	36207K5X4	GNMA GNMI SF 434762 X	0.707134	133	0.94	0.94	0.94
Collateral			USD	USD	1.000	36207KMV9	GNMA GNMI SF 434272 X	1.318617	162	2.14	2.14	2.14
Collateral			USD	USD	1.000	36207KVS6	GNMA GNMI SF 434525 X	0.243482	1,972	4.80	4.80	4.80
Collateral			USD	USD	1.000	36207KWS5	GNMA GNMI SF 434557 X	0.699960	68	0.47	0.47	0.47
Collateral			USD	USD	1.000	36207N4T8	GNMA GNMI SF 437434 X	0.560945	1,044	5.86	5.86	5.86
Collateral			USD	USD	1.000	36207RR80	GNMA GNMI SF 439811 X	2.710290	270	7.32	7.32	7.32
Collateral			USD	USD	1.000	36208CPD3	GNMA GNMI SF 446920 X	1.395515	668	9.33	9.33	9.33
Collateral			USD	USD	1.000	36208CSB4	GNMA GNMI SF 447014 X	0.487520	68	0.33	0.33	0.33
Collateral			USD	USD	1.000	36208DDL6	GNMA GNMI SF 447507 X	0.582778	2,320	13.52	13.52	13.52
Collateral			USD	USD	1.000	36208DG90	GNMA GNMI SF 447624 X	0.766333	141	1.08	1.08	1.08
Collateral			USD	USD	1.000	36208HQH2	GNMA GNMI SF 451456 X	0.376814	123	0.46	0.46	0.46
Collateral			USD	USD	1.000	36208HQL3	GNMA GNMI SF 451459 X	0.153080	68	0.10	0.10	0.10
Collateral			USD	USD	1.000	36208MYQ2	GNMA GNMI SF 455319 X	0.560691	705	3.95	3.95	3.95
Collateral			USD	USD	1.000	36208QJF4	GNMA GNMI SF 457562 X	2.480639	133	3.31	3.31	3.31
Collateral			USD	USD	1.000	36208UHZ3	GNMA GNMI SF 461148 X	0.596179	803	4.79	4.79	4.79
Collateral			USD	USD	1.000	36208VYD1	GNMA GNMI SF 462508 X	2.078114	95	1.96	1.96	1.96
Collateral			USD	USD	1.000	36209A4Z0	GNMA GNMI SF 466240 X	1.119504	68	0.76	0.76	0.76
Collateral			USD	USD	1.000	36209A6R6	GNMA GNMI SF 466280 X	0.157012	3,872	6.08	6.08	6.08
Collateral			USD	USD	1.000	36209AFM7	GNMA GNMI SF 465572 X	4.202231	105	4.43	4.43	4.43
Collateral			USD	USD	1.000	36209DG40	GNMA GNMI SF 468319 X	3.186775	108	3.44	3.44	3.44
Collateral			USD	USD	1.000	36209EVX7	GNMA GNMI SF 469630 X	0.378925	876	3.32	3.32	3.32
Collateral			USD	USD	1.000	36209KN95	GNMA GNMI SF 473916 X	2.664319	459	12.23	12.23	12.23
Collateral			USD	USD	1.000	36209N3V2	GNMA GNMI SF 477012 X	0.299143	165	0.49	0.49	0.49
Collateral			USD	USD	1.000	36209QYM1	GNMA GNMI SF 478716 X	1.099160	135	1.48	1.48	1.48
Collateral			USD	USD	1.000	36209R5G4	GNMA GNMI SF 479747 X	0.915149	235	2.15	2.15	2.15
Collateral			USD	USD	1.000	36209RPP2	GNMA GNMI SF 479330 X	0.958800	68	0.65	0.65	0.65
Collateral			USD	USD	1.000	36209RVE0	GNMA GNMI SF 479513 X	0.056382	1,087	0.61	0.61	0.61
Collateral			USD	USD	1.000	36209RXM0	GNMA GNMI SF 479584 X	0.626415	128	0.80	0.80	0.80
Collateral			USD	USD	1.000	36209XS68	GNMA GNMI SF 484841 X	2.502490	540	13.52	13.52	13.52
Collateral			USD	USD	1.000	3620A1YE2	GNMA GNMI SF 716309 X	13.232996	256	33.87	33.87	33.87
Collateral			USD	USD	1.000	3620A2T30	GNMA GNMI SF 717070 X	18.422591	699	128.72	128.72	128.72



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Collateral			USD	USD	1.000	3620A2W85	GNMA GNMI SF 717171 X	10.085614	972	98.05	98.05	98.05
Collateral			USD	USD	1.000	3620A4QZ8	GNMA GNMI SF 718772 X	28.844630	1,417	408.62	408.62	408.62
Collateral			USD	USD	1.000	3620A55R6	GNMA GNMI SF 720056 X	12.970465	141	18.29	18.29	18.29
Collateral			USD	USD	1.000	3620A5A33	GNMA GNMI SF 719226 X	52.046838	828	431.07	431.07	431.07
Collateral			USD	USD	1.000	3620A5A90	GNMA GNMI SF 719232 X	19.507042	3,065	597.85	597.85	597.85
Collateral			USD	USD	1.000	3620A5YT0	GNMA GNMI SF 719922 X	28.536950	262	74.88	74.88	74.88
Collateral			USD	USD	1.000	3620A6DS3	GNMA GNMI SF 720213 X	18.626500	4,769	888.33	888.33	888.33
Collateral			USD	USD	1.000	3620A6Q26	GNMA GNII SF 720573 C	48.499469	2,904	1,408.40	1,408.40	1,408.40
Collateral			USD	USD	1.000	3620A7Q24	GNMA GNMI SF 721473 X	19.711562	15,012	2,959.00	2,959.00	2,959.00
Collateral			USD	USD	1.000	3620A9GS4	GNMA GNMI SF 723009 X	38.231566	8,507	3,252.43	3,252.43	3,252.43
Collateral			USD	USD	1.000	3620A9PW5	GNMA GNMI SF 723237 X	14.420987	2,695	388.68	388.68	388.68
Collateral			USD	USD	1.000	3620A9PZ8	GNMA GNMI SF 723240 X	13.765890	322	44.29	44.29	44.29
Collateral			USD	USD	1.000	3620A9V32	GNMA GNMI SF 723434 X	14.342670	1,773	254.27	254.27	254.27
Collateral			USD	USD	1.000	3620A9V65	GNMA GNMI SF 723437 X	16.463569	621	102.29	102.29	102.29
Collateral			USD	USD	1.000	3620A9ZH7	GNMA GNMI SF 723544 X	8.732645	4,294	374.96	374.96	374.96
Collateral			USD	USD	1.000	3620AA7D4	GNMA GNMI SF 724592 X	16.568206	15,312	2,536.90	2,536.90	2,536.90
Collateral			USD	USD	1.000	3620AA7M4	GNMA GNMI SF 724600 X	19.709211	10,359	2,041.59	2,041.59	2,041.59
Collateral			USD	USD	1.000	3620AATL2	GNMA GNMI SF 724255 X	11.162838	4,046	451.66	451.66	451.66
Collateral			USD	USD	1.000	3620AAVX3	GNMA GNMI SF 724330 X	32.352750	32	10.48	10.48	10.48
Collateral			USD	USD	1.000	3620AAXJ2	GNMA GNMI SF 724381 X	25.501055	149	37.88	37.88	37.88
Collateral			USD	USD	1.000	3620ADCT7	GNMA GNMI SF 726482 X	30.385358	13,634	4,142.85	4,142.85	4,142.85
Collateral			USD	USD	1.000	3620ADKS0	GNMA GNII SF 726705 C	36.666533	9,207	3,375.82	3,375.82	3,375.82
Collateral			USD	USD	1.000	3620AFPL5	GNMA GNMI SF 728627 X	20.056530	270	54.16	54.16	54.16
Collateral			USD	USD	1.000	3620AJZQ5	GNMA GNMI SF 731651 X	12.874176	1,862	239.76	239.76	239.76
Collateral			USD	USD	1.000	3620AKJ80	GNMA GNMI SF 732087 X	21.380450	270	57.74	57.74	57.74
Collateral			USD	USD	1.000	3620AMEJ7	GNMA GNMI SF 733737 X	27.359189	17,013	4,654.67	4,654.67	4,654.67
Collateral			USD	USD	1.000	3620ANCF5	GNMA GNMI SF 734570 X	55.762525	3,619	2,017.81	2,017.81	2,017.81
Collateral			USD	USD	1.000	3620APW35	GNMA GNMI SF 736066 X	22.431626	1,597	358.27	358.27	358.27
Collateral			USD	USD	1.000	3620APZL2	GNMA GNII SF 736147 C	23.922323	2,973	711.20	711.20	711.20
Collateral			USD	USD	1.000	3620APZS7	GNMA GNII SF 736153 C	31.828167	2,830	900.80	900.80	900.80
Collateral			USD	USD	1.000	3620AQ7E7	GNMA GNMI SF 737193 X	17.559863	380	66.66	66.66	66.66
Collateral			USD	USD	1.000	3620AQJP9	GNMA GNMI SF 736570 X	19.909072	89	17.68	17.68	17.68
Collateral			USD	USD	1.000	3620AQML4	GNMA GNMI SF 736663 X	19.383332	10,397	2,015.27	2,015.27	2,015.27
Collateral			USD	USD	1.000	3620AQMS9	GNMA GNMI SF 736669 X	27.291381	157	42.94	42.94	42.94
Collateral			USD	USD	1.000	3620AR4C2	GNMA GNMI SF 738019 X	20.700516	261	54.03	54.03	54.03
Collateral			USD	USD	1.000	3620AR4Y4	GNMA GNMI SF 738039 X	38.517286	5,401	2,080.32	2,080.32	2,080.32
Collateral			USD	USD	1.000	3620ARC74	GNMA GNMI SF 737294 X	20.586000	81	16.68	16.68	16.68



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Collateral			USD	USD	1.000	3620ARE80	GNMA GNMI SF 737359 X	31.377600	140	43.83	43.83	43.83
Collateral			USD	USD	1.000	3620ARSD4	GNMA GNMI SF 737716 X	28.734993	11,383	3,270.80	3,270.80	3,270.80
Collateral			USD	USD	1.000	3620ARV81	GNMA GNMI SF 737839 X	28.332944	1,485	420.82	420.82	420.82
Collateral			USD	USD	1.000	3620ARV99	GNMA GNMI SF 737840 X	27.050120	4,969	1,344.10	1,344.10	1,344.10
Collateral			USD	USD	1.000	3620ARZF1	GNMA GNMI SF 737942 X	24.855713	405	100.68	100.68	100.68
Collateral			USD	USD	1.000	3620AS6D6	GNMA GNMI SF 738968 X	40.686126	5,401	2,197.46	2,197.46	2,197.46
Collateral			USD	USD	1.000	3620ASBA6	GNMA GNMI SF 738133 X	42.377790	1,350	572.21	572.21	572.21
Collateral			USD	USD	1.000	3620ASBB4	GNMA GNMI SF 738134 X	30.928439	2,363	730.82	730.82	730.82
Collateral			USD	USD	1.000	3620ASZW2	GNMA GNMI SF 738857 X	46.672424	2,884	1,346.05	1,346.05	1,346.05
Collateral			USD	USD	1.000	3620ATDS3	GNMA GNII SF 739113 C	33.583819	5,158	1,732.19	1,732.19	1,732.19
Collateral			USD	USD	1.000	3620AUWP5	GNMA GNMI SF 740554 X	26.546435	68	18.09	18.09	18.09
Collateral			USD	USD	1.000	3620AVE40	GNMA GNMI SF 740955 X	44.513586	2,208	982.91	982.91	982.91
Collateral			USD	USD	1.000	3620AVJK9	GNMA GNMI SF 741066 X	70.741534	2,780	1,966.47	1,966.47	1,966.47
Collateral			USD	USD	1.000	3620AVNP3	GNMA GNMI SF 741198 X	40.283564	276	110.99	110.99	110.99
Collateral			USD	USD	1.000	3620AVQ47	GNMA GNMI SF 741275 X	11.803755	182	21.53	21.53	21.53
Collateral			USD	USD	1.000	3620AWFM7	GNMA GNMI SF 741872 X	37.335667	32	12.10	12.10	12.10
Collateral			USD	USD	1.000	3620AYQG4	GNMA GNMI SF 743955 X	8.503591	311	26.41	26.41	26.41
Collateral			USD	USD	1.000	3620C04P0	GNMA GNMI SF 745230 X	30.546748	2,160	659.93	659.93	659.93
Collateral			USD	USD	1.000	3620C05B0	GNMA GNMI SF 745242 X	26.437031	1,455	384.66	384.66	384.66
Collateral			USD	USD	1.000	3620C0YK8	GNMA GNMI SF 745114 X	11.240335	702	78.92	78.92	78.92
Collateral			USD	USD	1.000	3620C1RN8	GNMA GNMI SF 745793 X	23.401180	441	103.11	103.11	103.11
Collateral			USD	USD	1.000	3620C2GV0	GNMA GNMI SF 746412 X	54.206418	572	310.31	310.31	310.31
Collateral			USD	USD	1.000	3620C4M72	GNMA GNMI SF 748382 X	42.901489	10,276	4,408.75	4,408.75	4,408.75
Collateral			USD	USD	1.000	3620C56T9	GNMA GNMI SF 749782 X	28.304200	81	22.93	22.93	22.93
Collateral			USD	USD	1.000	3620E1EZ3	GNMA GNAR AF 807657 C	25.913084	4,700	1,218.00	1,218.00	1,218.00
Collateral			USD	USD	1.000	36210A4E4	GNMA GNMI SF 486921 X	6.197230	75	4.68	4.68	4.68
Collateral			USD	USD	1.000	36210AAZ0	GNMA GNMI SF 486124 X	0.114485	70	0.08	0.08	0.08
Collateral			USD	USD	1.000	36210AKE6	GNMA GNMI SF 486393 X	4.193081	13,504	566.23	566.23	566.23
Collateral			USD	USD	1.000	36210AKG1	GNMA GNMI SF 486395 X	5.838585	13,504	788.44	788.44	788.44
Collateral			USD	USD	1.000	36210AZP5	GNMA GNMI SF 486850 X	1.651149	127	2.10	2.10	2.10
Collateral			USD	USD	1.000	36210B4E2	GNMA GNMI SF 487821 X	9.003971	20,011	1,801.83	1,801.83	1,801.83
Collateral			USD	USD	1.000	36210B4J1	GNMA GNMI SF 487825 X	13.131970	822	107.94	107.94	107.94
Collateral			USD	USD	1.000	36210BW50	GNMA GNMI SF 487668 X	18.633036	135	25.20	25.20	25.20
Collateral			USD	USD	1.000	36210BXQ3	GNMA GNMI SF 487687 X	15.581240	135	21.04	21.04	21.04
Collateral			USD	USD	1.000	36210GDG6	GNMA GNMI SF 491603 X	0.601269	644	3.87	3.87	3.87
Collateral			USD	USD	1.000	36210GFC3	GNMA GNMI SF 491663 X	0.485584	2,480	12.04	12.04	12.04
Collateral			USD	USD	1.000	36210HLY6	GNMA GNMI SF 492743 X	2.391741	270	6.46	6.46	6.46



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Global Securities Lending
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Collateral			USD	USD	1.000	36210KXC4	GNMA GNMI SF 494875 X	0.722645	82	0.59	0.59	0.59
Collateral			USD	USD	1.000	36210Q2G6	GNMA GNMI SF 499475 X	0.110340	3,083	3.40	3.40	3.40
Collateral			USD	USD	1.000	36210QY89	GNMA GNMI SF 499435 X	0.650910	164	1.07	1.07	1.07
Collateral			USD	USD	1.000	36210RNU0	GNMA GNMI SF 500003 X	1.714151	192	3.29	3.29	3.29
Collateral			USD	USD	1.000	36210TB62	GNMA GNMI SF 501461 X	0.635058	530	3.36	3.36	3.36
Collateral			USD	USD	1.000	36210VEH0	GNMA GNMI SF 503336 X	1.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36210XY43	GNMA GNMI SF 505731 X	1.611702	1,458	23.50	23.50	23.50
Collateral			USD	USD	1.000	36211B2Q6	GNMA GNMI SF 508483 X	0.796692	535	4.26	4.26	4.26
Collateral			USD	USD	1.000	36211BU77	GNMA GNMI SF 508306 X	0.786200	68	0.53	0.53	0.53
Collateral			USD	USD	1.000	36211BUY8	GNMA GNMI SF 508299 X	1.364668	17	0.23	0.23	0.23
Collateral			USD	USD	1.000	36211C3N0	GNMA GNMI SF 509405 X	0.755541	459	3.47	3.47	3.47
Collateral			USD	USD	1.000	36211CHE5	GNMA GNMI SF 508829 X	1.506463	89	1.34	1.34	1.34
Collateral			USD	USD	1.000	36211E4K1	GNMA GNMI SF 511226 X	0.724675	704	5.10	5.10	5.10
Collateral			USD	USD	1.000	36211E5L8	GNMA GNMI SF 511251 X	0.025292	3,775	0.95	0.95	0.95
Collateral			USD	USD	1.000	36211EXJ2	GNMA GNMI SF 511081 X	0.402854	387	1.56	1.56	1.56
Collateral			USD	USD	1.000	36211FMR3	GNMA GNMI SF 511668 X	0.921246	237	2.19	2.19	2.19
Collateral			USD	USD	1.000	36211GJW4	GNMA GNMI SF 512477 X	0.578545	3,127	18.09	18.09	18.09
Collateral			USD	USD	1.000	36211K2S2	GNMA GNMI SF 515685 X	0.223178	2,126	4.75	4.75	4.75
Collateral			USD	USD	1.000	36211K4T8	GNMA GNMI SF 515734 X	0.480169	163	0.78	0.78	0.78
Collateral			USD	USD	1.000	36211KUM4	GNMA GNMI SF 515488 X	2.402531	139	3.33	3.33	3.33
Collateral			USD	USD	1.000	36211KZR8	GNMA GNMI SF 515652 X	3.056230	428	13.07	13.07	13.07
Collateral			USD	USD	1.000	36211LFE7	GNMA GNMI SF 515965 X	34.815843	117	40.64	40.64	40.64
Collateral			USD	USD	1.000	36211NHP6	GNMA GNMI SF 517838 X	0.322796	3,482	11.24	11.24	11.24
Collateral			USD	USD	1.000	36211NPH5	GNMA GNMI SF 518024 X	0.266603	946	2.52	2.52	2.52
Collateral			USD	USD	1.000	36211PBL6	GNMA GNMI SF 518543 X	0.500961	422	2.11	2.11	2.11
Collateral			USD	USD	1.000	36211PCV3	GNMA GNMI SF 518584 X	0.326840	68	0.22	0.22	0.22
Collateral			USD	USD	1.000	36211QXF3	GNMA GNMI SF 520078 X	0.193570	936	1.81	1.81	1.81
Collateral			USD	USD	1.000	36211RKQ1	GNMA GNMI SF 520603 X	0.720154	71	0.51	0.51	0.51
Collateral			USD	USD	1.000	36211RXF1	GNMA GNMI SF 520978 X	0.259291	4,141	10.74	10.74	10.74
Collateral			USD	USD	1.000	36211S5J2	GNMA GNMI SF 522049 X	2.347549	77	1.81	1.81	1.81
Collateral			USD	USD	1.000	36211SCZ8	GNMA GNMI SF 521288 X	9.501588	2,326	221.00	221.00	221.00
Collateral			USD	USD	1.000	36211SQM2	GNMA GNMI SF 521660 X	2.177086	68	1.48	1.48	1.48
Collateral			USD	USD	1.000	36211ST23	GNMA GNMI SF 521769 X	1.283559	349	4.48	4.48	4.48
Collateral			USD	USD	1.000	36211T6W0	GNMA GNMI SF 522985 X	0.548685	337	1.85	1.85	1.85
Collateral			USD	USD	1.000	36211TV44	GNMA GNMI SF 522735 X	0.127550	1,688	2.15	2.15	2.15
Collateral			USD	USD	1.000	36211UHD7	GNMA GNMI SF 523228 X	0.381100	351	1.34	1.34	1.34
Collateral			USD	USD	1.000	36211W5J3	GNMA GNMI SF 525649 X	1.079182	383	4.14	4.14	4.14



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Collateral			USD	USD	1.000	36211XJM9	GNMA GNMI SF 525968 X	1.477442	1,680	24.82	24.82	24.82
Collateral			USD	USD	1.000	36211XKY1	GNMA GNMI SF 526011 X	0.464360	68	0.31	0.31	0.31
Collateral			USD	USD	1.000	36211XLY0	GNMA GNMI SF 526043 X	0.664888	2,020	13.43	13.43	13.43
Collateral			USD	USD	1.000	36212AWC5	GNMA GNMI SF 528143 X	22.892493	405	92.73	92.73	92.73
Collateral			USD	USD	1.000	36212BK36	GNMA GNMI SF 528714 X	0.685461	830	5.69	5.69	5.69
Collateral			USD	USD	1.000	36212CAQ4	GNMA GNMI SF 529315 X	0.293178	514	1.51	1.51	1.51
Collateral			USD	USD	1.000	36212CSY8	GNMA GNMI SF 529835 X	5.406728	305	16.49	16.49	16.49
Collateral			USD	USD	1.000	36212CXH9	GNMA GNMI SF 529980 X	0.419416	176	0.74	0.74	0.74
Collateral			USD	USD	1.000	36212DA66	GNMA GNMI SF 530229 X	0.613966	724	4.44	4.44	4.44
Collateral			USD	USD	1.000	36212DNX3	GNMA GNMI SF 530606 X	1.244725	311	3.87	3.87	3.87
Collateral			USD	USD	1.000	36212EGN1	GNMA GNMI SF 531305 X	0.200042	4,095	8.19	8.19	8.19
Collateral			USD	USD	1.000	36212FA95	GNMA GNMI SF 532032 X	0.817026	69	0.57	0.57	0.57
Collateral			USD	USD	1.000	36212FBX1	GNMA GNMI SF 532054 X	1.123521	271	3.05	3.05	3.05
Collateral			USD	USD	1.000	36212FJF2	GNMA GNMI SF 532262 X	0.474526	3,660	17.37	17.37	17.37
Collateral			USD	USD	1.000	36212FJX3	GNMA GNMI SF 532278 X	0.361678	418	1.51	1.51	1.51
Collateral			USD	USD	1.000	36212HDS6	GNMA GNMI SF 533913 X	0.336103	943	3.17	3.17	3.17
Collateral			USD	USD	1.000	36212JWL6	GNMA GNMI SF 535351 X	0.872372	1,351	11.79	11.79	11.79
Collateral			USD	USD	1.000	36212L5L1	GNMA GNMI SF 537351 X	0.587265	313	1.84	1.84	1.84
Collateral			USD	USD	1.000	36212LQK0	GNMA GNMI SF 536958 X	0.597737	2,701	16.15	16.15	16.15
Collateral			USD	USD	1.000	36212MDQ9	GNMA GNMI SF 537511 X	0.274513	1,904	5.23	5.23	5.23
Collateral			USD	USD	1.000	36212MTL3	GNMA GNMI SF 537955 X	0.102088	2,077	2.12	2.12	2.12
Collateral			USD	USD	1.000	36212P2N1	GNMA GNMI SF 539981 X	0.538099	3,419	18.40	18.40	18.40
Collateral			USD	USD	1.000	36212TV43	GNMA GNMI SF 543435 X	0.094040	68	0.06	0.06	0.06
Collateral			USD	USD	1.000	36212TVF8	GNMA GNMI SF 543414 X	1.234266	198	2.44	2.44	2.44
Collateral			USD	USD	1.000	36212UHC8	GNMA GNMI SF 543927 X	0.906827	321	2.91	2.91	2.91
Collateral			USD	USD	1.000	36212WLB1	GNMA GNMI SF 545822 X	1.288080	68	0.87	0.87	0.87
Collateral			USD	USD	1.000	36213ADL5	GNMA GNMI SF 548307 X	5.725500	135	7.73	7.73	7.73
Collateral			USD	USD	1.000	36213CWQ9	GNMA GNMI SF 550655 X	8.161459	85	6.93	6.93	6.93
Collateral			USD	USD	1.000	36213EPM2	GNMA GNMI SF 552228 X	2.704490	71	1.91	1.91	1.91
Collateral			USD	USD	1.000	36213GPS4	GNMA GNMI SF 554033 X	15.920284	68	10.80	10.80	10.80
Collateral			USD	USD	1.000	36213JPU3	GNMA GNMI SF 555835 X	9.935040	136	13.47	13.47	13.47
Collateral			USD	USD	1.000	36213RKD8	GNMA GNMI SF 561992 X	4.337449	110	4.75	4.75	4.75
Collateral			USD	USD	1.000	36213RXM4	GNMA GNMI SF 562384 X	7.701992	82	6.32	6.32	6.32
Collateral			USD	USD	1.000	36213S6G5	GNMA GNMI SF 563471 X	12.073638	81	9.79	9.79	9.79
Collateral			USD	USD	1.000	36213TVN0	GNMA GNMI SF 564121 X	1.394425	540	7.53	7.53	7.53
Collateral			USD	USD	1.000	36213VG77	GNMA GNMI SF 565522 X	1.350040	68	0.91	0.91	0.91
Collateral			USD	USD	1.000	36213Y5V0	GNMA GNMI SF 568860 X	4.525691	149	6.72	6.72	6.72



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Collateral			USD	USD	1.000	362169UF9	GNMA GNMI SF 186982 X	0.635164	272	1.73	1.73	1.73
Collateral			USD	USD	1.000	36216LAS6	GNMA GNMI SF 167517 X	0.144870	141	0.20	0.20	0.20
Collateral			USD	USD	1.000	36216TNE6	GNMA GNMI SF 174189 X	0.185320	68	0.13	0.13	0.13
Collateral			USD	USD	1.000	36217EL67	GNMA GNMI SF 191249 X	0.040788	648	0.26	0.26	0.26
Collateral			USD	USD	1.000	36218DUM3	GNMA GNMI SF 219388 X	0.083933	41	0.03	0.03	0.03
Collateral			USD	USD	1.000	36218EFT3	GNMA GNMI SF 219878 X	0.002356	122	0.00	0.00	0.00
Collateral			USD	USD	1.000	36218MXJ7	GNMA GNMI SF 226681 X	0.010250	540	0.06	0.06	0.06
Collateral			USD	USD	1.000	362197DK8	GNMA GNMI SF 269306 X	0.097640	68	0.07	0.07	0.07
Collateral			USD	USD	1.000	36219F4F1	GNMA GNMI SF 248422 X	0.040080	135	0.05	0.05	0.05
Collateral			USD	USD	1.000	36219HU68	GNMA GNMI SF 250005 X	0.095120	270	0.26	0.26	0.26
Collateral			USD	USD	1.000	3622095K0	GNMA GNMI SF 301550 X	0.195938	89,981	176.31	176.31	176.31
Collateral			USD	USD	1.000	36220UJE2	GNMA GNMI SF 288361 X	0.115768	257	0.30	0.30	0.30
Collateral			USD	USD	1.000	36223NYC2	GNMA GNMI SF 313107 X	0.478278	311	1.49	1.49	1.49
Collateral			USD	USD	1.000	36223QY43	GNMA GNMI SF 314931 X	0.382387	2,646	10.12	10.12	10.12
Collateral			USD	USD	1.000	36224JGZ9	GNMA GNMI SF 329716 X	0.299398	284	0.85	0.85	0.85
Collateral			USD	USD	1.000	36224UGK7	GNMA GNMI SF 338702 X	1.264420	135	1.71	1.71	1.71
Collateral			USD	USD	1.000	36225A2J8	GNMA GNMI SP 780777 X	0.730223	1,080	7.89	7.89	7.89
Collateral			USD	USD	1.000	36225ABQ2	GNMA GNMI SP 780047 X	0.006000	5,131	0.31	0.31	0.31
Collateral			USD	USD	1.000	36225AGC8	GNMA GNMI SP 780195 X	0.476895	154	0.73	0.73	0.73
Collateral			USD	USD	1.000	36225ANN6	GNMA GNMI SP 780397 X	0.440160	545	2.40	2.40	2.40
Collateral			USD	USD	1.000	36225ARA0	GNMA GNMI SP 780481 X	0.701400	68	0.47	0.47	0.47
Collateral			USD	USD	1.000	36225AX21	GNMA GNII SP 780697 C	0.081146	851	0.69	0.69	0.69
Collateral			USD	USD	1.000	36225B6N3	GNMA GNMI SP 781777 X	8.897856	770	68.48	68.48	68.48
Collateral			USD	USD	1.000	36225BCN6	GNMA GNMI SP 780977 X	0.672716	1,229	8.27	8.27	8.27
Collateral			USD	USD	1.000	36225BGW2	GNMA GNMI SP 781113 X	0.974953	810	7.90	7.90	7.90
Collateral			USD	USD	1.000	36225BHJ0	GNMA GNMI SP 781133 X	1.165126	513	5.98	5.98	5.98
Collateral			USD	USD	1.000	36225BJ82	GNMA GNMI SP 781187 X	0.565440	68	0.38	0.38	0.38
Collateral			USD	USD	1.000	36225BJB5	GNMA GNMI SP 781158 X	0.477509	1,170	5.59	5.59	5.59
Collateral			USD	USD	1.000	36225BJC3	GNMA GNMI SP 781159 X	0.563255	392	2.21	2.21	2.21
Collateral			USD	USD	1.000	36225BJG4	GNMA GNMI SP 781163 X	0.364146	631	2.30	2.30	2.30
Collateral			USD	USD	1.000	36225BLM8	GNMA GNMI SP 781232 X	1.752624	1,377	24.14	24.14	24.14
Collateral			USD	USD	1.000	36225BM21	GNMA GNMI SP 781277 X	1.231878	200	2.46	2.46	2.46
Collateral			USD	USD	1.000	36225BPZ5	GNMA GNMI SP 781340 X	1.062923	1,275	13.55	13.55	13.55
Collateral			USD	USD	1.000	36225BSA7	GNMA GNMI SP 781413 X	1.458025	271	3.95	3.95	3.95
Collateral			USD	USD	1.000	36225BSS8	GNMA GNMI SP 781429 X	1.156875	108	1.25	1.25	1.25
Collateral			USD	USD	1.000	36225BTB4	GNMA GNMI SP 781446 X	1.334879	357	4.76	4.76	4.76
Collateral			USD	USD	1.000	36225BUV8	GNMA GNMI SP 781496 X	1.352542	310	4.20	4.20	4.20



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Collateral			USD	USD	1.000	3622A2AJ1	GNMA GNMI SP 783609 X	29.819824	355	105.81	105.81	105.81
Collateral			USD	USD	1.000	3622A2AK8	GNMA GNMI SP 783610 X	28.211874	513	144.75	144.75	144.75
Collateral			USD	USD	1.000	3622A2BQ4	GNMA GNMI SP 783647 X	39.098104	1,807	706.69	706.69	706.69
Collateral			USD	USD	1.000	3622A2D58	GNMA GNMI SP 783724 X	30.781910	1,727	531.66	531.66	531.66
Collateral			USD	USD	1.000	3622A2EV0	GNMA GNMI SP 783748 X	57.633822	1,451	836.53	836.53	836.53
Collateral			USD	USD	1.000	3622A2KK7	GNMA GNII SP 783898 M	57.445891	2,285	1,312.75	1,312.75	1,312.75
Collateral			USD	USD	1.000	3622A2QY1	GNMA GNMI SP 784071 X	88.219690	210	185.56	185.56	185.56
Collateral			USD	USD	1.000	3622A2TE2	GNMA GNMI SP 784149 X	97.957983	102	99.48	99.48	99.48
Collateral			USD	USD	1.000	36230LHY8	GNMA GNMI SF 752047 X	36.593067	243	88.94	88.94	88.94
Collateral			USD	USD	1.000	36230MA56	GNMA GNII SF 752728 C	32.862691	4,086	1,342.74	1,342.74	1,342.74
Collateral			USD	USD	1.000	36230NZ73	GNMA GNII SF 754366 C	33.215520	270	89.70	89.70	89.70
Collateral			USD	USD	1.000	36230NZR9	GNMA GNMI SF 754352 X	35.652479	707	252.20	252.20	252.20
Collateral			USD	USD	1.000	36230TF64	GNMA GNMI SF 758289 X	10.282857	19	1.94	1.94	1.94
Collateral			USD	USD	1.000	36241KA73	GNMA GNMI SP 781830 X	9.353824	230	21.47	21.47	21.47
Collateral			USD	USD	1.000	36241KED6	GNMA GNMI SP 781932 X	9.540600	37,807	3,607.02	3,607.02	3,607.02
Collateral			USD	USD	1.000	36241KGU6	GNMA GNMI SP 782011 X	13.361200	54	7.22	7.22	7.22
Collateral			USD	USD	1.000	36241KKB3	GNMA GNMI SP 782090 X	8.026780	135	10.84	10.84	10.84
Collateral			USD	USD	1.000	36241KLL0	GNMA GNMI SP 782131 X	7.078640	1,718	121.61	121.61	121.61
Collateral			USD	USD	1.000	36241KQ27	GNMA GNMI SP 782273 X	8.512558	749	63.76	63.76	63.76
Collateral			USD	USD	1.000	36241KT40	GNMA GNMI SP 782371 X	8.918862	415	36.99	36.99	36.99
Collateral			USD	USD	1.000	36241KTF5	GNMA GNMI SP 782350 X	4.447265	258	11.48	11.48	11.48
Collateral			USD	USD	1.000	36241KUL0	GNMA GNMI SP 782387 X	9.013728	5,874	529.43	529.43	529.43
Collateral			USD	USD	1.000	36241KYZ5	GNMA GNMI SP 782528 X	10.010440	544	54.43	54.43	54.43
Collateral			USD	USD	1.000	36241KZ27	GNMA GNMI SP 782561 X	5.227304	1,255	65.60	65.60	65.60
Collateral			USD	USD	1.000	36241LCB0	GNMA GNMI SP 782766 X	8.432584	287	24.19	24.19	24.19
Collateral			USD	USD	1.000	36241LCM6	GNMA GNMI SP 782776 X	11.019877	1,444	159.10	159.10	159.10
Collateral			USD	USD	1.000	36241LDG8	GNMA GNMI SP 782803 X	6.728101	86	5.81	5.81	5.81
Collateral			USD	USD	1.000	36241LED4	GNMA GNMI SP 782832 X	10.463458	93	9.76	9.76	9.76
Collateral			USD	USD	1.000	36241LH33	GNMA GNII SP 782950 C	13.688089	762	104.24	104.24	104.24
Collateral			USD	USD	1.000	36241LHK5	GNMA GNMI SP 782934 X	15.086475	844	127.37	127.37	127.37
Collateral			USD	USD	1.000	36241LJB3	GNMA GNMI SP 782958 X	15.628772	2,174	339.77	339.77	339.77
Collateral			USD	USD	1.000	36241LKA3	GNMA GNMI SP 782989 X	27.450264	621	170.41	170.41	170.41
Collateral			USD	USD	1.000	36241L NK8	GNMA GNMI SP 783094 X	29.754163	1,620	482.11	482.11	482.11
Collateral			USD	USD	1.000	36241LNZ5	GNMA GNMI SP 783108 X	13.937109	72	10.05	10.05	10.05
Collateral			USD	USD	1.000	36241LQ82	GNMA GNMI SP 783179 X	11.308109	580	65.63	65.63	65.63
Collateral			USD	USD	1.000	36241LRX6	GNMA GNMI SP 783202 X	27.266369	415	113.06	113.06	113.06
Collateral			USD	USD	1.000	36241LTM8	GNMA GNII JP 783256 M	22.760078	243	55.32	55.32	55.32



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Collateral			USD	USD	1.000	36241LTT3	GNMA GNMI SP 783262 X	22.546651	1,074	242.14	242.14	242.14
Collateral			USD	USD	1.000	36241LUN4	GNMA GNMI SP 783289 X	23.869770	540	128.92	128.92	128.92
Collateral			USD	USD	1.000	36241LX84	GNMA GNMI SP 783403 X	42.875175	108	46.31	46.31	46.31
Collateral			USD	USD	1.000	36241LXU5	GNMA GNMI SP 783391 X	17.715024	452	80.01	80.01	80.01
Collateral			USD	USD	1.000	36290QSS5	GNMA GNMI SF 614429 X	11.514001	81	9.38	9.38	9.38
Collateral			USD	USD	1.000	36290QUC7	GNMA GNMI SF 614479 X	9.142609	81	7.38	7.38	7.38
Collateral			USD	USD	1.000	36290QW27	GNMA GNMI SF 614565 X	5.968453	203	12.09	12.09	12.09
Collateral			USD	USD	1.000	36290R5P4	GNMA GNMI SF 615654 X	11.089500	175	19.38	19.38	19.38
Collateral			USD	USD	1.000	36290RQM8	GNMA GNMI SF 615260 X	4.404776	1,099	48.40	48.40	48.40
Collateral			USD	USD	1.000	36290RZ48	GNMA GNMI SF 615563 X	2.314825	4,051	93.77	93.77	93.77
Collateral			USD	USD	1.000	36290SHX2	GNMA GNMI SF 615946 X	6.671210	75	5.02	5.02	5.02
Collateral			USD	USD	1.000	36290SKZ3	GNMA GNMI SF 616012 X	9.094720	96	8.74	8.74	8.74
Collateral			USD	USD	1.000	36290SM81	GNMA GNMI SF 616083 X	7.726273	149	11.48	11.48	11.48
Collateral			USD	USD	1.000	36290TM55	GNMA GNMI SF 616980 X	6.063032	48	2.89	2.89	2.89
Collateral			USD	USD	1.000	36290TMW6	GNMA GNMI SF 616973 X	6.116420	135	8.26	8.26	8.26
Collateral			USD	USD	1.000	36290TMY2	GNMA GNMI SF 616975 X	17.257556	49	8.39	8.39	8.39
Collateral			USD	USD	1.000	36290UAH9	GNMA GNMI SF 617508 X	39.324093	3,925	1,543.58	1,543.58	1,543.58
Collateral			USD	USD	1.000	36290UQW9	GNMA GNMI SF 617969 X	13.982720	589	82.32	82.32	82.32
Collateral			USD	USD	1.000	36290VPY4	GNMA GNMI SF 618839 X	7.507239	101	7.60	7.60	7.60
Collateral			USD	USD	1.000	36290XCF5	GNMA GNMI SF 620270 X	7.426875	1,621	120.38	120.38	120.38
Collateral			USD	USD	1.000	36290XJP6	GNMA GNMI SF 620470 X	2.370675	1,080	25.61	25.61	25.61
Collateral			USD	USD	1.000	36290YTP3	GNMA GNMI SF 621658 X	18.886632	51	9.69	9.69	9.69
Collateral			USD	USD	1.000	36290YWT1	GNMA GNMI SF 621758 X	7.233640	135	9.77	9.77	9.77
Collateral			USD	USD	1.000	36291AEM7	GNMA GNMI SF 622140 X	10.990515	184	20.18	20.18	20.18
Collateral			USD	USD	1.000	36291AL80	GNMA GNMI SF 622351 X	6.611840	135	8.93	8.93	8.93
Collateral			USD	USD	1.000	36291BDU8	GNMA GNMI SF 623015 X	7.021429	95	6.64	6.64	6.64
Collateral			USD	USD	1.000	36291D6T5	GNMA GNMI SF 625582 X	7.306110	227	16.55	16.55	16.55
Collateral			USD	USD	1.000	36291EB34	GNMA GNMI SF 625658 X	4.729940	540	25.55	25.55	25.55
Collateral			USD	USD	1.000	36291ENA5	GNMA GNMI SF 625985 X	3.522410	105	3.71	3.71	3.71
Collateral			USD	USD	1.000	36291FXN3	GNMA GNMI SF 627185 X	6.050830	68	4.09	4.09	4.09
Collateral			USD	USD	1.000	36291L3N3	GNMA GNMI SF 631805 X	19.229329	3,386	651.15	651.15	651.15
Collateral			USD	USD	1.000	36291MK51	GNMA GNMI SF 632216 X	15.128531	68	10.23	10.23	10.23
Collateral			USD	USD	1.000	36291NZR5	GNMA GNMI SF 633552 X	10.139000	68	6.85	6.85	6.85
Collateral			USD	USD	1.000	36291PX43	GNMA GNMI SF 634399 X	8.878236	346	30.68	30.68	30.68
Collateral			USD	USD	1.000	36291YX77	GNMA GNMI SF 642502 X	17.472882	68	11.80	11.80	11.80
Collateral			USD	USD	1.000	36292BGZ3	GNMA GNMI SF 643816 X	19.045912	86	16.42	16.42	16.42
Collateral			USD	USD	1.000	36292C5V2	GNMA GNMI SF 645360 X	10.384394	473	49.08	49.08	49.08



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Collateral			USD	USD	1.000	36292CDQ4	GNMA GNMI SF 644611 X	6.869022	344	23.65	23.65	23.65
Collateral			USD	USD	1.000	36292CMK7	GNMA GNMI SF 644862 X	5.444484	4,000	217.79	217.79	217.79
Collateral			USD	USD	1.000	36292DK92	GNMA GNMI SF 645720 X	8.106351	585	47.38	47.38	47.38
Collateral			USD	USD	1.000	36292GKV6	GNMA GNMI SF 648408 X	9.777714	112	10.95	10.95	10.95
Collateral			USD	USD	1.000	36292HRM7	GNMA GNMI SF 649492 X	8.099287	272	22.01	22.01	22.01
Collateral			USD	USD	1.000	36292J2S7	GNMA GNMI SF 650685 X	11.125320	68	7.51	7.51	7.51
Collateral			USD	USD	1.000	36292J3S6	GNMA GNMI SF 650709 X	11.295477	68	7.74	7.74	7.74
Collateral			USD	USD	1.000	36292JTK5	GNMA GNMI SF 650454 X	8.470571	95	8.01	8.01	8.01
Collateral			USD	USD	1.000	36292LDU5	GNMA GNMI SF 651815 X	6.782194	358	24.31	24.31	24.31
Collateral			USD	USD	1.000	36294PY56	GNMA GNMI SF 656032 X	5.281800	68	3.57	3.57	3.57
Collateral			USD	USD	1.000	36294PZ48	GNMA GNMI SF 656063 X	8.375320	203	16.96	16.96	16.96
Collateral			USD	USD	1.000	36294Q4H1	GNMA GNMI SF 657024 X	3.526736	3,355	118.32	118.32	118.32
Collateral			USD	USD	1.000	36294RC80	GNMA GNMI SF 657195 X	12.739111	731	93.15	93.15	93.15
Collateral			USD	USD	1.000	36294SG27	GNMA GNMI SF 658217 X	3.960703	496	19.65	19.65	19.65
Collateral			USD	USD	1.000	36294STQ0	GNMA GNMI SF 658559 X	3.441471	46	1.58	1.58	1.58
Collateral			USD	USD	1.000	36294T2B0	GNMA GNMI SF 659670 X	6.858311	1,230	84.34	84.34	84.34
Collateral			USD	USD	1.000	36294TYP4	GNMA GNMI SF 659618 X	34.632400	27	9.35	9.35	9.35
Collateral			USD	USD	1.000	36294W5B0	GNMA GNMI SF 662442 X	5.227230	610	31.91	31.91	31.91
Collateral			USD	USD	1.000	36294WYJ1	GNMA GNMI SF 662313 X	3.743396	4,248	159.01	159.01	159.01
Collateral			USD	USD	1.000	36294XDB9	GNMA GNMI SF 662598 X	7.903596	154	12.17	12.17	12.17
Collateral			USD	USD	1.000	36294XV37	GNMA GNMI SF 663134 X	6.915866	1,493	103.29	103.29	103.29
Collateral			USD	USD	1.000	36294YPG3	GNMA GNMI SF 663823 X	5.898508	81	4.78	4.78	4.78
Collateral			USD	USD	1.000	36294YQK3	GNMA GNMI SF 663858 X	7.643320	225	17.21	17.21	17.21
Collateral			USD	USD	1.000	36295AH57	GNMA GNMI SF 664552 X	24.303240	270	65.63	65.63	65.63
Collateral			USD	USD	1.000	36295E5D5	GNMA GNMI SF 668744 X	13.882683	162	22.49	22.49	22.49
Collateral			USD	USD	1.000	36295FJM7	GNMA GNMI SF 669068 X	7.424083	1,276	94.70	94.70	94.70
Collateral			USD	USD	1.000	36295HBD1	GNMA GNMI SF 670636 X	23.875672	377	89.90	89.90	89.90
Collateral			USD	USD	1.000	36295KAQ6	GNMA GNMI SF 672415 X	4.013463	1,217	48.86	48.86	48.86
Collateral			USD	USD	1.000	36295KGC1	GNMA GNMI SF 672595 X	14.380960	273	39.22	39.22	39.22
Collateral			USD	USD	1.000	36295L3X7	GNMA GNMI SF 674114 X	8.521057	318	27.11	27.11	27.11
Collateral			USD	USD	1.000	36295MZH5	GNMA GNMI SF 674944 X	7.516160	203	15.22	15.22	15.22
Collateral			USD	USD	1.000	36295N4K0	GNMA GNMI SF 675926 X	10.132940	272	27.53	27.53	27.53
Collateral			USD	USD	1.000	36295NAW7	GNMA GNMI SF 675121 X	4.737460	270	12.79	12.79	12.79
Collateral			USD	USD	1.000	36295NC62	GNMA GNMI SF 675193 X	3.170774	931	29.51	29.51	29.51
Collateral			USD	USD	1.000	36295NM87	GNMA GNMI SF 675483 X	6.476403	2,963	191.92	191.92	191.92
Collateral			USD	USD	1.000	36295NN60	GNMA GNMI SF 675513 X	2.615466	721	18.87	18.87	18.87
Collateral			USD	USD	1.000	36295NR90	GNMA GNMI SF 675612 X	4.325138	176	7.59	7.59	7.59



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Collateral			USD	USD	1.000	36295NYP6	GNMA GNMI SF 675818 X	10.731160	68	7.24	7.24	7.24
Collateral			USD	USD	1.000	36295P3E0	GNMA GNMI SF 676797 X	3.271516	7,865	257.32	257.32	257.32
Collateral			USD	USD	1.000	36295QA42	GNMA GNMI SF 676927 X	5.277637	1,431	75.53	75.53	75.53
Collateral			USD	USD	1.000	36295QC�8	GNMA GNMI SF 676977 X	5.037242	12,329	621.02	621.02	621.02
Collateral			USD	USD	1.000	36295QGJ3	GNMA GNMI SF 677101 X	4.169141	371	15.47	15.47	15.47
Collateral			USD	USD	1.000	36295QGL8	GNMA GNMI SF 677103 X	1.635411	3,909	63.93	63.93	63.93
Collateral			USD	USD	1.000	36295QHL7	GNMA GNMI SF 677135 X	15.514693	349	54.12	54.12	54.12
Collateral			USD	USD	1.000	36295QJV3	GNMA GNMI SF 677176 X	3.280558	1,958	64.24	64.24	64.24
Collateral			USD	USD	1.000	36295QNH9	GNMA GNMI SF 677292 X	20.090107	2,533	508.81	508.81	508.81
Collateral			USD	USD	1.000	36295QX70	GNMA GNMI SF 677602 X	4.772793	1,242	59.29	59.29	59.29
Collateral			USD	USD	1.000	36295WJ73	GNMA GNMI SF 682586 X	8.082172	967	78.17	78.17	78.17
Collateral			USD	USD	1.000	36295XE27	GNMA GNMI SF 683353 X	5.940250	270	16.04	16.04	16.04
Collateral			USD	USD	1.000	36295XZX6	GNMA GNMI SF 683958 X	5.276241	538	28.36	28.36	28.36
Collateral			USD	USD	1.000	36295YTJ2	GNMA GNMI SF 684653 X	8.937251	743	66.37	66.37	66.37
Collateral			USD	USD	1.000	36295YTV5	GNMA GNMI SF 684664 X	6.949872	1,651	114.74	114.74	114.74
Collateral			USD	USD	1.000	36295YUT8	GNMA GNMI SF 684694 X	3.089721	1,361	42.05	42.05	42.05
Collateral			USD	USD	1.000	36296A6T6	GNMA GNMI SF 685882 X	4.892781	6,233	304.96	304.96	304.96
Collateral			USD	USD	1.000	36296AYE8	GNMA GNMI SF 685709 X	7.275015	2,703	196.68	196.68	196.68
Collateral			USD	USD	1.000	36296BAZ5	GNMA GNMI SF 685924 X	3.941654	1,601	63.10	63.10	63.10
Collateral			USD	USD	1.000	36296BB76	GNMA GNMI SF 685962 X	2.576606	2,170	55.91	55.91	55.91
Collateral			USD	USD	1.000	36296DEH7	GNMA GNMI SF 687836 X	4.842549	413	20.01	20.01	20.01
Collateral			USD	USD	1.000	36296DK23	GNMA GNMI SF 688013 X	6.511095	1,531	99.70	99.70	99.70
Collateral			USD	USD	1.000	36296DLE6	GNMA GNMI SF 688025 X	4.370100	108	4.72	4.72	4.72
Collateral			USD	USD	1.000	36296DP44	GNMA GNMI SF 688143 X	5.034441	274	13.78	13.78	13.78
Collateral			USD	USD	1.000	36296DXP8	GNMA GNMI SF 688386 X	3.206335	246	7.88	7.88	7.88
Collateral			USD	USD	1.000	36296DY77	GNMA GNMI SF 688434 X	22.209541	1,170	259.75	259.75	259.75
Collateral			USD	USD	1.000	36296E3X2	GNMA GNMI SF 689414 X	10.509268	450	47.31	47.31	47.31
Collateral			USD	USD	1.000	36296G3G4	GNMA GNMI SF 691199 X	4.664678	194	9.06	9.06	9.06
Collateral			USD	USD	1.000	36296GQE4	GNMA GNMI SF 690853 X	2.605065	419	10.90	10.90	10.90
Collateral			USD	USD	1.000	36296H4J5	GNMA GNMI BD 692125 X	4.405976	16,277	717.17	717.17	717.17
Collateral			USD	USD	1.000	36296JJR7	GNMA GNMI SF 692472 X	14.633000	1,147	167.78	167.78	167.78
Collateral			USD	USD	1.000	36296JSX4	GNMA GNMI SF 692734 X	21.819901	287	62.53	62.53	62.53
Collateral			USD	USD	1.000	36296KSD5	GNMA GNMI SF 693616 X	5.723773	1,739	99.52	99.52	99.52
Collateral			USD	USD	1.000	36296NWR3	GNMA GNMI SF 696456 X	4.836130	270	13.06	13.06	13.06
Collateral			USD	USD	1.000	36296NWS1	GNMA GNMI SF 696457 X	1.141254	1,421	16.22	16.22	16.22
Collateral			USD	USD	1.000	36296NXB7	GNMA GNMI SF 696474 X	2.588682	1,214	31.41	31.41	31.41
Collateral			USD	USD	1.000	36296NYZ3	GNMA GNMI SF 696528 X	4.143440	68	2.80	2.80	2.80



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Collateral			USD	USD	1.000	36296QBVO	GNMA GNMI SF 697652 X	1.632275	523	8.54	8.54	8.54
Collateral			USD	USD	1.000	36296QH69	GNMA GNMI SF 697853 X	1.493345	1,812	27.06	27.06	27.06
Collateral			USD	USD	1.000	36296QH85	GNMA GNMI SF 697855 X	7.763260	76	5.90	5.90	5.90
Collateral			USD	USD	1.000	36296QN54	GNMA GNMI SF 698012 X	6.047801	3,680	222.54	222.54	222.54
Collateral			USD	USD	1.000	36296QPM5	GNMA GNMI SF 698028 X	1.519644	17,955	272.85	272.85	272.85
Collateral			USD	USD	1.000	36296QRE1	GNMA GNMI SF 698085 X	12.247100	189	23.15	23.15	23.15
Collateral			USD	USD	1.000	36296QRV3	GNMA GNMI SF 698100 X	6.437661	402	25.86	25.86	25.86
Collateral			USD	USD	1.000	36296QV55	GNMA GNMI SF 698236 X	11.597871	852	98.87	98.87	98.87
Collateral			USD	USD	1.000	36296TAZ6	GNMA GNMI SF 700324 X	1.498632	675	10.12	10.12	10.12
Collateral			USD	USD	1.000	36296TPZ0	GNMA GNMI SF 700740 X	4.597359	27,005	1,241.52	1,241.52	1,241.52
Collateral			USD	USD	1.000	36296TQR7	GNMA GNMI SF 700764 X	3.675711	676	24.83	24.83	24.83
Collateral			USD	USD	1.000	36296TQV8	GNMA GNMI SF 700768 X	2.234589	2,108	47.11	47.11	47.11
Collateral			USD	USD	1.000	36296TUP6	GNMA GNMI SF 700890 X	6.657660	403	26.81	26.81	26.81
Collateral			USD	USD	1.000	36296TVQ3	GNMA GNMI SF 700923 X	5.237158	56	2.95	2.95	2.95
Collateral			USD	USD	1.000	36296UEV8	GNMA GNMI SF 701348 X	3.214526	2,260	72.63	72.63	72.63
Collateral			USD	USD	1.000	36296UVG2	GNMA GNMI SF 701815 X	18.528767	81	15.01	15.01	15.01
Collateral			USD	USD	1.000	36296VP85	GNMA GNMI SF 702547 X	3.045225	6,256	190.50	190.50	190.50
Collateral			USD	USD	1.000	36296VZC5	GNMA GNMI SF 702839 X	35.124461	85	29.72	29.72	29.72
Collateral			USD	USD	1.000	36296XJ62	GNMA GNMI SF 704185 X	2.601809	354	9.20	9.20	9.20
Collateral			USD	USD	1.000	36296XJU9	GNMA GNMI SF 704175 X	6.674800	27	1.80	1.80	1.80
Collateral			USD	USD	1.000	36296XS88	GNMA GNMI SF 704443 X	26.342481	186	48.91	48.91	48.91
Collateral			USD	USD	1.000	36296XX33	GNMA GNMI SF 704598 X	10.031139	921	92.41	92.41	92.41
Collateral			USD	USD	1.000	36296YTY8	GNMA GNMI SF 705367 X	8.571448	668	57.24	57.24	57.24
Collateral			USD	USD	1.000	36297AKJ1	GNMA GNMI SF 705997 X	5.754986	1,855	106.77	106.77	106.77
Collateral			USD	USD	1.000	36297AKQ5	GNMA GNMI SF 706003 X	3.320152	2,237	74.27	74.27	74.27
Collateral			USD	USD	1.000	36297CPT0	GNMA GNMI SF 707934 X	28.423600	68	19.19	19.19	19.19
Collateral			USD	USD	1.000	36297CWF2	GNMA GNMI SF 708146 X	8.855705	332	29.42	29.42	29.42
Collateral			USD	USD	1.000	36297DSY4	GNMA GNMI SF 708935 X	9.317240	68	6.29	6.29	6.29
Collateral			USD	USD	1.000	36297FSB9	GNMA GNMI SF 710714 X	22.193566	8,211	1,822.39	1,822.39	1,822.39
Collateral			USD	USD	1.000	36297GRT9	GNMA GNMI SF 711598 X	75.059765	2,701	2,026.99	2,026.99	2,026.99
Collateral			USD	USD	1.000	36297GXE5	GNMA GNMI SF 711777 X	81.156000	2,817	2,285.91	2,285.91	2,285.91
Collateral			USD	USD	1.000	36297KQP9	GNMA GNMI SF 714262 X	19.916042	406	80.89	80.89	80.89

Collateral Total For Merrill Lynch, Pierce, Fenner & Smith Inc.**22,675,452****7,215,318.39****7,215,318.39****7,215,318.39****Total Collateral for Broker Merrill Lynch, Pierce, Fenner &****104.05%**



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Morgan Stanley & Co. LLC (U.S. Government Debt (Bilateral))												
Loan	484898	62589751	USD	USD	1.000	929740108	WABTEC CORP/DE	83.540000	6,174	515,775.96	515,775.96	515,775.96
Loan	484898	62955409	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	72.740000	1,101	80,086.74	80,086.74	80,086.74
Loan	484898	63008018	USD	USD	1.000	89469A104	TREEHOUSE FOODS INC	72.740000	42	3,055.08	3,055.08	3,055.08
Loan	484898	630513576	USD	USD	1.000	929740108	WABTEC CORP/DE	83.540000	286	23,892.44	23,892.44	23,892.44
Loan Total For Morgan Stanley & Co. LLC									7,603	622,810.22	622,810.22	622,810.22
Collateral			USD	USD	1.000	US9128282F67	UNITED STATES TREASURY NOTE	96.822905	113,360	109,758.00	109,758.00	109,758.00
Collateral			USD	USD	1.000	US912828F965	UNITED STATES TREASURY NOTE	100.444492	70,056	70,367.81	70,367.81	70,367.81
Collateral			USD	USD	1.000	US912828G385	UNITED STATES TREASURY NOTE	99.314696	109,797	109,044.85	109,044.85	109,044.85
Collateral			USD	USD	1.000	US912828J504	UNITED STATES TREASURY NOTE	99.904599	18,019	18,001.48	18,001.48	18,001.48
Collateral			USD	USD	1.000	US912828K742	UNITED STATES TREASURY NOTE	97.248566	1,015	986.82	986.82	986.82
Collateral			USD	USD	1.000	US912828L658	UNITED STATES TREASURY NOTE	99.089750	10,092	10,000.61	10,000.61	10,000.61
Collateral			USD	USD	1.000	US912828MP29	UNITED STATES TREASURY NOTE	107.712525	70,989	76,464.38	76,464.38	76,464.38
Collateral			USD	USD	1.000	US912828Q293	UNITED STATES TREASURY NOTE	96.172000	2,654	2,552.43	2,552.43	2,552.43
Collateral			USD	USD	1.000	US912828R697	UNITED STATES TREASURY NOTE	96.450668	11,695	11,279.67	11,279.67	11,279.67
Collateral			USD	USD	1.000	US912828SQ48	US TREASURY INFLATION INDEXED	106.643399	64,960	69,275.86	69,275.86	69,275.86
Collateral			USD	USD	1.000	US912828TE09	US TREASURY INFLATION INDEXED	105.133765	91,775	96,486.78	96,486.78	96,486.78
Collateral			USD	USD	1.000	US912828WJ58	UNITED STATES TREASURY NOTE	101.494773	60,621	61,527.15	61,527.15	61,527.15
Collateral Total For Morgan Stanley & Co. LLC									625,034	635,745.84	635,745.84	635,745.84
Morgan Stanley & Co. LLC (U.S. Government Mortgages (TriParty))												
Loan	484989	63655135	USD	USD	1.000	912828S35	UNITED STATES TREASURY NOTE	95.386764	5,280,000	5,036,421.12	5,036,421.12	5,036,421.12
Loan Total For Morgan Stanley & Co. LLC									5,280,000	5,036,421.12	5,036,421.12	5,036,421.12
Collateral			USD	USD	1.000	31283HVG7	FMAC 05.000 FGPC G01515 G	5.506224	276	15.20	15.20	15.20
Collateral			USD	USD	1.000	31283K6K9	FMAC 04.000 FGPC G11774 G	4.119159	1,916	78.90	78.90	78.90
Collateral			USD	USD	1.000	3128CD3J1	FMAC 06.000 FGPC P58001 G	11.635012	71,415	8,309.18	8,309.18	8,309.18
Collateral			USD	USD	1.000	3132HHBJ0	FMAC 03.000 FGPC U71041 G	97.526434	4,618	4,503.50	4,503.50	4,503.50
Collateral			USD	USD	1.000	3132KE6E0	FMAC 02.500 FGPC V60869 G	84.918899	2,583	2,193.60	2,193.60	2,193.60
Collateral			USD	USD	1.000	3132KFQU9	FMAC 02.500 FGPC V61367 G	98.624257	4,440	4,378.49	4,378.49	4,378.49
Collateral			USD	USD	1.000	3138LFAN8	FNMA FNAR XX.XXX HYN2712	95.834652	14,882	14,262.34	14,262.34	14,262.34
Collateral			USD	USD	1.000	3138WPWG5	FNMA FNMS 02.500 CLAT2446	73.929206	1,121	828.54	828.54	828.54
Collateral			USD	USD	1.000	3140FPVLO	FNMA FNMS 03.000 CKBE4218	98.606567	28,563	28,165.45	28,165.45	28,165.45
Collateral			USD	USD	1.000	912796KY4	USTR BILL 05/11/17	99.783700	22,936	22,886.55	22,886.55	22,886.55
Collateral			USD	USD	1.000	912796LE7	USTR BILL 06/15/17	99.717000	40,790	40,675.03	40,675.03	40,675.03
Collateral			USD	USD	1.000	912810EC8	USTR 8 7/8 BOND 19	119.491508	269,736	322,311.88	322,311.88	322,311.88



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Collateral			USD	USD	1.000	912810QK7	USTR 3 7/8 BOND 40	115.657595	762,372	881,740.70	881,740.70	881,740.70
Collateral			USD	USD	1.000	912810QW1	USTR 3 BOND 42	98.951028	46,472	45,984.94	45,984.94	45,984.94
Collateral			USD	USD	1.000	912810RM2	USTR 3 BOND 45	98.451028	257,810	253,816.89	253,816.89	253,816.89
Collateral			USD	USD	1.000	912810RQ3	USTR 2 1/2 BOND 46	89.258807	40,432	36,089.50	36,089.50	36,089.50
Collateral			USD	USD	1.000	912828A34	USTR 1 1/4 NOTE AF 18	100.181122	40,716	40,790.24	40,790.24	40,790.24
Collateral			USD	USD	1.000	912828A83	USTR 2 3/8 NOTE T 20	103.493546	62,077	64,245.57	64,245.57	64,245.57
Collateral			USD	USD	1.000	912828D49	USTR 0 7/8 NOTE AQ 17	100.419547	28,568	28,688.07	28,688.07	28,688.07
Collateral			USD	USD	1.000	912828J92	USTR 0 1/2 NOTE AY 17	100.125000	61,280	61,356.41	61,356.41	61,356.41
Collateral			USD	USD	1.000	912828KD1	USTR 2 3/4 NOTE B 19	104.117577	59,531	61,981.93	61,981.93	61,981.93
Collateral			USD	USD	1.000	912828KQ2	USTR 3 1/8 NOTE C 19	104.591567	105,091	109,916.26	109,916.26	109,916.26
Collateral			USD	USD	1.000	912828L99	USTR 1 3/8 NOTE AE 20	98.852901	24,753	24,469.16	24,469.16	24,469.16
Collateral			USD	USD	1.000	912828LY4	USTR 3 3/8 NOTE F 19	105.821544	26,561	28,107.57	28,107.57	28,107.57
Collateral			USD	USD	1.000	912828NT3	USTR 2 5/8 NOTE E 20	104.219242	97,805	101,931.39	101,931.39	101,931.39
Collateral			USD	USD	1.000	912828RC6	USTR 2 1/8 NOTE E 21	101.588001	21,209	21,545.74	21,545.74	21,545.74
Collateral			USD	USD	1.000	912828S68	USTR 0 3/4 NOTE BD 18	99.727783	2,410,702	2,404,139.92	2,404,139.92	2,404,139.92
Collateral			USD	USD	1.000	912828T42	USTR 0 3/4 NOTE BG 18	99.480500	31,708	31,543.20	31,543.20	31,543.20
Collateral			USD	USD	1.000	912828UU2	USTR 0 3/4 NOTE W 18	99.875000	80,026	79,925.71	79,925.71	79,925.71
Collateral			USD	USD	1.000	912828WC0	USTR 1 3/4 NOTE R 20	100.380055	22,693	22,779.03	22,779.03	22,779.03
Collateral			USD	USD	1.000	912828WD8	USTR 1 1/4 NOTE AE 18	100.320182	35,017	35,129.15	35,129.15	35,129.15
Collateral			USD	USD	1.000	912828XF2	USTR 1 1/8 NOTE AN 18	100.120360	328,285	328,679.83	328,679.83	328,679.83
Collateral			USD	USD	1.000	912828XP0	USTR 0 5/8 NOTE BD 17	100.215152	29,585	29,648.67	29,648.67	29,648.67
Collateral Total For Morgan Stanley & Co. LLC									5,035,970	5,141,118.56	5,141,118.56	5,141,118.56
Total Collateral for Broker Morgan Stanley & Co. LLC												102.08%


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Nomura Securities International, Inc. (U.S. Government Mortgages (TriParty))												
Loan	484989	63555879	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	2,122,958	1,791,853.74	1,791,853.74	1,791,853.74
Loan	484989	63631852	USD	USD	1.000	912828U24	UNITED STATES TREASURY NOTE	96.092619	925,000	888,856.72	888,856.72	888,856.72
Loan	484989	63642853	USD	USD	1.000	912828T42	UNITED STATES TREASURY NOTE	99.480500	1,145,000	1,139,051.73	1,139,051.73	1,139,051.73
Loan	484990	63555879	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	3,195,000	2,696,696.17	2,696,696.17	2,696,696.17
Loan	484992	631412007	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	445,000	375,596.18	375,596.18	375,596.18
Loan	484992	63555868	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	11,940	10,077.79	10,077.79	10,077.79
Loan	484992	63555879	USD	USD	1.000	912810RT7	UNITED STATES TREASURY BOND	84.403636	753,060	635,610.02	635,610.02	635,610.02
Loan Total For Nomura Securities International, Inc.									8,597,958	7,537,742.35	7,537,742.35	7,537,742.35
Collateral			USD	USD	1.000	3128HD2Q1	FMAC FMAR 847083 G	1.118772	149,447	1,671.97	1,671.97	1,671.97
Collateral			USD	USD	1.000	3128JRGY6	FMAC FMAR 847415 G	7.095294	449,514	31,894.36	31,894.36	31,894.36
Collateral			USD	USD	1.000	3128LL6B7	FMAC FMAR 2B0866 G	26.585581	12,005	3,191.51	3,191.51	3,191.51
Collateral			USD	USD	1.000	3128MABB4	FMAC 06.000 FGPC G07834 G	57.920648	7,298	4,227.10	4,227.10	4,227.10
Collateral			USD	USD	1.000	3128NCM76	FMAC FMAR 1G0382 G	11.814419	126,437	14,937.74	14,937.74	14,937.74
Collateral			USD	USD	1.000	3128NCTB0	FMAC FMAR 1G0546 G	9.391312	184,898	17,364.32	17,364.32	17,364.32
Collateral			USD	USD	1.000	3128P8DM0	FMAC 03.000 FGPC C91908 G	101.057367	225,432	227,815.25	227,815.25	227,815.25
Collateral			USD	USD	1.000	3128PBJH8	FMAC 05.500 FGPC J00264 G	3.370049	7,847	264.44	264.44	264.44
Collateral			USD	USD	1.000	3128PCRB0	FMAC 05.500 FGPC J01382 G	1.443214	7,422	107.11	107.11	107.11
Collateral			USD	USD	1.000	3128PEDU9	FMAC 05.500 FGPC J02815 G	5.981349	5,072	303.35	303.35	303.35
Collateral			USD	USD	1.000	3128PHST9	FMAC 05.500 FGPC J05930 G	1.011348	11,133	112.59	112.59	112.59
Collateral			USD	USD	1.000	3128PLJ52	FMAC 04.500 FGPC J08384 G	2.887782	6,672	192.68	192.68	192.68
Collateral			USD	USD	1.000	3128PMZX1	FMAC 04.000 FGPC J09758 G	2.301618	17,318	398.58	398.58	398.58
Collateral			USD	USD	1.000	3128PR4W6	FMAC 04.500 FGPC J12637 G	11.384058	2,156	245.39	245.39	245.39
Collateral			USD	USD	1.000	3128PS5D5	FMAC 03.500 FGPC J13544 G	15.831690	3,092	489.58	489.58	489.58
Collateral			USD	USD	1.000	3128PSJ73	FMAC 04.000 FGPC J12986 G	12.400239	2,041	253.04	253.04	253.04
Collateral			USD	USD	1.000	3128PUJ29	FMAC 03.500 FGPC J14781 G	24.346222	2,474	602.31	602.31	602.31
Collateral			USD	USD	1.000	3128PULM2	FMAC 03.500 FGPC J14832 G	22.134506	2,882	637.95	637.95	637.95
Collateral			USD	USD	1.000	3128Q2FP3	FMAC FMAR 1L0174 G	6.760640	344,216	23,271.24	23,271.24	23,271.24
Collateral			USD	USD	1.000	3128QJ5N2	FMAC FMAR 1G1753 G	8.927165	222,159	19,832.50	19,832.50	19,832.50
Collateral			USD	USD	1.000	3128UHFQ3	FMAC FMAR 1B8824 G	28.798978	4,700	1,353.68	1,353.68	1,353.68
Collateral			USD	USD	1.000	31292GME3	FMAC 07.500 FGPC C00357 G	0.170097	8,512	14.48	14.48	14.48
Collateral			USD	USD	1.000	31292GS72	FMAC 07.500 FGPC C00542 G	0.334066	8,659	28.93	28.93	28.93
Collateral			USD	USD	1.000	31292GV52	FMAC 07.500 FGPC C00636 G	0.412865	4,948	20.43	20.43	20.43
Collateral			USD	USD	1.000	31292HS54	FMAC 05.000 FGPC C01440 G	5.369943	4,339	233.02	233.02	233.02
Collateral			USD	USD	1.000	31292UYM1	FMAC 07.500 FGPC C10716 G	2.082173	2,120	44.15	44.15	44.15
Collateral			USD	USD	1.000	3129343E0	FMAC 05.000 FGPC A87997 G	15.035859	127	19.08	19.08	19.08



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Collateral			USD	USD	1.000	312935M89	FMAC 05.000 FGPC A88483 G	17.929015	8,743	1,567.51	1,567.51	1,567.51
Collateral			USD	USD	1.000	31293YNL6	FMAC 07.500 FGPC C33095 G	4.205625	1,001	42.10	42.10	42.10
Collateral			USD	USD	1.000	31294KJ71	FMAC 05.500 FGPC E01186 G	0.141708	106,622	151.09	151.09	151.09
Collateral			USD	USD	1.000	31294KL86	FMAC 05.500 FGPC E01251 G	0.316516	62,522	197.89	197.89	197.89
Collateral			USD	USD	1.000	31294KSN6	FMAC 04.500 FGPC E01425 G	1.585783	12,370	196.16	196.16	196.16
Collateral			USD	USD	1.000	31294KWE1	FMAC 05.000 FGPC E01545 G	1.872931	6,024	112.83	112.83	112.83
Collateral			USD	USD	1.000	31294L6V0	FMAC 04.500 FGPC E02684 G	7.894121	9,896	781.18	781.18	781.18
Collateral			USD	USD	1.000	312962WD1	FMAC 04.500 FGPC B10644 G	1.727977	2,856	49.36	49.36	49.36
Collateral			USD	USD	1.000	3129687J3	FMAC 05.500 FGPC B16297 G	1.151302	2,271	26.15	26.15	26.15
Collateral			USD	USD	1.000	31296Q3M0	FMAC 07.500 FGPC A16204 G	2.709153	17,528	474.87	474.87	474.87
Collateral			USD	USD	1.000	31297AMV3	FMAC 05.000 FGPC A23072 G	9.389808	1,237	116.15	116.15	116.15
Collateral			USD	USD	1.000	31297FM26	FMAC 05.500 FGPC A27577 G	6.078210	6,206	377.20	377.20	377.20
Collateral			USD	USD	1.000	31297YDS8	FMAC 07.500 FGPC C41013 G	1.934023	895	17.32	17.32	17.32
Collateral			USD	USD	1.000	31298AUR2	FMAC 07.500 FGPC C42392 G	0.613780	3,433	21.07	21.07	21.07
Collateral			USD	USD	1.000	31298BVW8	FMAC 07.500 FGPC C43329 G	0.427468	7,997	34.19	34.19	34.19
Collateral			USD	USD	1.000	31298CRL5	FMAC 07.500 FGPC C44091 G	1.101194	2,028	22.33	22.33	22.33
Collateral			USD	USD	1.000	31300L2E4	FMAC FMAR 848873 G	39.920822	106,483	42,508.82	42,508.82	42,508.82
Collateral			USD	USD	1.000	31300MTN3	FMAC FMAR 849557 G	76.417233	4,972	3,799.69	3,799.69	3,799.69
Collateral			USD	USD	1.000	31307LA40	FMAC 04.000 FGPC J30027 G	32.784353	1,314	430.83	430.83	430.83
Collateral			USD	USD	1.000	31307LNS3	FMAC 03.000 FGPC J30401 G	81.137570	898	728.76	728.76	728.76
Collateral			USD	USD	1.000	3130A6AE7	FHLB 1.125 FHLB 18 KL	100.225250	20,088	20,133.57	20,133.57	20,133.57
Collateral			USD	USD	1.000	3130A76W0	FHLB FHFR 03LI 08/17 LA	100.142000	12,370	12,387.22	12,387.22	12,387.22
Collateral			USD	USD	1.000	3130A7GP4	FHLB FHFR 03LI 09/17 MT	100.284506	4,948	4,961.94	4,961.94	4,961.94
Collateral			USD	USD	1.000	31322Y4Z1	FMAC 04.000 FGPC T65340 G	67.154659	2,298	1,543.52	1,543.52	1,543.52
Collateral			USD	USD	1.000	31322YXE6	FMAC 04.500 FGPC T65177 G	14.022932	9,420	1,320.99	1,320.99	1,320.99
Collateral			USD	USD	1.000	31326GJR8	FMAC FMAR 2B2072 G	42.601260	886	377.31	377.31	377.31
Collateral			USD	USD	1.000	31326HK78	FMAC FMAR 2B3018 G	54.412294	61,535	33,482.75	33,482.75	33,482.75
Collateral			USD	USD	1.000	31326HK86	FMAC FMAR 2B3019 G	57.837969	44,964	26,006.03	26,006.03	26,006.03
Collateral			USD	USD	1.000	31326HK94	FMAC FMAR 2B3020 G	52.967018	61,002	32,310.73	32,310.73	32,310.73
Collateral			USD	USD	1.000	31326JKC3	FMAC FMAR 2B3891 G	73.179148	111	81.25	81.25	81.25
Collateral			USD	USD	1.000	31326KX51	FMAC FMAR 2B5200 G	95.293068	27,025	25,752.93	25,752.93	25,752.93
Collateral			USD	USD	1.000	3132FEAK7	FMAC 05.000 FGPC Z50010 G	4.284731	1,604	68.73	68.73	68.73
Collateral			USD	USD	1.000	3132G5A58	FMAC 03.000 FGPC U79027 G	67.674820	56,177	38,017.37	38,017.37	38,017.37
Collateral			USD	USD	1.000	3132GDKC5	FMAC 05.000 FGPC Q00291 G	23.614398	71	16.67	16.67	16.67
Collateral			USD	USD	1.000	3132GGA47	FMAC 04.500 FGPC Q02727 G	43.525505	201	87.48	87.48	87.48
Collateral			USD	USD	1.000	3132GUKR4	FMAC 03.500 FGPC Q09004 G	52.192726	235	122.67	122.67	122.67
Collateral			USD	USD	1.000	3132GVKH4	FMAC 03.500 FGPC Q09896 G	56.230179	594	333.86	333.86	333.86



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Collateral			USD	USD	1.000	3132HNDX4	FMAC 04.000 FGPC Q11918 G	91.326312	1,304	1,190.79	1,190.79	1,190.79
Collateral			USD	USD	1.000	3132J23S0	FMAC 03.500 FGPC K90809 G	55.975225	3,674	2,056.66	2,056.66	2,056.66
Collateral			USD	USD	1.000	3132J23U5	FMAC 03.500 FGPC K90811 G	58.431225	4,837	2,826.32	2,826.32	2,826.32
Collateral			USD	USD	1.000	3132J26T5	FMAC 03.500 FGPC K90882 G	61.787923	3,004	1,856.09	1,856.09	1,856.09
Collateral			USD	USD	1.000	3132J4JA8	FMAC 05.500 FGPC G30956 G	106.281625	83	88.65	88.65	88.65
Collateral			USD	USD	1.000	3132J92F4	FMAC 04.000 FGPC Q18473 G	81.141450	247	200.74	200.74	200.74
Collateral			USD	USD	1.000	3132JADZ5	FMAC 03.000 FGPC Q18719 G	58.521725	638	373.53	373.53	373.53
Collateral			USD	USD	1.000	3132JBDR1	FMAC 04.000 FGPC Q19611 G	79.462820	247	196.59	196.59	196.59
Collateral			USD	USD	1.000	3132JBDV2	FMAC 04.000 FGPC Q19615 G	76.387400	247	188.98	188.98	188.98
Collateral			USD	USD	1.000	3132JP6G2	FMAC 04.500 FGPC Q22671 G	51.050673	213	108.54	108.54	108.54
Collateral			USD	USD	1.000	3132JPJ60	FMAC 04.500 FGPC Q22085 G	20.206788	1,094	221.13	221.13	221.13
Collateral			USD	USD	1.000	3132JQEV8	FMAC 04.500 FGPC Q22848 G	36.533832	132	48.34	48.34	48.34
Collateral			USD	USD	1.000	3132M3HJ9	FMAC 04.500 FGPC Q23233 G	41.523625	89	37.03	37.03	37.03
Collateral			USD	USD	1.000	3132M4YQ2	FMAC 04.500 FGPC Q24619 G	35.296871	260	91.87	91.87	91.87
Collateral			USD	USD	1.000	3132M55C2	FMAC 04.000 FGPC Q25643 G	71.911874	787	566.22	566.22	566.22
Collateral			USD	USD	1.000	3132M55M0	FMAC 04.500 FGPC Q25652 G	70.177542	2,783	1,953.08	1,953.08	1,953.08
Collateral			USD	USD	1.000	3132M72G2	FMAC 04.500 FGPC Q27375 G	53.830900	247	133.17	133.17	133.17
Collateral			USD	USD	1.000	3132M7B72	FMAC 04.500 FGPC Q26662 G	36.521229	468	170.84	170.84	170.84
Collateral			USD	USD	1.000	3132QLCN1	FMAC 04.500 FGPC Q30076 G	44.500233	90	40.23	40.23	40.23
Collateral			USD	USD	1.000	3132QLEX7	FMAC 04.500 FGPC Q30149 G	54.684010	405	221.51	221.51	221.51
Collateral			USD	USD	1.000	3132QRC40	FMAC 03.000 FGPC Q34590 G	87.663481	2,474	2,168.73	2,168.73	2,168.73
Collateral			USD	USD	1.000	3132QSGY8	FMAC 03.500 FGPC Q35614 G	90.399424	361	326.75	326.75	326.75
Collateral			USD	USD	1.000	3132QV3J8	FMAC 04.500 FGPC Q38900 G	99.237665	254	251.82	251.82	251.82
Collateral			USD	USD	1.000	3132QV3K5	FMAC 04.500 FGPC Q38901 G	103.759932	3,558	3,691.68	3,691.68	3,691.68
Collateral			USD	USD	1.000	3132QWXA2	FMAC 04.000 FGPC Q39672 G	103.362136	10,978	11,347.49	11,347.49	11,347.49
Collateral			USD	USD	1.000	3132WEKW1	FMAC 03.500 FGPC Q41208 G	97.685700	247	241.67	241.67	241.67
Collateral			USD	USD	1.000	3132WJQ20	FMAC 04.000 FGPC Q44972 G	105.195623	3,458	3,637.49	3,637.49	3,637.49
Collateral			USD	USD	1.000	31335AUM8	FMAC 04.500 FGPC G60588 G	89.155379	190	169.77	169.77	169.77
Collateral			USD	USD	1.000	31347ANE0	FMAC FMAR 840389 G	101.434686	72,692	73,735.27	73,735.27	73,735.27
Collateral			USD	USD	1.000	31371KDM0	FNMA FNMS 07.000 CL254008	1.000000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	31371MQE0	FNMA FNMS 05.500 CT256153	5.627678	4,945	278.30	278.30	278.30
Collateral			USD	USD	1.000	31371MTC1	FNMA FNMS 06.000 CT256247	5.981793	4,256	254.61	254.61	254.61
Collateral			USD	USD	1.000	31371NUR4	FNMA FNMS 04.000 CN257192	1.140054	2,226	25.38	25.38	25.38
Collateral			USD	USD	1.000	31374TNU9	FNMA FNMS 06.500 CT323603	0.311417	4,453	13.87	13.87	13.87
Collateral			USD	USD	1.000	31386H6X4	FNMA FNMS 07.500 CL564386	0.714077	3,970	28.35	28.35	28.35
Collateral			USD	USD	1.000	31388V6K9	FNMA FNMS 06.500 CI616574	0.111231	13,293	14.79	14.79	14.79
Collateral			USD	USD	1.000	31389HWH7	FNMA FNAR XX.XXX WD626248	0.584193	152,054	888.29	888.29	888.29



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Collateral			USD	USD	1.000	3138A7YM4	FNMA FNMS 05.500 CLAH6115	21.177090	584	123.68	123.68	123.68
Collateral			USD	USD	1.000	3138A8EM4	FNMA FNMS 04.000 CIAH6439	32.277682	625	201.59	201.59	201.59
Collateral			USD	USD	1.000	3138AFCY4	FNMA FNMS 04.500 CLAI1886	34.475772	252	86.99	86.99	86.99
Collateral			USD	USD	1.000	3138AKQH5	FNMA FNMS 04.000 CIAI5855	36.260590	6,430	2,331.42	2,331.42	2,331.42
Collateral			USD	USD	1.000	3138AKZW2	FNMA FNMS 04.000 REAI6156	23.005046	61,618	14,175.15	14,175.15	14,175.15
Collateral			USD	USD	1.000	3138ALHL4	FNMA FNMS 04.000 CIAI6534	30.894410	424	131.00	131.00	131.00
Collateral			USD	USD	1.000	3138ALJM0	FNMA FNMS 04.500 CIAI6567	31.072546	1,521	472.76	472.76	472.76
Collateral			USD	USD	1.000	3138ALWR4	FNMA FNMS 04.000 CIAI6955	42.233331	3,514	1,483.90	1,483.90	1,483.90
Collateral			USD	USD	1.000	3138AMR64	FNMA FNMS 04.000 CIAI7708	27.812981	12,458	3,465.01	3,465.01	3,465.01
Collateral			USD	USD	1.000	3138AMUJ2	FNMA FNMS 04.500 CLAI7784	20.386632	1,237	252.18	252.18	252.18
Collateral			USD	USD	1.000	3138AN4S9	FNMA FNMS 05.000 CLAI8932	50.751985	30,050	15,250.99	15,250.99	15,250.99
Collateral			USD	USD	1.000	3138AW6S7	FNMA FNMS 04.000 CLAJ5380	30.946018	6	1.73	1.73	1.73
Collateral			USD	USD	1.000	3138E0RK7	FNMA FNMS 04.000 CLAJ7689	31.313567	203	63.44	63.44	63.44
Collateral			USD	USD	1.000	3138E2G82	FNMA FNMS 04.500 CLAJ9222	55.950214	188	105.29	105.29	105.29
Collateral			USD	USD	1.000	3138E2GB5	FNMA FNMS 03.000 CIAJ9193	34.355953	27,090	9,306.87	9,306.87	9,306.87
Collateral			USD	USD	1.000	3138E6VD5	FNMA FNMS 04.000 CLAK2411	59.945071	499	298.90	298.90	298.90
Collateral			USD	USD	1.000	3138E6VX1	FNMA FNMS 04.000 CLAK2429	45.769566	147	67.30	67.30	67.30
Collateral			USD	USD	1.000	3138E9AH3	FNMA FNAR XX.XXX LBAK4507	32.974488	172,396	56,846.74	56,846.74	56,846.74
Collateral			USD	USD	1.000	3138E9QQ6	FNMA FNMS 04.000 CLAK4962	62.030892	49,218	30,530.27	30,530.27	30,530.27
Collateral			USD	USD	1.000	3138EBXA8	FNMA FNMS 03.500 CIAK6972	50.063150	346	173.39	173.39	173.39
Collateral			USD	USD	1.000	3138EELB3	FNMA FNMS 03.500 CTAK9321	71.055904	7,448	5,292.58	5,292.58	5,292.58
Collateral			USD	USD	1.000	3138EH5D0	FNMA FNMS 06.000 CLAL1743	17.748429	223,202	39,614.78	39,614.78	39,614.78
Collateral			USD	USD	1.000	3138EHRH7	FNMA FNAR XX.XXX LBAL1387	22.563841	5,566	1,255.97	1,255.97	1,255.97
Collateral			USD	USD	1.000	3138EHT44	FNMA FNMS 07.000 CLAL1470	23.468610	247	58.06	58.06	58.06
Collateral			USD	USD	1.000	3138EJNM6	FNMA FNMS 05.500 CIAL2195	8.481812	4,082	346.23	346.23	346.23
Collateral			USD	USD	1.000	3138EKZG3	FNMA FNMS 06.000 NPAL3442	21.207671	121,804	25,831.70	25,831.70	25,831.70
Collateral			USD	USD	1.000	3138ELCT8	FNMA FNMS 06.000 CLAL3681	31.405303	150,068	47,129.29	47,129.29	47,129.29
Collateral			USD	USD	1.000	3138ELV59	FNMA FNMS 03.500 CIAL4235	48.533864	104,008	50,478.87	50,478.87	50,478.87
Collateral			USD	USD	1.000	3138EMMJ7	FNMA FNMS 02.500 CIAL4860	63.956662	2,719	1,738.89	1,738.89	1,738.89
Collateral			USD	USD	1.000	3138ENEW5	FNMA FNAR XX.XXX LBAL5548	65.469052	47,766	31,272.22	31,272.22	31,272.22
Collateral			USD	USD	1.000	3138ENTR0	FNMA FNMS 05.000 CLAL5959	54.027042	2,944	1,590.40	1,590.40	1,590.40
Collateral			USD	USD	1.000	3138ENZV4	FNMA FNMS 04.000 CLAL6155	83.798594	5,208	4,364.46	4,364.46	4,364.46
Collateral			USD	USD	1.000	3138EPKH6	FNMA FNMS 05.500 CLAL6595	70.928081	1,868	1,324.70	1,324.70	1,324.70
Collateral			USD	USD	1.000	3138EQAE2	FNMA FNMS 05.000 CLAL7204	74.839100	126	94.50	94.50	94.50
Collateral			USD	USD	1.000	3138EQGZ9	FNMA FNMS 05.500 CTAL7415	80.661932	3,669	2,959.67	2,959.67	2,959.67
Collateral			USD	USD	1.000	3138EQRE4	FNMA FNMS 04.000 CIAL7684	48.077719	113	54.38	54.38	54.38
Collateral			USD	USD	1.000	3138EQVW9	FNMA FNMS 04.500 CLAL7828	88.908448	1,494	1,327.88	1,327.88	1,327.88



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Collateral			USD	USD	1.000	3138EQXJ6	FNMA FNAR XX.XXX LBAL7880	63.699087	28,217	17,974.20	17,974.20	17,974.20
Collateral			USD	USD	1.000	3138ERA83	FNMA FNMS 03.000 CIAL9030	98.785507	17,191	16,982.69	16,982.69	16,982.69
Collateral			USD	USD	1.000	3138ERCH1	FNMA FNMS 04.000 CLAL9071	100.903032	91,513	92,339.68	92,339.68	92,339.68
Collateral			USD	USD	1.000	3138ERG87	FNMA FNMS 04.000 CLAL9222	104.679238	5,975	6,254.11	6,254.11	6,254.11
Collateral			USD	USD	1.000	3138ERHA1	FNMA FNMS 03.000 CIAL9224	98.827406	7,626	7,536.87	7,536.87	7,536.87
Collateral			USD	USD	1.000	3138ERQX1	FNMA FNMS 03.000 CIAL9469	100.257395	120,305	120,614.18	120,614.18	120,614.18
Collateral			USD	USD	1.000	3138ERUK4	FNMA FNMS 03.500 CIAL9585	105.745944	38,876	41,109.69	41,109.69	41,109.69
Collateral			USD	USD	1.000	3138ET3D6	FNMA FNMS 03.500 CLAL8895	101.450183	49,586	50,304.87	50,304.87	50,304.87
Collateral			USD	USD	1.000	3138ETD78	FNMA FNAR XX.XXX LBAL8225	77.843785	12,734	9,912.56	9,912.56	9,912.56
Collateral			USD	USD	1.000	3138ETFT8	FNMA FNMS 03.000 CIAL8277	90.759175	20,302	18,425.95	18,425.95	18,425.95
Collateral			USD	USD	1.000	3138LDMU4	FNMA FNAR XX.XXX HYAN1270	98.146388	5,076	4,982.05	4,982.05	4,982.05
Collateral			USD	USD	1.000	3138LEEX5	FNMA FNAR XX.XXX HYAN1949	95.825168	21,709	20,802.44	20,802.44	20,802.44
Collateral			USD	USD	1.000	3138LF6B9	FNMA FNAR XX.XXX HYAN3565	96.662433	41,364	39,983.57	39,983.57	39,983.57
Collateral			USD	USD	1.000	3138LGDL7	FNMA FNAR XX.XXX HYAN3706	88.831022	38,690	34,368.55	34,368.55	34,368.55
Collateral			USD	USD	1.000	3138LGQP4	FNMA FNAR XX.XXX HYAN4061	98.967656	3,220	3,186.34	3,186.34	3,186.34
Collateral			USD	USD	1.000	3138LGQT6	FNMA FNAR XX.XXX HYAN4065	98.247006	70,759	69,518.97	69,518.97	69,518.97
Collateral			USD	USD	1.000	3138LU3G8	FNMA FNMS 02.500 CIAO4398	51.540648	4,274	2,202.87	2,202.87	2,202.87
Collateral			USD	USD	1.000	3138LWS69	FNMA FNMS 03.500 CLAO5940	55.658667	2,041	1,135.99	1,135.99	1,135.99
Collateral			USD	USD	1.000	3138M6DN4	FNMA FNMS 03.000 CLAP2808	65.374591	5,591	3,655.15	3,655.15	3,655.15
Collateral			USD	USD	1.000	3138M9ZA2	FNMA FNMS 03.000 CLAP6136	60.482946	9,549	5,775.78	5,775.78	5,775.78
Collateral			USD	USD	1.000	3138MBRV0	FNMA FNMS 03.000 CLAP7699	63.642200	17,318	11,021.25	11,021.25	11,021.25
Collateral			USD	USD	1.000	3138MD6E7	FNMA FNMS 04.500 CLAP9868	77.871580	100	78.10	78.10	78.10
Collateral			USD	USD	1.000	3138MNNK2	FNMA FNAR XX.XXX LBAQ6693	45.264385	8,814	3,989.66	3,989.66	3,989.66
Collateral			USD	USD	1.000	3138W7GF5	FNMA FNMS 03.000 CLAR9197	68.226703	6,023	4,109.35	4,109.35	4,109.35
Collateral			USD	USD	1.000	3138W9T91	FNMA FNMS 05.000 CLAS0575	37.299899	237	88.32	88.32	88.32
Collateral			USD	USD	1.000	3138WATK3	FNMA FNMS 03.500 CLAS1453	75.988653	574	436.38	436.38	436.38
Collateral			USD	USD	1.000	3138WD6N6	FNMA FNMS 03.500 CLAS4476	77.065566	656	505.24	505.24	505.24
Collateral			USD	USD	1.000	3138WDSB8	FNMA FNMS 05.000 CLAS4113	98.258424	3,914	3,845.45	3,845.45	3,845.45
Collateral			USD	USD	1.000	3138WEBZ1	FNMA FNMS 03.500 CLAS4555	87.548777	154,323	135,107.96	135,107.96	135,107.96
Collateral			USD	USD	1.000	3138WEJ83	FNMA FNMS 03.000 CLAS4786	87.957045	1,306	1,148.96	1,148.96	1,148.96
Collateral			USD	USD	1.000	3138WFP2	FNMA FNMS 04.000 CLAS5669	93.880055	495	464.51	464.51	464.51
Collateral			USD	USD	1.000	3138WFSR8	FNMA FNMS 03.000 CIAS5927	81.446821	98,799	80,468.57	80,468.57	80,468.57
Collateral			USD	USD	1.000	3138WG6W9	FNMA FNMS 04.000 CLAS7184	98.882397	889	879.48	879.48	879.48
Collateral			USD	USD	1.000	3138WGF90	FNMA FNMS 04.000 CLAS6491	99.185991	27,642	27,417.46	27,417.46	27,417.46
Collateral			USD	USD	1.000	3138WGW5	FNMA FNMS 03.500 CLAS6576	91.490954	9,425	8,623.35	8,623.35	8,623.35
Collateral			USD	USD	1.000	3138WGN34	FNMA FNMS 03.500 CTAS6709	88.618137	9,896	8,769.41	8,769.41	8,769.41
Collateral			USD	USD	1.000	3138WGSM7	FNMA FNMS 03.500 CLAS6823	94.665293	123,697	117,097.71	117,097.71	117,097.71



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Collateral			USD	USD	1.000	3138WGT53	FNMA FNMS 03.500 CLAS6871	87.842632	7,585	6,662.88	6,662.88	6,662.88
Collateral			USD	USD	1.000	3138WHL26	FNMA FNMS 03.500 CLAS7544	100.751172	226,612	228,314.34	228,314.34	228,314.34
Collateral			USD	USD	1.000	3138WHMG4	FNMA FNMS 04.000 CLAS7558	103.237258	180,745	186,596.67	186,596.67	186,596.67
Collateral			USD	USD	1.000	3138WHTV4	FNMA FNMS 04.000 CLAS7763	104.598153	23,727	24,818.02	24,818.02	24,818.02
Collateral			USD	USD	1.000	3138WHVB5	FNMA FNMS 03.500 CLAS7809	99.349974	212,092	210,713.14	210,713.14	210,713.14
Collateral			USD	USD	1.000	3138WHWE8	FNMA FNMS 03.000 CLAS7844	98.035107	247,393	242,532.10	242,532.10	242,532.10
Collateral			USD	USD	1.000	3138WJBK3	FNMA FNMS 04.000 CLAS8141	104.938848	109,850	115,275.71	115,275.71	115,275.71
Collateral			USD	USD	1.000	3138WJHC5	FNMA FNMS 04.000 CLAS8326	104.411984	56,152	58,629.76	58,629.76	58,629.76
Collateral			USD	USD	1.000	3138WJMJ4	FNMA FNMS 03.500 CLAS8460	102.364165	64,882	66,415.42	66,415.42	66,415.42
Collateral			USD	USD	1.000	3138WJNM6	FNMA FNMS 03.500 CLAS8495	102.917844	56,874	58,533.66	58,533.66	58,533.66
Collateral			USD	USD	1.000	3138WJPW2	FNMA FNMS 04.500 CLAS8536	108.806200	9,972	10,850.38	10,850.38	10,850.38
Collateral			USD	USD	1.000	3138WPG24	FNMA FNMS 03.000 CLAT2016	70.107279	693	485.63	485.63	485.63
Collateral			USD	USD	1.000	3138WPG99	FNMA FNMS 03.500 CLAT2023	61.285164	4,563	2,796.37	2,796.37	2,796.37
Collateral			USD	USD	1.000	3138WPHS6	FNMA FNMS 03.000 CLAT2040	67.020798	19,297	12,932.78	12,932.78	12,932.78
Collateral			USD	USD	1.000	3138WPJ47	FNMA FNMS 04.000 CRAT2082	81.441646	6,185	5,037.03	5,037.03	5,037.03
Collateral			USD	USD	1.000	3138WPLH5	FNMA FNMS 03.000 CLAT2127	73.377375	1,311	962.11	962.11	962.11
Collateral			USD	USD	1.000	3138X2TY0	FNMA FNMS 03.000 CLAU3266	75.857406	6,866	5,208.06	5,208.06	5,208.06
Collateral			USD	USD	1.000	3138XCCH3	FNMA FNMS 03.500 CIAV0971	50.495300	1,484	749.53	749.53	749.53
Collateral			USD	USD	1.000	3138XDES5	FNMA FNMS 03.775 CLAV1944	43.088294	81	34.72	34.72	34.72
Collateral			USD	USD	1.000	3138XFQJ7	FNMA FNMS 05.000 CLAV4056	8.821389	715	63.04	63.04	63.04
Collateral			USD	USD	1.000	3138XSDA2	FNMA FNMS 04.500 CLAW2796	86.212089	2,646	2,281.31	2,281.31	2,281.31
Collateral			USD	USD	1.000	3138XTAW5	FNMA FNMS 04.500 CLAW3620	81.143898	32,906	26,701.08	26,701.08	26,701.08
Collateral			USD	USD	1.000	3138XV7M6	FNMA FNMS 05.000 CLAW6299	89.997857	26,270	23,642.74	23,642.74	23,642.74
Collateral			USD	USD	1.000	3138XVBL3	FNMA FNAR XX.XXX LBAW5442	45.573978	26,925	12,270.60	12,270.60	12,270.60
Collateral			USD	USD	1.000	3138XY3U6	FNMA FNMS 04.500 CLAW8910	85.262229	5,855	4,992.32	4,992.32	4,992.32
Collateral			USD	USD	1.000	3138XZHK0	FNMA FNMS 04.500 CLAW9233	74.563690	32,246	24,044.05	24,044.05	24,044.05
Collateral			USD	USD	1.000	3138Y7FY3	FNMA FNAR XX.XXX LBAX5582	55.184829	18,913	10,437.35	10,437.35	10,437.35
Collateral			USD	USD	1.000	3138Y8YA2	FNMA FNMS 05.000 CLAX7004	95.709898	2,606	2,493.94	2,493.94	2,493.94
Collateral			USD	USD	1.000	3138Y9A32	FNMA FNMS 04.000 CLAX7225	88.764370	569	505.07	505.07	505.07
Collateral			USD	USD	1.000	3138YHCN8	FNMA FNMS 04.000 CLAY3676	102.326048	3,803	3,891.27	3,891.27	3,891.27
Collateral			USD	USD	1.000	3138YHCQ1	FNMA FNMS 04.000 CLAY3678	102.270859	4,213	4,308.94	4,308.94	4,308.94
Collateral			USD	USD	1.000	3138YJJN7	FNMA FNMS 03.000 CIAY4768	91.532298	557	509.50	509.50	509.50
Collateral			USD	USD	1.000	3138YN5H6	FNMA FNMS 03.500 CLAY8947	95.051119	4,720	4,486.79	4,486.79	4,486.79
Collateral			USD	USD	1.000	3138YRVB1	FNMA FNMS 04.000 CLAZ0609	102.978308	1,594	1,641.05	1,641.05	1,641.05
Collateral			USD	USD	1.000	3138YU4D0	FNMA FNMS 04.000 CLAZ3519	87.962442	1,586	1,394.76	1,394.76	1,394.76
Collateral			USD	USD	1.000	3138YYES8	FNMA FNAR XX.XXX LBAZ6444	74.439887	27,073	20,152.80	20,152.80	20,152.80
Collateral			USD	USD	1.000	31400ETN0	FNMA FNAR XX.XXX LB685557	1.475363	7	0.10	0.10	0.10



Time Warner Inc Master Pension Trust

Global Securities Lending
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Report ID: GSL113

Reporting Currency: USD

Broker / Trade Type	Account Number	LoanID Coll ID	Loan Curr	Settl Curr	Loan Settl FX rate	Security ID	Security Description	Local Price (Settl/Curr)	Quantity	Market Value (Loan/Coll Curr)	Market Value (Settle Curr)	Market Value (Reporting)
Collateral			USD	USD	1.000	31400RB59	FNMA FNAR XX.XXX WD694960	1.794058	50,728	910.08	910.08	910.08
Collateral			USD	USD	1.000	31402CTH5	FNMA FNMS 05.500 CT725152	5.695350	742	42.27	42.27	42.27
Collateral			USD	USD	1.000	31402CTV4	FNMA FNMS 08.000 CL725164	5.109041	1,894	96.79	96.79	96.79
Collateral			USD	USD	1.000	31402DF70	FNMA FNMS 06.000 CL725690	4.491231	141,765	6,367.00	6,367.00	6,367.00
Collateral			USD	USD	1.000	31402DQ45	FNMA FNAR XX.XXX LB725975	7.211718	560	40.36	40.36	40.36
Collateral			USD	USD	1.000	31402QFF3	FNMA FNMS 04.000 CI734666	1.472226	5,128	75.50	75.50	75.50
Collateral			USD	USD	1.000	31402QUU3	FNMA FNMS 04.500 CI735095	2.853689	2,474	70.60	70.60	70.60
Collateral			USD	USD	1.000	31402RGQ6	FNMA FNAR XX.XXX LB735607	5.347276	123,697	6,614.40	6,614.40	6,614.40
Collateral			USD	USD	1.000	31403V7J2	FNMA FNAR XX.XXX LB759697	1.625311	98,675	1,603.78	1,603.78	1,603.78
Collateral			USD	USD	1.000	31405H2B3	FNMA FNAR XX.XXX LB790170	0.750370	61,853	464.13	464.13	464.13
Collateral			USD	USD	1.000	31406DAF3	FNMA FNAR XX.XXX WS806506	6.539270	262,177	17,144.48	17,144.48	17,144.48
Collateral			USD	USD	1.000	31407Q4K9	FNMA FNAR XX.XXX LB837926	13.612002	5,554	756.03	756.03	756.03
Collateral			USD	USD	1.000	31408JST9	FNMA FNMS 06.500 NP852930	2.486844	46,115	1,146.80	1,146.80	1,146.80
Collateral			USD	USD	1.000	3140E26J5	FNMA FNMS 04.000 CLAZ9872	90.709198	13,304	12,067.63	12,067.63	12,067.63
Collateral			USD	USD	1.000	3140E5JZ8	FNMA FNMS 04.000 CLBA1179	103.330875	2,610	2,697.15	2,697.15	2,697.15
Collateral			USD	USD	1.000	3140E5UZ5	FNMA FNMS 04.000 CLBA1499	103.768750	2,875	2,982.84	2,982.84	2,982.84
Collateral			USD	USD	1.000	3140E7P38	FNMA FNMS 04.000 CLBA3141	101.032528	4,285	4,328.85	4,328.85	4,328.85
Collateral			USD	USD	1.000	3140E9HM1	FNMA FNMS 04.000 CLBA4735	90.589727	65,709	59,525.78	59,525.78	59,525.78
Collateral			USD	USD	1.000	3140E9J23	FNMA FNMS 04.000 CLBA4780	90.826499	8,697	7,899.49	7,899.49	7,899.49
Collateral			USD	USD	1.000	3140E9KP0	FNMA FNMS 04.000 CLBA4801	92.948667	88,254	82,030.70	82,030.70	82,030.70
Collateral			USD	USD	1.000	3140EBEH0	FNMA FNAR XX.XXX LBBA6435	95.383005	2,675	2,551.03	2,551.03	2,551.03
Collateral			USD	USD	1.000	3140EBFE6	FNMA FNMS 03.000 REBA6464	98.161848	18,831	18,484.40	18,484.40	18,484.40
Collateral			USD	USD	1.000	3140ECP45	FNMA FNMS 04.500 CLBA7642	53.364733	3,151	1,681.67	1,681.67	1,681.67
Collateral			USD	USD	1.000	3140EUF06	FNMA FNMS 03.500 CLBC0163	90.940444	66,823	60,769.38	60,769.38	60,769.38
Collateral			USD	USD	1.000	3140EUGH6	FNMA FNAR XX.XXX LBBC0199	85.087006	28,459	24,215.21	24,215.21	24,215.21
Collateral			USD	USD	1.000	3140EUJ34	FNMA FNMS 03.500 CLBC0281	99.449560	5,752	5,720.23	5,720.23	5,720.23
Collateral			USD	USD	1.000	3140EVF44	FNMA FNMS 04.500 CLBC1086	86.656522	4,376	3,792.48	3,792.48	3,792.48
Collateral			USD	USD	1.000	3140EVK30	FNMA FNMS 04.000 CLBC1213	100.948503	34,882	35,213.29	35,213.29	35,213.29
Collateral			USD	USD	1.000	3140EVTJ6	FNMA FNMS 04.000 CLBC1452	100.994615	43,525	43,958.26	43,958.26	43,958.26
Collateral			USD	USD	1.000	3140EXD34	FNMA FNMS 03.500 CLBC2821	101.905633	9,347	9,524.87	9,524.87	9,524.87
Collateral			USD	USD	1.000	3140EYTK7	FNMA FNMS 03.000 CLBC4153	79.252800	12	9.80	9.80	9.80
Collateral			USD	USD	1.000	3140F12A9	FNMA FNMS 03.500 CLBC6168	101.788386	3,273	3,331.52	3,331.52	3,331.52
Collateral			USD	USD	1.000	3140F12B7	FNMA FNMS 04.000 CLBC6169	104.580528	24,519	25,641.77	25,641.77	25,641.77
Collateral			USD	USD	1.000	3140F1ZP0	FNMA FNMS 03.500 CLBC6149	101.908653	9,190	9,365.82	9,365.82	9,365.82
Collateral			USD	USD	1.000	3140F2CV0	FNMA FNMS 03.500 CLBC6383	101.501291	3,782	3,839.24	3,839.24	3,839.24
Collateral			USD	USD	1.000	3140F3W61	FNMA FNMS 04.000 CLBC7868	89.854302	4,568	4,104.86	4,104.86	4,104.86
Collateral			USD	USD	1.000	3140F4ED4	FNMA FNAR XX.XXX LBBC8231	98.056257	25,449	24,954.65	24,954.65	24,954.65



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Collateral			USD	USD	1.000	3140F4MF0	FNMA FNMS 04.000 CLBC8457	104.980960	3,227	3,387.87	3,387.87	3,387.87
Collateral			USD	USD	1.000	3140F4N69	FNMA FNMS 04.000 CLBC8512	105.245601	2,777	2,922.33	2,922.33	2,922.33
Collateral			USD	USD	1.000	3140F4NT9	FNMA FNMS 04.000 CLBC8501	104.957823	2,893	3,036.76	3,036.76	3,036.76
Collateral			USD	USD	1.000	3140F4W77	FNMA FNMS 04.000 CLBC8769	100.664735	24,680	24,843.87	24,843.87	24,843.87
Collateral			USD	USD	1.000	3140F7PP8	FNMA FNMS 03.000 CIBD0429	98.325318	87,849	86,378.10	86,378.10	86,378.10
Collateral			USD	USD	1.000	3140F8D53	FNMA FNMS 04.000 CLBD1023	99.841616	13,234	13,213.42	13,213.42	13,213.42
Collateral			USD	USD	1.000	3140F8UL9	FNMA FNMS 04.500 CLBD1486	108.190726	3,410	3,689.23	3,689.23	3,689.23
Collateral			USD	USD	1.000	3140F8WJ2	FNMA FNMS 03.500 CLBD1548	101.549912	38,444	39,039.60	39,039.60	39,039.60
Collateral			USD	USD	1.000	3140F8X51	FNMA FNMS 03.500 CLBD1599	98.710568	22,810	22,516.10	22,516.10	22,516.10
Collateral			USD	USD	1.000	3140F9FQ3	FNMA FNMS 04.000 CLBD1974	98.336128	1,841	1,810.55	1,810.55	1,810.55
Collateral			USD	USD	1.000	3140FBZN3	FNMA FNMS 04.000 CLBD4348	104.891678	19,767	20,734.24	20,734.24	20,734.24
Collateral			USD	USD	1.000	3140FCAK4	FNMA FNAR XX.XXX LBBD4509	97.036799	5,755	5,584.18	5,584.18	5,584.18
Collateral			USD	USD	1.000	3140FCXH6	FNMA FNMS 04.500 CLBD5179	96.105722	2,566	2,466.05	2,466.05	2,466.05
Collateral			USD	USD	1.000	3140FCZF8	FNMA FNMS 04.000 CLBD5241	104.882841	2,667	2,797.48	2,797.48	2,797.48
Collateral			USD	USD	1.000	3140FCZG6	FNMA FNMS 04.500 CLBD5242	101.133438	12,236	12,374.73	12,374.73	12,374.73
Collateral			USD	USD	1.000	3140FDFA9	FNMA FNMS 03.500 CLBD5560	102.259303	4,891	5,001.34	5,001.34	5,001.34
Collateral			USD	USD	1.000	3140FEBR4	FNMA FNMS 03.500 CLBD6347	100.540542	84,115	84,569.96	84,569.96	84,569.96
Collateral			USD	USD	1.000	3140FECH5	FNMA FNMS 03.500 CLBD6371	101.256339	100,126	101,384.13	101,384.13	101,384.13
Collateral			USD	USD	1.000	3140FEDB7	FNMA FNMS 03.500 CLBD6397	102.137640	16,122	16,467.01	16,467.01	16,467.01
Collateral			USD	USD	1.000	3140FEDH4	FNMA FNMS 04.000 CLBD6403	104.881117	23,346	24,485.50	24,485.50	24,485.50
Collateral			USD	USD	1.000	3140FF3V1	FNMA FNMS 03.000 CLBD8011	98.901218	4,485	4,436.11	4,436.11	4,436.11
Collateral			USD	USD	1.000	3140FFTG6	FNMA FNMS 03.500 CLBD7750	102.327989	14,071	14,398.52	14,398.52	14,398.52
Collateral			USD	USD	1.000	3140FFUQ2	FNMA FNMS 03.500 CLBD7790	102.112949	10,134	10,348.12	10,348.12	10,348.12
Collateral			USD	USD	1.000	3140FGPC7	FNMA FNMS 04.500 CLBD8518	108.919000	4,269	4,650.21	4,650.21	4,650.21
Collateral			USD	USD	1.000	3140FHVC8	FNMA FNAR XX.XXX LBBD9610	97.147531	32,848	31,911.06	31,911.06	31,911.06
Collateral			USD	USD	1.000	3140FLMY1	FNMA FNMS 03.000 CIBE1274	102.190634	8,290	8,472.02	8,472.02	8,472.02
Collateral			USD	USD	1.000	3140FLNH7	FNMA FNMS 03.000 CLBE1291	99.384162	278	276.33	276.33	276.33
Collateral			USD	USD	1.000	3140FMKT2	FNMA FNMS 04.500 CLBE2105	109.781258	4,499	4,939.16	4,939.16	4,939.16
Collateral			USD	USD	1.000	3140FMU53	FNMA FNMS 03.500 CLBE2403	102.917944	19,692	20,266.56	20,266.56	20,266.56
Collateral			USD	USD	1.000	3140FMU61	FNMA FNMS 03.500 CLBE2404	102.577744	27,430	28,137.50	28,137.50	28,137.50
Collateral			USD	USD	1.000	3140FMUX2	FNMA FNMS 03.500 CLBE2397	102.577644	10,555	10,826.75	10,826.75	10,826.75
Collateral			USD	USD	1.000	3140FMVJ2	FNMA FNMS 03.000 CLBE2416	99.378067	2,577	2,561.37	2,561.37	2,561.37
Collateral			USD	USD	1.000	3140FNKL7	FNMA FNMS 03.000 CLBE2998	99.384167	15,661	15,564.15	15,564.15	15,564.15
Collateral			USD	USD	1.000	3140FP5C9	FNMA FNMS 03.000 CLBE4442	99.378067	14,202	14,113.50	14,113.50	14,113.50
Collateral			USD	USD	1.000	3140FP5U9	FNMA FNMS 04.500 CLBE4458	107.901900	8,195	8,842.83	8,842.83	8,842.83
Collateral			USD	USD	1.000	3140FP6Y0	FNMA FNMS 04.000 CLBE4486	106.112622	2,945	3,124.92	3,124.92	3,124.92
Collateral			USD	USD	1.000	3140FP6Z7	FNMA FNMS 04.500 CLBE4487	108.919100	2,960	3,223.56	3,223.56	3,223.56



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Collateral			USD	USD	1.000	3140FP7B9	FNMA FNMS 03.000 CLBE4489	99.378067	3,877	3,852.76	3,852.76	3,852.76
Collateral			USD	USD	1.000	31410DF39	FNMA FNMS 06.000 CI885886	8.914672	949	84.59	84.59	84.59
Collateral			USD	USD	1.000	31410DFM7	FNMA FNMS 07.000 CL885872	10.110137	5,423	548.31	548.31	548.31
Collateral			USD	USD	1.000	31410ERP5	FNMA FNAR XX.XXX WZ887094	12.589013	41,491	5,223.34	5,223.34	5,223.34
Collateral			USD	USD	1.000	31410FSX4	FNMA FNMS 06.500 CL888034	11.715278	7,716	903.95	903.95	903.95
Collateral			USD	USD	1.000	31410G3C5	FNMA FNMS 04.000 CI889195	6.526504	21,518	1,404.39	1,404.39	1,404.39
Collateral			USD	USD	1.000	31410G6J7	FNMA FNMS 05.500 CL889273	11.211955	9,045	1,014.16	1,014.16	1,014.16
Collateral			USD	USD	1.000	31410GBE2	FNMA FNMS 05.500 CL888437	8.863106	3,721	329.78	329.78	329.78
Collateral			USD	USD	1.000	31410GL35	FNMA FNMS 06.500 CL888746	3.238095	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	31410GPR8	FNMA FNMS 06.500 CL888832	7.059553	742	52.39	52.39	52.39
Collateral			USD	USD	1.000	31410GRF2	FNMA FNMS 06.500 NP888886	1.876860	7	0.12	0.12	0.12
Collateral			USD	USD	1.000	31410GZQ9	FNMA FNMS 06.500 NP889151	4.636215	68,151	3,159.60	3,159.60	3,159.60
Collateral			USD	USD	1.000	31410K4U5	FNMA FNMS 04.000 CI890135	4.327940	9,203	398.29	398.29	398.29
Collateral			USD	USD	1.000	31410K6E9	FNMA FNMS 05.000 CI890169	5.840000	2	0.14	0.14	0.14
Collateral			USD	USD	1.000	31410K6X7	FNMA FNMS 05.000 CI890186	4.672240	4,957	231.62	231.62	231.62
Collateral			USD	USD	1.000	31410KC36	FNMA FNMS 06.000 CI889390	3.809984	35,176	1,340.20	1,340.20	1,340.20
Collateral			USD	USD	1.000	31410KGK4	FNMA FNMS 05.000 CT889502	2.574532	59	1.52	1.52	1.52
Collateral			USD	USD	1.000	31410KSS4	FNMA FNMS 05.000 CL889829	13.337225	1,640	218.76	218.76	218.76
Collateral			USD	USD	1.000	31410LA51	FNMA FNMS 06.500 CL890228	9.686236	557	53.92	53.92	53.92
Collateral			USD	USD	1.000	31410LFQ0	FNMA FNMS 04.500 CI890375	11.329531	2,695	305.31	305.31	305.31
Collateral			USD	USD	1.000	31410LNY4	FNMA FNMS 05.000 CL890607	46.700286	17	8.09	8.09	8.09
Collateral			USD	USD	1.000	31410NN61	FNMA FNMS 06.000 CI892413	2.147162	3,552	76.27	76.27	76.27
Collateral			USD	USD	1.000	31410QUG4	FNMA FNMS 06.000 CI894383	4.790126	1,205	57.73	57.73	57.73
Collateral			USD	USD	1.000	31410SN60	FNMA FNMS 06.500 CL896013	3.832982	1,472	56.42	56.42	56.42
Collateral			USD	USD	1.000	31410TA88	FNMA FNMS 06.500 CL896531	3.946286	10,329	407.60	407.60	407.60
Collateral			USD	USD	1.000	31410X5F9	FNMA FNMS 05.000 CI900946	2.586814	2,463	63.71	63.71	63.71
Collateral			USD	USD	1.000	31411CBK6	FNMA FNMS 06.500 CL903742	4.696098	7,378	346.46	346.46	346.46
Collateral			USD	USD	1.000	31411DQK8	FNMA FNMS 06.000 CL905058	5.494200	6,185	339.81	339.81	339.81
Collateral			USD	USD	1.000	31411E6E2	FNMA FNMS 05.000 CL906369	5.578484	1,509	84.20	84.20	84.20
Collateral			USD	USD	1.000	31411EUT2	FNMA FNMS 05.500 CL906094	5.075269	2,224	112.86	112.86	112.86
Collateral			USD	USD	1.000	31411EZR1	FNMA FNMS 05.000 CI906252	5.752749	916	52.70	52.70	52.70
Collateral			USD	USD	1.000	31411JCE4	FNMA FNMS 07.000 CL909169	22.692838	458	103.86	103.86	103.86
Collateral			USD	USD	1.000	31411LVC2	FNMA FNMS 06.500 CL911511	5.065307	8,406	425.80	425.80	425.80
Collateral			USD	USD	1.000	31412LAK6	FNMA FNMS 05.500 CI928010	2.427585	2,270	55.11	55.11	55.11
Collateral			USD	USD	1.000	31412MJ82	FNMA FNMS 05.500 CL929187	9.934156	223	22.12	22.12	22.12
Collateral			USD	USD	1.000	31412NSX5	FNMA FNMS 05.500 CI930334	5.639137	1,245	70.18	70.18	70.18
Collateral			USD	USD	1.000	31412P6P1	FNMA FNMS 05.500 CL931578	22.969954	6,800	1,561.99	1,561.99	1,561.99


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Collateral			USD	USD	1.000	31412PB91	FNMA FNMS 04.000 CN930764	4.425548	11,221	496.60	496.60	496.60
Collateral			USD	USD	1.000	31412Q4S5	FNMA FNMS 04.000 CN932433	7.198181	662	47.67	47.67	47.67
Collateral			USD	USD	1.000	31412QFH7	FNMA FNMS 05.000 CL931768	29.464000	1,435	422.77	422.77	422.77
Collateral			USD	USD	1.000	31412RCT2	FNMA FNMS 04.500 CK932582	2.069355	23,043	476.83	476.83	476.83
Collateral			USD	USD	1.000	31412VSR0	FNMA FNAR XX.XXX WZ936228	6.506534	12,282	799.16	799.16	799.16
Collateral			USD	USD	1.000	31412WQW9	FNMA FNMS 05.500 CL937069	4.388542	2,555	112.14	112.14	112.14
Collateral			USD	USD	1.000	31412YNA6	FNMA FNMS 05.500 CL938785	2.845588	2,257	64.22	64.22	64.22
Collateral			USD	USD	1.000	31413K7F2	FNMA FNMS 06.500 CL948294	5.810917	4,960	288.21	288.21	288.21
Collateral			USD	USD	1.000	31413QPD4	FNMA FNMS 06.500 NP952320	1.889394	3	0.06	0.06	0.06
Collateral			USD	USD	1.000	31413QSL3	FNMA FNMS 06.500 CL952423	2.334768	3,394	79.24	79.24	79.24
Collateral			USD	USD	1.000	31413RYH3	FNMA FNMS 06.500 CL953512	6.037560	1,237	74.68	74.68	74.68
Collateral			USD	USD	1.000	31413T4X7	FNMA FNMS 06.000 NP955438	2.699502	17,851	481.88	481.88	481.88
Collateral			USD	USD	1.000	31413TVR0	FNMA FNMS 06.500 CL955224	2.564058	3,897	99.91	99.91	99.91
Collateral			USD	USD	1.000	31414B7E4	FNMA FNMS 05.000 CL961793	26.319469	1,904	501.04	501.04	501.04
Collateral			USD	USD	1.000	31414BEH9	FNMA FNAR XX.XXX S1961036	7.574653	10,154	769.11	769.11	769.11
Collateral			USD	USD	1.000	31414M3A2	FNMA FNMS 05.500 CL970693	3.088354	1,070	33.05	33.05	33.05
Collateral			USD	USD	1.000	31414QST5	FNMA FNMS 05.000 CL973130	24.106156	5,553	1,338.61	1,338.61	1,338.61
Collateral			USD	USD	1.000	31414SED1	FNMA FNMS 05.000 CL974532	7.691528	998	76.77	76.77	76.77
Collateral			USD	USD	1.000	31415BG52	FNMA FNMS 05.500 CL981820	9.275639	1,648	152.90	152.90	152.90
Collateral			USD	USD	1.000	31415RJ96	FNMA FNMS 06.000 CL986888	13.753166	10,697	1,471.19	1,471.19	1,471.19
Collateral			USD	USD	1.000	31416A6X3	FNMA FNMS 05.000 CL994686	18.191109	569	103.51	103.51	103.51
Collateral			USD	USD	1.000	31416BBM9	FNMA FNMS 04.000 CI994744	8.297450	404	33.51	33.51	33.51
Collateral			USD	USD	1.000	31416BNK0	FNMA FNMS 04.500 CL995094	9.242762	5,535	511.55	511.55	511.55
Collateral			USD	USD	1.000	31416BQD3	FNMA FNMS 05.500 CI995152	3.005717	1,190	35.77	35.77	35.77
Collateral			USD	USD	1.000	31416BRB6	FNMA FNMS 05.500 CI995182	4.204059	1,052	44.22	44.22	44.22
Collateral			USD	USD	1.000	31416LH41	FNMA FNMS 05.000 CLAA2950	34.022332	2,672	909.02	909.02	909.02
Collateral			USD	USD	1.000	31416RRB1	FNMA FNMS 04.500 CLAA7681	9.413070	653	61.44	61.44	61.44
Collateral			USD	USD	1.000	31416TL49	FNMA FNMS 04.500 CLAA9346	29.470736	149,584	44,083.63	44,083.63	44,083.63
Collateral			USD	USD	1.000	31416VDL5	FNMA FNMS 05.000 CLAB0106	14.656800	413	60.52	60.52	60.52
Collateral			USD	USD	1.000	31416WL91	FNMA FNMS 05.000 CLAB1251	19.735797	2,907	573.69	573.69	573.69
Collateral			USD	USD	1.000	31416WN32	FNMA FNMS 05.500 CLAB1309	26.326366	17,656	4,648.27	4,648.27	4,648.27
Collateral			USD	USD	1.000	31416WT51	FNMA FNMS 04.500 CLAB1471	24.304841	215	52.14	52.14	52.14
Collateral			USD	USD	1.000	31416WVK5	FNMA FNMS 05.000 CLAB1517	20.738303	236	48.85	48.85	48.85
Collateral			USD	USD	1.000	31416X2K5	FNMA FNMS 04.000 CNAB2577	14.295014	418	59.68	59.68	59.68
Collateral			USD	USD	1.000	31416Y2S6	FNMA FNMS 04.500 CLAB3484	40.583797	421	171.02	171.02	171.02
Collateral			USD	USD	1.000	31417AVF3	FNMA FNMS 03.000 CIAB4213	47.311902	8,411	3,979.58	3,979.58	3,979.58
Collateral			USD	USD	1.000	31417B6J1	FNMA FNMS 03.500 CLAB5372	50.538673	61	30.99	30.99	30.99


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Collateral			USD	USD	1.000	31417E3U3	FNMA FNMS 04.500 CLAB8010	14.518082	1,290	187.35	187.35	187.35
Collateral			USD	USD	1.000	31417GTY2	FNMA FNMS 03.000 CLAB9566	70.847928	18,122	12,838.74	12,838.74	12,838.74
Collateral			USD	USD	1.000	31417GZU3	FNMA FNMS 03.500 CLAB9754	65.602718	504	330.59	330.59	330.59
Collateral			USD	USD	1.000	31417KVY0	FNMA FNMS 04.500 CIAC1530	9.457704	4,866	460.17	460.17	460.17
Collateral			USD	USD	1.000	31417MVC4	FNMA FNMS 04.500 CLAC3310	42.769240	247	105.81	105.81	105.81
Collateral			USD	USD	1.000	31417QLE2	FNMA FNAR XX.XXX LBAC4824	7.559154	45,533	3,441.89	3,441.89	3,441.89
Collateral			USD	USD	1.000	31417QVX9	FNMA FNMS 04.500 CIAC5129	28.276893	9,030	2,553.36	2,553.36	2,553.36
Collateral			USD	USD	1.000	31417SL81	FNMA FNMS 05.500 CIAC5750	13.740371	439	60.28	60.28	60.28
Collateral			USD	USD	1.000	31417SZQ6	FNMA FNMS 05.500 CLAC6150	25.625788	1,207	309.34	309.34	309.34
Collateral			USD	USD	1.000	31417TKX5	FNMA FNMS 04.500 CLAC6609	46.553970	247	115.17	115.17	115.17
Collateral			USD	USD	1.000	31417TL55	FNMA FNMS 04.500 CLAC6647	40.291977	1,732	697.76	697.76	697.76
Collateral			USD	USD	1.000	31417TL97	FNMA FNMS 04.500 CLAC6651	43.773247	253	110.77	110.77	110.77
Collateral			USD	USD	1.000	31417TNG9	FNMA FNMS 04.000 CNAC6690	7.832966	10,566	827.67	827.67	827.67
Collateral			USD	USD	1.000	31417VN66	FNMA FNMS 04.500 CLAC8512	14.682240	680	99.89	99.89	99.89
Collateral			USD	USD	1.000	31417VQW6	FNMA FNMS 04.500 CLAC8568	15.737189	474	74.59	74.59	74.59
Collateral			USD	USD	1.000	31417WKM2	FNMA FNMS 05.000 CLAC9299	42.958544	223	95.65	95.65	95.65
Collateral			USD	USD	1.000	31417Y4Q7	FNMA FNMS 04.500 CKMA0830	7.986974	866	69.16	69.16	69.16
Collateral			USD	USD	1.000	31417YD61	FNMA FNMS 04.000 CNMA0124	5.275673	66	3.50	3.50	3.50
Collateral			USD	USD	1.000	31417YDE4	FNMA FNMS 04.500 CNMA0100	3.877521	21,408	830.11	830.11	830.11
Collateral			USD	USD	1.000	31417YFY9	FNMA FNMS 04.000 CNMA0150	5.547012	102,059	5,661.25	5,661.25	5,661.25
Collateral			USD	USD	1.000	31417YLC9	FNMA FNMS 04.000 CNMA0322	6.605001	6,281	414.88	414.88	414.88
Collateral			USD	USD	1.000	31417YMB0	FNMA FNMS 04.500 CTMA0353	16.485267	475	78.30	78.30	78.30
Collateral			USD	USD	1.000	31417YS24	FNMA FNMS 04.000 CNMA0536	12.692208	914	115.96	115.96	115.96
Collateral			USD	USD	1.000	31417YTD9	FNMA FNMS 04.500 CKMA0547	6.347793	32,071	2,035.83	2,035.83	2,035.83
Collateral			USD	USD	1.000	31417YUW5	FNMA FNMS 04.000 CIMA0596	27.383668	618	169.36	169.36	169.36
Collateral			USD	USD	1.000	31417YXK8	FNMA FNMS 04.500 CIMA0681	34.179554	12,370	4,227.89	4,227.89	4,227.89
Collateral			USD	USD	1.000	31418A7H5	FNMA FNMS 04.000 CNMA1795	52.859043	182	96.04	96.04	96.04
Collateral			USD	USD	1.000	31418AK72	FNMA FNMS 04.000 CRMA1217	74.738949	40,573	30,324.00	30,324.00	30,324.00
Collateral			USD	USD	1.000	31418AY93	FNMA FNMS 03.000 CWMA1635	69.557876	1,630	1,134.01	1,134.01	1,134.01
Collateral			USD	USD	1.000	31418B3X2	FNMA FNMS 04.500 CKMA2613	102.776668	243	250.06	250.06	250.06
Collateral			USD	USD	1.000	31418B4F0	FNMA FNMS 03.500 CKMA2621	86.147379	10,576	9,110.94	9,110.94	9,110.94
Collateral			USD	USD	1.000	31418B6L5	FNMA FNMS 03.500 CKMA2674	92.472528	60,201	55,669.02	55,669.02	55,669.02
Collateral			USD	USD	1.000	31418B6V3	FNMA FNMS 04.000 CLMA2683	99.981302	17,335	17,331.56	17,331.56	17,331.56
Collateral			USD	USD	1.000	31418BCY0	FNMA FNMS 04.500 CKMA1886	19.310644	11,646	2,248.93	2,248.93	2,248.93
Collateral			USD	USD	1.000	31418BEA0	FNMA FNMS 04.500 CKMA1928	27.278445	1,067	291.19	291.19	291.19
Collateral			USD	USD	1.000	31418BYS9	FNMA FNMS 04.000 CKMA2520	74.075308	408	302.23	302.23	302.23
Collateral			USD	USD	1.000	31418CA38	FNMA FNMS 04.500 CKMA2725	102.852708	2,873	2,954.80	2,954.80	2,954.80



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Collateral			USD	USD	1.000	31418CAY0	FNMA FNMS 04.000 CLMA2722	98.878218	20,764	20,531.38	20,531.38	20,531.38
Collateral			USD	USD	1.000	31418CDT8	FNMA FNMS 03.000 CIMA2813	101.718093	10,219	10,394.47	10,394.47	10,394.47
Collateral			USD	USD	1.000	31418CED2	FNMA FNMS 03.000 CIMA2831	102.180164	132,751	135,644.70	135,644.70	135,644.70
Collateral			USD	USD	1.000	31418CEH3	FNMA FNMS 04.000 CLMA2835	105.287988	18,589	19,572.37	19,572.37	19,572.37
Collateral			USD	USD	1.000	31418CFE9	FNMA FNMS 03.500 CLMA2864	102.577545	546	560.32	560.32	560.32
Collateral			USD	USD	1.000	31418CFG4	FNMA FNMS 03.000 CTMA2866	101.211667	166,075	168,087.63	168,087.63	168,087.63
Collateral			USD	USD	1.000	31418CFM1	FNMA FNMS 03.000 CIMA2871	102.755267	107,360	110,318.47	110,318.47	110,318.47
Collateral			USD	USD	1.000	31418CFN9	FNMA FNMS 04.500 CLMA2872	108.210101	926	1,001.73	1,001.73	1,001.73
Collateral			USD	USD	1.000	31418CFY5	FNMA FNMS 04.000 CKMA2882	103.844622	5,930	6,158.01	6,158.01	6,158.01
Collateral			USD	USD	1.000	31418CGB4	FNMA FNMS 04.500 CTMA2893	109.401900	3,784	4,139.79	4,139.79	4,139.79
Collateral			USD	USD	1.000	31418M2D3	FNMA FNMS 05.000 CIAD0771	5.214864	61,303	3,196.86	3,196.86	3,196.86
Collateral			USD	USD	1.000	31418MKT8	FNMA FNMS 05.000 CIAD0305	7.059385	2,894	204.33	204.33	204.33
Collateral			USD	USD	1.000	31418MLP5	FNMA FNMS 05.500 CLAD0333	16.994147	4,057	689.41	689.41	689.41
Collateral			USD	USD	1.000	31418MXW7	FNMA FNMS 06.000 NPAD0692	4.591370	106,514	4,890.46	4,890.46	4,890.46
Collateral			USD	USD	1.000	31418MY55	FNMA FNMS 07.500 CLAD0731	26.421941	107,673	28,449.43	28,449.43	28,449.43
Collateral			USD	USD	1.000	31418NBH2	FNMA FNMS 05.500 CLAD0939	34.802865	9,629	3,351.33	3,351.33	3,351.33
Collateral			USD	USD	1.000	31418NBS8	FNMA FNMS 06.000 CIAD0948	0.020328	4	0.00	0.00	0.00
Collateral			USD	USD	1.000	31418PG33	FNMA FNMS 04.500 CIAD2017	22.823540	70,240	16,031.17	16,031.17	16,031.17
Collateral			USD	USD	1.000	31418PGQ2	FNMA FNMS 05.000 CLAD2006	25.412372	104	26.53	26.53	26.53
Collateral			USD	USD	1.000	31418RGS4	FNMA FNMS 04.500 CLAD3808	14.886033	148	22.10	22.10	22.10
Collateral			USD	USD	1.000	31418UEK6	FNMA FNMS 05.000 CLAD6437	30.230471	5,406	1,634.12	1,634.12	1,634.12
Collateral			USD	USD	1.000	31418VCA8	FNMA FNMS 04.000 CIAD7264	18.355103	626	114.96	114.96	114.96
Collateral			USD	USD	1.000	31418WPT1	FNMA FNMS 05.000 CLAD8533	35.537639	534	189.94	189.94	189.94
Collateral			USD	USD	1.000	31418XFV5	FNMA FNMS 04.000 CIAD9179	17.877618	20,193	3,610.05	3,610.05	3,610.05
Collateral			USD	USD	1.000	31418XNU8	FNMA FNAR XX.XXX LBAD9402	17.349517	8,544	1,482.38	1,482.38	1,482.38
Collateral			USD	USD	1.000	31418XTH1	FNMA FNAR XX.XXX LBAD9551	18.071131	24,472	4,422.28	4,422.28	4,422.28
Collateral			USD	USD	1.000	31419AAM9	FNMA FNMS 05.500 CIAE0011	12.424823	2,474	307.38	307.38	307.38
Collateral			USD	USD	1.000	31419AEF0	FNMA FNMS 06.000 CLAE0133	17.138565	114,243	19,579.62	19,579.62	19,579.62
Collateral			USD	USD	1.000	31419AG35	FNMA FNMS 04.500 CLAE0217	17.335382	421	72.91	72.91	72.91
Collateral			USD	USD	1.000	31419AGS0	FNMA FNMS 05.500 CTAE0208	16.776363	80	13.43	13.43	13.43
Collateral			USD	USD	1.000	31419AN78	FNMA FNMS 04.000 CNAE0413	11.348051	403	45.78	45.78	45.78
Collateral			USD	USD	1.000	31419AXV4	FNMA FNMS 04.500 CLAE0691	32.941725	4,503	1,483.22	1,483.22	1,483.22
Collateral			USD	USD	1.000	31419BBT1	FNMA FNMS 04.000 CLAE0949	32.357239	972	314.59	314.59	314.59
Collateral			USD	USD	1.000	31419CE41	FNMA FNAR XX.XXX LBAE1954	11.471195	37,394	4,289.57	4,289.57	4,289.57
Collateral			USD	USD	1.000	31419DHF1	FNMA FNMS 05.500 CLAE2929	20.323086	131	26.72	26.72	26.72
Collateral			USD	USD	1.000	31419DJG7	FNMA FNMS 04.500 CLAE2962	34.028684	4,905	1,669.21	1,669.21	1,669.21
Collateral			USD	USD	1.000	31419DL74	FNMA FNMS 04.500 CLAE3049	21.027153	742	156.06	156.06	156.06



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Collateral			USD	USD	1.000	31419DMJ7	FNMA FNMS 05.000 CQAE3060	37.805191	4,630	1,750.33	1,750.33	1,750.33
Collateral			USD	USD	1.000	31419DYQ8	FNMA FNMS 04.500 CLAE3418	39.113584	3,292	1,287.44	1,287.44	1,287.44
Collateral			USD	USD	1.000	31419GL36	FNMA FNMS 05.000 CLAE5745	34.513015	322	111.00	111.00	111.00
Collateral			USD	USD	1.000	31419HB43	FNMA FNMS 04.500 CTAE6358	28.445185	6,977	1,984.68	1,984.68	1,984.68
Collateral			USD	USD	1.000	31419KDB8	FNMA FNMS 05.000 CLAE8197	47.603038	298	141.78	141.78	141.78
Collateral			USD	USD	1.000	31419KE92	FNMA FNMS 05.000 CLAE8259	46.519787	151	70.20	70.20	70.20
Collateral			USD	USD	1.000	36176ED81	GNMA GNII SF 763627 C	36.556354	9,576	3,500.59	3,500.59	3,500.59
Collateral			USD	USD	1.000	36176JRC6	GNMA GNMI SF 767583 X	27.498900	3,203	880.81	880.81	880.81
Collateral			USD	USD	1.000	36176PG67	GNMA GNHF RF 771821 H	110.286086	8,816	9,722.29	9,722.29	9,722.29
Collateral			USD	USD	1.000	36176PHA7	GNMA GNHF RF 771825 H	106.000404	4,470	4,737.77	4,737.77	4,737.77
Collateral			USD	USD	1.000	36176VV42	GNMA GNMI SF 777635 X	102.141159	1,029	1,051.03	1,051.03	1,051.03
Collateral			USD	USD	1.000	36177QXM0	GNMA GNMI SF 796083 X	74.105628	64	47.56	47.56	47.56
Collateral			USD	USD	1.000	36177RQ20	GNMA GNII SF 796772 C	39.307674	1,898	745.91	745.91	745.91
Collateral			USD	USD	1.000	36177WML1	GNMA GNMI SF AA0363 X	63.322818	7,257	4,595.17	4,595.17	4,595.17
Collateral			USD	USD	1.000	36178FLC8	GNMA GNHF RF AA7523 H	96.055744	7,379	7,088.39	7,088.39	7,088.39
Collateral			USD	USD	1.000	36178MS36	GNMA GNII SF AB2338 C	30.418977	2,810	854.80	854.80	854.80
Collateral			USD	USD	1.000	36178NGZ6	GNMA GNII SF AB2916 C	79.166089	4,311	3,412.97	3,412.97	3,412.97
Collateral			USD	USD	1.000	36178WKQ1	GNMA GNII SF AB9303 C	66.759308	6,572	4,387.60	4,387.60	4,387.60
Collateral			USD	USD	1.000	36178WS83	GNMA GNII SF AB9543 C	41.055501	957	392.83	392.83	392.83
Collateral			USD	USD	1.000	36179ME89	GNMA GNII SF MA0159 M	22.665144	40,962	9,284.04	9,284.04	9,284.04
Collateral			USD	USD	1.000	36179MT59	GNMA GNII SF MA0572 M	58.198387	98	57.12	57.12	57.12
Collateral			USD	USD	1.000	36179MVX5	GNMA GNII SF MA0630 M	30.978634	1,287	398.72	398.72	398.72
Collateral			USD	USD	1.000	36179NF52	GNMA GNII SF MA1088 M	69.012349	23,471	16,197.94	16,197.94	16,197.94
Collateral			USD	USD	1.000	36179NF86	GNMA GNII SF MA1091 M	53.750863	8,250	4,434.57	4,434.57	4,434.57
Collateral			USD	USD	1.000	36179NNA2	GNMA GNII SF MA1285 M	60.086921	3,526	2,118.44	2,118.44	2,118.44
Collateral			USD	USD	1.000	36179NVQ8	GNMA GNII SF MA1523 M	46.599277	24,181	11,268.13	11,268.13	11,268.13
Collateral			USD	USD	1.000	36179QL66	GNMA GNII SF MA2149 M	48.601009	1,298	630.66	630.66	630.66
Collateral			USD	USD	1.000	36179QPM7	GNMA GNII SF MA2228 M	51.063713	74	37.67	37.67	37.67
Collateral			USD	USD	1.000	36179R4H9	GNMA GNII SF MA3524 M	74.572059	2,641	1,969.09	1,969.09	1,969.09
Collateral			USD	USD	1.000	36179RB32	GNMA GNII SF MA2758 M	58.247237	3,467	2,019.14	2,019.14	2,019.14
Collateral			USD	USD	1.000	36179RVB2	GNMA GNII SF MA3310 M	84.251918	3,072	2,587.94	2,587.94	2,587.94
Collateral			USD	USD	1.000	36179RXD6	GNMA GNII SF MA3376 M	84.808123	254,952	216,220.32	216,220.32	216,220.32
Collateral			USD	USD	1.000	36179SB89	GNMA GNII SF MA3663 M	95.776502	160,448	153,671.95	153,671.95	153,671.95
Collateral			USD	USD	1.000	36179SEH6	GNMA GNII SF MA3736 M	97.924644	6,610	6,473.18	6,473.18	6,473.18
Collateral			USD	USD	1.000	36179SJT5	GNMA GNII SF MA3874 M	100.863783	121,981	123,034.31	123,034.31	123,034.31
Collateral			USD	USD	1.000	36179SLR6	GNMA GNII SF MA3936 M	100.102728	173,688	173,866.45	173,866.45	173,866.45
Collateral			USD	USD	1.000	36179SSR9	GNMA GNII SF MA4128 M	106.419222	7,218	7,681.52	7,681.52	7,681.52



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Collateral			USD	USD	1.000	3617A2MZ2	GNMA GNMI SF AO2176 X	96.313546	589	567.68	567.68	567.68
Collateral			USD	USD	1.000	3617A8RB7	GNMA GNII SF AO7682 C	96.961406	7,179	6,960.86	6,960.86	6,960.86
Collateral			USD	USD	1.000	3617A9WL7	GNMA GNMI SF AO8751 X	108.292791	818	886.03	886.03	886.03
Collateral			USD	USD	1.000	36180EP82	GNMA GNMI SF AD3147 X	70.398261	2,570	1,809.39	1,809.39	1,809.39
Collateral			USD	USD	1.000	36180MYW1	GNMA GNII SF AD8825 C	64.143920	20,336	13,044.12	13,044.12	13,044.12
Collateral			USD	USD	1.000	36182HHT6	GNMA GNHF RF AH1142 H	114.444441	4,752	5,438.24	5,438.24	5,438.24
Collateral			USD	USD	1.000	36182WCU5	GNMA GNMI SF AJ1883 X	86.349898	4,468	3,858.16	3,858.16	3,858.16
Collateral			USD	USD	1.000	36183QD85	GNMA GNII SF AK6427 C	81.933431	4,687	3,840.11	3,840.11	3,840.11
Collateral			USD	USD	1.000	36183QW92	GNMA GNII SF AK6972 C	87.933678	5,658	4,975.45	4,975.45	4,975.45
Collateral			USD	USD	1.000	36183SWF4	GNMA GNHF RF AK8746 H	110.223828	6,782	7,475.04	7,475.04	7,475.04
Collateral			USD	USD	1.000	36185BDZ6	GNMA GNMI SF AM8220 X	98.144225	5,098	5,003.55	5,003.55	5,003.55
Collateral			USD	USD	1.000	36185BPC4	GNMA GNMI SF AM8519 X	94.588695	3,813	3,606.71	3,606.71	3,606.71
Collateral			USD	USD	1.000	36189NFG6	GNMA GNHF RF AQ1067 H	113.669937	8,547	9,715.52	9,715.52	9,715.52
Collateral			USD	USD	1.000	36192S2S8	GNMA GNMI SF AR0785 X	108.195865	3,196	3,457.86	3,457.86	3,457.86
Collateral			USD	USD	1.000	36192SVR8	GNMA GNMI SF AR0624 X	88.483823	5,632	4,983.79	4,983.79	4,983.79
Collateral			USD	USD	1.000	36194AEH6	GNMA GNMI SF AT1936 X	104.291863	4,577	4,773.64	4,773.64	4,773.64
Collateral			USD	USD	1.000	36194G5F7	GNMA GNMI SF AT8046 X	108.281976	3,109	3,366.77	3,366.77	3,366.77
Collateral			USD	USD	1.000	36194GPW8	GNMA GNMI SF AT7637 X	109.904961	2,613	2,872.36	2,872.36	2,872.36
Collateral			USD	USD	1.000	36194GPY4	GNMA GNMI SF AT7639 X	108.904093	3,389	3,690.88	3,690.88	3,690.88
Collateral			USD	USD	1.000	36194GQQ0	GNMA GNMI SF AT7663 X	104.131435	2,851	2,969.00	2,969.00	2,969.00
Collateral			USD	USD	1.000	36194HJ37	GNMA GNMI SF AT8382 X	108.452417	4,414	4,787.23	4,787.23	4,787.23
Collateral			USD	USD	1.000	36194TQH2	GNMA GNII SF AU5856 C	103.315156	16,606	17,156.38	17,156.38	17,156.38
Collateral			USD	USD	1.000	36195CMP4	GNMA GNII SF AV2166 C	104.230376	6,891	7,182.52	7,182.52	7,182.52
Collateral			USD	USD	1.000	36195CMS8	GNMA GNII SF AV2169 C	105.296720	23,148	24,374.54	24,374.54	24,374.54
Collateral			USD	USD	1.000	36196HNW6	GNMA GNMI SF AX5805 X	104.250444	40,515	42,237.47	42,237.47	42,237.47
Collateral			USD	USD	1.000	36198PPR5	GNMA GNMI SF AI3132 X	100.121413	3,913	3,918.00	3,918.00	3,918.00
Collateral			USD	USD	1.000	36198RH25	GNMA GNMI SF AI4749 X	91.088020	5,218	4,753.12	4,753.12	4,753.12
Collateral			USD	USD	1.000	36198TVX7	GNMA GNHF RF AI6930 H	87.560927	8,996	7,876.96	7,876.96	7,876.96
Collateral			USD	USD	1.000	36198W7H2	GNMA GNMI SF AI9896 X	73.091395	62,015	45,327.31	45,327.31	45,327.31
Collateral			USD	USD	1.000	36200BBX4	GNMA GNMI SF 595954 X	5.335990	495	26.40	26.40	26.40
Collateral			USD	USD	1.000	36200KMP9	GNMA GNMI SF 603466 X	5.108654	6,392	326.56	326.56	326.56
Collateral			USD	USD	1.000	36202B7E9	GNMA GNII SF 001793 M	0.250000	0	0.00	0.00	0.00
Collateral			USD	USD	1.000	36202C2Y8	GNMA GNII SF 002591 M	0.636312	6,104	38.84	38.84	38.84
Collateral			USD	USD	1.000	36202C7L1	GNMA GNII SF 002699 M	1.644065	9,896	162.69	162.69	162.69
Collateral			USD	USD	1.000	36202D2D2	GNMA GNII SF 003472 M	9.357660	2,474	231.50	231.50	231.50
Collateral			USD	USD	1.000	36202DA50	GNMA GNII SF 002728 M	1.564002	1,086	16.99	16.99	16.99
Collateral			USD	USD	1.000	36202DBJ9	GNMA GNII SF 002741 M	1.060905	2,898	30.74	30.74	30.74



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Collateral			USD	USD	1.000	36202DBX8	GNMA GNII SF 002754 M	1.044830	117,535	1,228.04	1,228.04	1,228.04
Collateral			USD	USD	1.000	36202DMS7	GNMA GNII SF 003069 M	0.723803	3,835	27.75	27.75	27.75
Collateral			USD	USD	1.000	36202DQN4	GNMA GNII SF 003161 M	1.066077	2,098	22.37	22.37	22.37
Collateral			USD	USD	1.000	36202DV32	GNMA GNII SF 003334 M	3.683876	421	15.49	15.49	15.49
Collateral			USD	USD	1.000	36202ELL1	GNMA GNII SF 003931 M	6.274027	267	16.72	16.72	16.72
Collateral			USD	USD	1.000	36202ERF8	GNMA GNII SF 004086 M	5.894950	247	14.58	14.58	14.58
Collateral			USD	USD	1.000	36202FAX4	GNMA GNII SF 004522 M	16.719226	2,030	339.43	339.43	339.43
Collateral			USD	USD	1.000	36202FMR4	GNMA GNII SF 004868 M	46.209735	3,167	1,463.36	1,463.36	1,463.36
Collateral			USD	USD	1.000	36202FVM5	GNMA GNII SF 005120 M	45.528738	782	356.02	356.02	356.02
Collateral			USD	USD	1.000	36202FZU3	GNMA GNII SF 005255 M	36.260425	11,871	4,304.59	4,304.59	4,304.59
Collateral			USD	USD	1.000	36205QNP0	GNMA GNMI SF 397398 X	17.220474	3,355	577.71	577.71	577.71
Collateral			USD	USD	1.000	36206W2H7	GNMA GNMI SF 423876 X	0.558162	5,701	31.82	31.82	31.82
Collateral			USD	USD	1.000	36207GWE5	GNMA GNMI SF 431845 X	0.756709	2,425	18.35	18.35	18.35
Collateral			USD	USD	1.000	36207HHH3	GNMA GNMI SF 432332 X	1.339681	1,337	17.91	17.91	17.91
Collateral			USD	USD	1.000	36207JM75	GNMA GNMI SF 433382 X	0.714756	3,523	25.18	25.18	25.18
Collateral			USD	USD	1.000	36207QQ75	GNMA GNMI SF 438878 X	2.603722	1,657	43.15	43.15	43.15
Collateral			USD	USD	1.000	36207UPY8	GNMA GNMI SF 442439 X	3.182611	15,000	477.41	477.41	477.41
Collateral			USD	USD	1.000	36207UQF8	GNMA GNMI SF 442454 X	0.441542	74,083	327.11	327.11	327.11
Collateral			USD	USD	1.000	36208J7D8	GNMA GNMI SF 452792 X	1.937619	922	17.86	17.86	17.86
Collateral			USD	USD	1.000	36208JB68	GNMA GNMI SF 451961 X	1.530050	1,088	16.64	16.64	16.64
Collateral			USD	USD	1.000	36208MRC1	GNMA GNMI SF 455083 X	2.718216	2,477	67.34	67.34	67.34
Collateral			USD	USD	1.000	36209HAG0	GNMA GNMI SF 471707 X	1.787124	2,536	45.32	45.32	45.32
Collateral			USD	USD	1.000	36209HJL0	GNMA GNMI SF 471967 X	1.453827	4,990	72.54	72.54	72.54
Collateral			USD	USD	1.000	36209HTN5	GNMA GNMI SF 472257 X	1.603601	1,237	19.84	19.84	19.84
Collateral			USD	USD	1.000	36209JSY8	GNMA GNMI SF 473135 X	4.377447	3,674	160.84	160.84	160.84
Collateral			USD	USD	1.000	36209QT96	GNMA GNMI SF 478576 X	1.744277	1,469	25.62	25.62	25.62
Collateral			USD	USD	1.000	3620A2FK7	GNMA GNMI SF 716670 X	1.033325	6,070	62.72	62.72	62.72
Collateral			USD	USD	1.000	3620A2XJ0	GNMA GNMI SF 717181 X	24.575509	3,878	953.12	953.12	953.12
Collateral			USD	USD	1.000	3620A56L8	GNMA GNMI SF 720075 X	26.586657	5,256	1,397.46	1,397.46	1,397.46
Collateral			USD	USD	1.000	3620A6D61	GNMA GNMI SF 720225 X	39.626097	8,189	3,244.87	3,244.87	3,244.87
Collateral			USD	USD	1.000	3620A8JN4	GNMA GNMI SF 722169 X	14.416847	9,270	1,336.51	1,336.51	1,336.51
Collateral			USD	USD	1.000	3620ALND2	GNMA GNMI SF 733088 X	24.080701	6,185	1,489.35	1,489.35	1,489.35
Collateral			USD	USD	1.000	3620ASS26	GNMA GNMI SF 738637 X	63.743857	39,458	25,152.06	25,152.06	25,152.06
Collateral			USD	USD	1.000	36212J2U9	GNMA GNMI SF 535487 X	4.369854	2,338	102.19	102.19	102.19
Collateral			USD	USD	1.000	3622033N9	GNMA GNMI SF 296105 X	0.278833	34,438	96.03	96.03	96.03
Collateral			USD	USD	1.000	36220TAG9	GNMA GNSN 287207 001-100	1.508699	6,210	93.68	93.68	93.68
Collateral			USD	USD	1.000	36223NCX0	GNMA GNMI SF 312486 X	0.053481	33,145	17.73	17.73	17.73



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Collateral			USD	USD	1.000	3622A2MF6	GNMA GNMI SP 783958 X	71.932517	11,990	8,624.41	8,624.41	8,624.41
Collateral			USD	USD	1.000	3622A2RA2	GNMA GNMI SP 784081 X	92.407172	764	706.37	706.37	706.37
Collateral			USD	USD	1.000	36230PBE9	GNMA GNMI SF 754537 X	75.606632	552	417.51	417.51	417.51
Collateral			USD	USD	1.000	36230SAL8	GNMA GNII SF 757211 C	46.612841	10,585	4,934.09	4,934.09	4,934.09
Collateral			USD	USD	1.000	36241KYZ5	GNMA GNMI SP 782528 X	10.010437	974	97.50	97.50	97.50
Collateral			USD	USD	1.000	36241LGK6	GNMA GNMI SP 782902 X	50.075922	104,729	52,443.93	52,443.93	52,443.93
Collateral			USD	USD	1.000	36241LRQ1	GNMA GNII SP 783195 M	26.341495	112,554	29,648.34	29,648.34	29,648.34
Collateral			USD	USD	1.000	36291P5G7	GNMA GNMI SF 634547 X	11.477473	4,613	529.42	529.42	529.42
Collateral			USD	USD	1.000	36291P5R3	GNMA GNII SF 634556 C	16.824703	493	83.00	83.00	83.00
Collateral			USD	USD	1.000	36291UXB6	GNMA GNMI SF 638874 X	43.007781	1,374	591.01	591.01	591.01
Collateral			USD	USD	1.000	36292EM64	GNMA GNMI SF 646681 X	7.318232	257	18.83	18.83	18.83
Collateral			USD	USD	1.000	36297BH20	GNMA GNMI SF 706849 X	51.519559	6,805	3,505.91	3,505.91	3,505.91
Collateral			USD	USD	1.000	36297GR93	GNMA GNII SF 711612 C	50.423818	2,920	1,472.18	1,472.18	1,472.18
Collateral			USD	USD	1.000	36297JC93	GNMA GNMI SF 712996 X	42.926178	3,361	1,442.79	1,442.79	1,442.79
Collateral			USD	USD	1.000	912796KS7	USTR BILL 04/13/17	99.844000	128,059	127,859.56	127,859.56	127,859.56
Collateral			USD	USD	1.000	912796KY4	USTR BILL 05/11/17	99.783700	12,605	12,577.66	12,577.66	12,577.66
Collateral			USD	USD	1.000	912810EW4	USTR 6 BOND 26	131.108696	11,004	14,427.26	14,427.26	14,427.26
Collateral			USD	USD	1.000	912810PZ5	USTR 2 1/2 TRIB 29	136.434574	9,476	12,929.08	12,929.08	12,929.08
Collateral			USD	USD	1.000	912810QP6	USTR 2 1/8 TRIB 41	137.248517	1,363	1,870.54	1,870.54	1,870.54
Collateral			USD	USD	1.000	912810QV3	USTR 0 3/4 TRIB 42	100.658570	2,163	2,177.45	2,177.45	2,177.45
Collateral			USD	USD	1.000	912810RL4	USTR 0 3/4 TRIB 45	95.928496	1,732	1,661.24	1,661.24	1,661.24
Collateral			USD	USD	1.000	912828D72	USTR 2 NOTE P 21	100.887308	161,545	162,978.38	162,978.38	162,978.38
Collateral			USD	USD	1.000	912828J27	USTR 2 NOTE B 25	97.713365	18,169	17,753.34	17,753.34	17,753.34
Collateral			USD	USD	1.000	912828Q29	USTR 1 1/2 NOTE J 23	96.172000	380,247	365,691.31	365,691.31	365,691.31
Collateral			USD	USD	1.000	912828TN0	USTR 1 NOTE P 19	99.334254	153,021	152,002.32	152,002.32	152,002.32
Collateral			USD	USD	1.000	912828VS6	USTR 2 1/2 NOTE E 23	102.411707	85,623	87,688.23	87,688.23	87,688.23
Collateral			USD	USD	1.000	912828VZ0	USTR 2 NOTE Q 20	101.527000	160,890	163,346.42	163,346.42	163,346.42
Collateral			USD	USD	1.000	912828XQ8	USTR 2 NOTE N 22	100.232087	21,304	21,353.21	21,353.21	21,353.21

Collateral Total For Nomura Securities International, Inc.**13,364,906 7,694,675.02 7,694,675.02 7,694,675.02****Total Collateral for Broker Nomura Securities International,****102.08%**



Time Warner Inc Master Pension Trust

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UBS Securities LLC. (U.S. Government Debt (Bilateral))												
Loan	484898	635510170	USD	USD	1.000	00751Y106	ADVANCE AUTO PARTS INC	170.280000	6,323	1,076,680.44	1,076,680.44	1,076,680.44
Loan Total For UBS Securities LLC.									6,323	1,076,680.44	1,076,680.44	1,076,680.44
Collateral			USD	USD	1.000	US912796KC24	UNITED STATES TREASURY BILL	99.986000	65,289	65,279.41	65,279.41	65,279.41
Collateral			USD	USD	1.000	US912796KH11	UNITED STATES TREASURY BILL	99.941000	534,810	534,494.60	534,494.60	534,494.60
Collateral			USD	USD	1.000	US912796KN88	UNITED STATES TREASURY BILL	99.902000	186,354	186,170.97	186,170.97	186,170.97
Collateral			USD	USD	1.000	US912810RM27	UNITED STATES TREASURY BOND	98.458928	115,700	113,916.65	113,916.65	113,916.65
Collateral			USD	USD	1.000	US912828K411	UNITED STATES TREASURY NOTE	100.032630	10,580	10,583.80	10,583.80	10,583.80
Collateral			USD	USD	1.000	US912828M722	UNITED STATES TREASURY NOTE	100.056115	171,351	171,447.36	171,447.36	171,447.36
Collateral			USD	USD	1.000	US912828P873	UNITED STATES TREASURY NOTE	97.544036	18,049	17,605.87	17,605.87	17,605.87
Collateral Total For UBS Securities LLC.									1,102,133	1,099,498.67	1,099,498.67	1,099,498.67
Total Collateral for Broker UBS Securities LLC.												102.12%



BNY MELLON

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Report Totals for TimeWarner

Loans												64,870,431.02
Collateral												66,347,974.94
Collateral Percent												102.28%

SECURITIES LENDING DIVISION PRICING DISCLOSURES

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Attachment to 2016 Form 5500

Schedule SB, Line 26 -- Schedule of Active Participant Data

Time Warner Pension Plan (TW Portion of Plan)

Plan Number : 001 EIN : 13-4099534

		<u>Time Warner Pension Plan (TW Portion of Plan)</u>							
		Total Years of Credited Service							
Attained Age		0 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	Over 34
<25	Count	0	0	0	0	0	0	0	0
25 to 29	Count	21	0	0	0	0	0	0	0
30 to 34	Count	254	24	0	0	0	0	0	0
35 to 39	Count	327	210	29	0	0	0	0	0
40 to 44	Count	264	251	152	14	1	0	0	0
45 to 49	Count	211	229	208	83	12	0	0	0
50 to 54	Count	131	173	192	114	68	13	1	0
55 to 59	Count	87	101	124	105	77	55	13	1
60 to 64	Count	38	44	68	45	48	42	13	2
65 to 69	Count	20	17	17	11	14	11	6	5
70 & up	Count	10	5	10	4	5	3	1	5
		Average Age: 48.3				Average Service: 9.5			

**Schedule SB, Line 26 -- Schedule of Active Participant Data
Time Warner Pension Plan (The CW Portion of Plan)**

Plan Number : 001 EIN : 13-4099534

Time Warner Pension Plan (CW Portion of Plan)

		Total Years of Credited Service							
		0 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	Over 34
Attained Age	Count								
<25	Count	0	0	0	0	0	0	0	0
25 to 29	Count	2	0	0	0	0	0	0	0
30 to 34	Count	7	1	0	0	0	0	0	0
35 to 39	Count	9	3	0	0	0	0	0	0
40 to 44	Count	11	10	7	0	0	0	0	0
45 to 49	Count	11	9	9	0	0	0	0	0
50 to 54	Count	5	1	4	3	0	0	0	0
55 to 59	Count	3	4	4	3	0	0	0	0
60 to 64	Count	5	1	4	2	0	0	0	0
65 to 69	Count	1	0	1	0	0	0	0	0
70 & up	Count	0	0	0	0	0	0	0	0

Average Age: 47.4

Average Service: 7.2

Actuarial Assumptions and Methods — Contributions

Economic Assumptions

Interest rate basis

- ▶ Applicable month January 2016
- ▶ Yield curve basis Segment Rates from 24 Month
Preceding Valuation Date

Interest rates	Reflecting Corridors	Not Reflecting Corridors
▶ First segment rate - 10-year rate	4.43%	1.41%
▶ Second segment rate - 20-year rate	5.91%	3.96%
▶ Third segment rate - 30-year rate	6.65%	4.97%
▶ Effective interest rate	6.06%	4.26%

Annual rates of increase

- ▶ Compensation N/A
- ▶ Future Social Security wage bases N/A
- ▶ Statutory limits on compensation N/A

Plan-related expenses \$18,100,000 (\$18,000,000 for Time Warner, Inc. and \$100,000 for The CW)

Demographic Assumptions

Inclusion date This plan was closed to new entrants as of January 30, 2010.

New or rehired employees It was assumed there will be no new or rehired employees.

Mortality

► Healthy Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants” table without collar or amount adjustments, projected to 2023 using scale AA)

► Disabled Separate rates for non-annuitants (based on RP-2000 “Employees” table without collar or amount adjustments, projected to 2031 using Scale AA) and annuitants (based on RP-2000 “Healthy Annuitants” table without collar or amount adjustments, projected to 2023 using scale AA)

Termination Rates varying by age and service

Termination Rates: Annual Rates per 1,000 participants

Attained Age	Years of Service				
	1--2	2--3	3--4	4--5	5+
20	293.1	280.4	267.7	255.0	175.0
25	330.5	291.4	255.9	220.3	175.0
30	273.6	230.9	186.7	142.6	96.8
35	236.3	187.3	154.4	121.6	100.4
40	223.2	176.0	139.1	102.2	83.0
45	212.1	161.0	130.0	98.9	74.6
50	208.3	151.3	120.9	90.4	69.8
55	181.4	132.9	88.5	44.0	17.6

Disability The rates at which participants become disabled by age and gender are shown below:

Disability Rates: Annual Rates per 1,000 participants

Age	Males	Females
20	0.68	0.85
25	0.86	1.11
30	0.97	1.36
35	1.21	1.91
40	1.75	2.76
45	2.94	3.99
50	5.41	6.21
55	9.76	9.32
60	14.79	11.79
65	0.00	0.00

Attachment to 2016 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Retirement Rates varying by age and grandfathered status, average age 61

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age and grandfathered status are shown below.

Retirement Rates: Annual Rates		
Age	Nongrandfathered	Grandfathered
55	0.10	0.15
56	0.10	0.15
57	0.10	0.15
58	0.10	0.15
59	0.10	0.15
60	0.15	0.10
61	0.15	0.10
62	0.15	0.25
63	0.15	0.15
64	0.15	0.15
65	0.25	0.33
66	0.25	0.33
67	0.25	0.33
68	0.25	0.33
69	0.25	0.33
70	1.00	1.00

Attachment to 2016 Form 5500
Schedule SB, Part V – Statement of Actuarial Assumptions/Methods
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Benefit commencement date:

- ▶ Deferred vested benefit The later of age 65 or termination of employment
- ▶ Disability benefit Age 65
- ▶ Retirement benefit Upon termination of employment

Form of payment For plans that pay lump sums as an optional form, lump sums are explicitly recognized by assuming that 80% of those eligible elect a lump sum. 100% of benefit payable as annuities for all others.

Percent married 100% of males; 100% of females.

Spouse age Wife three years younger than husband.

Covered pay Pay used in the valuation complies with plan definition and is based on the components supplied by Time Warner Inc., through its third party administrator, as of the valuation date.

At-risk assumptions For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan.

Timing of benefit payments Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

Methods

Valuation date	First day of plan year
Funding target	Present value of accrued benefits as required by regulations under IRC §430.
Target normal cost	Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.
Actuarial value of assets	Actuarial Value of Assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. Towers Watson has reviewed the plan provisions with Time Warner Inc. and, based on that review, is not aware of any significant benefits required to be valued that were not.
Change in assumptions and methods since prior valuation	<p>The segment rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.</p> <p>The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.</p> <p>A new experience study was performed, and as a result assumed rates of retirement were changed to better reflect anticipated future experience.</p> <p>The assumed plan-related expenses added to the target normal cost were updated from \$9,000,000 (\$8,950,000 for Time Warner, Inc. and \$50,000 for The CW) for the prior valuation to \$18,100,000 (\$18,000,000 for Time Warner, Inc. and \$100,000 for The CW) for the current valuation to account for higher expected expenses to be paid from the trust.</p>

Attachment to 2016 Form 5500

Multiple-Employer Plan Participating Employer Information

Plan Name: Time Warner Pension Plan

Employer Identification Number (EIN): 13-4099534

Plan Number: 001

list of Participating Employers

(a) Name of Participating Employer	(b) EIN	(c) Percentage of Contributions
Time Warner Inc.	13-4099534	100%
TheCWNetwork U.C	20-5074440	0%

TIME WARNER PENSION PLANSchedule H, Part IV, Line 4(j)—Schedule of Reportable Transactions
December 31, 2016

Identity of Party Involved or Issue of Securities	Description of Asset	Purchase Price	Selling Price	Cost of Asset	Current Value of Asset on Transaction Date	Net Gain (Loss)
Category (i) - Single transaction in excess of 5% of Plan assets:						
State Street	MSCI ACWI Minimum Volatility Index	\$ 171,836,814		\$ 171,836,814	\$ 171,836,814	
Dreyfus	Dreyfus Gov't Cash Management Fund		\$ 111,010,581	\$ 111,010,581	\$ 111,010,581	\$ —
Blackrock	Blackrock MSCI ACWI Minimum Volatility Index Fund		\$ 171,836,814	\$ 155,819,492	\$ 171,836,814	\$ 16,017,322
Category (iii) - Series transactions in excess of 5% of Plan assets:						
US Treasury	US Treasury Bond 3.000% 11/15/45 DD 11/15/15	\$ 68,093,710		\$ 68,093,710	\$ 68,093,710	
US Treasury	US Treasury Bond 3.000% 11/15/45 DD 11/15/15		\$ 61,591,442	\$ 61,614,125	\$ 61,591,442	\$ (22,683)
US Treasury	US Treasury Bond 2.500% 2/15/46 DD 2/15/16	\$ 61,606,815		\$ 61,606,815	\$ 61,606,815	
US Treasury	US Treasury Bond 2.500% 2/15/46 DD 2/15/16		\$ 53,078,678	\$ 52,797,207	\$ 53,078,678	\$ 281,471
US Treasury	US Treasury Bond 2.500% 5/15/46 DD 5/15/16	\$ 72,027,104		\$ 72,027,104	\$ 72,027,104	
US Treasury	US Treasury Bond 2.500% 5/15/46 DD 5/15/16		\$ 60,150,001	\$ 62,067,333	\$ 60,150,001	\$ (1,917,332)
US Treasury	US Treasury Bond 1.625% 2/15/26 DD 2/15/16	\$ 58,628,662		\$ 58,628,662	\$ 58,628,662	
US Treasury	US Treasury Bond 1.625% 2/15/26 DD 2/15/16		\$ 58,022,238	\$ 57,888,974	\$ 58,022,238	\$ 133,264
Dreyfus	Units of Dreyfus Gov't Cash Management Fund	\$ 767,297,238		\$ 767,297,238	\$ 767,297,238	
Dreyfus	Units of Dreyfus Gov't Cash Management Fund		\$ 777,238,500	\$ 777,238,500	\$ 777,238,500	\$ —
Blackrock	Units of Blackrock MSCI ACWI Minimum Volatility Index Fund		\$ 188,535,427	\$ 171,002,020	\$ 188,535,427	\$ 17,533,407
State Street	Units of MSCI ACWI Minimum Volatility Index Fund	\$ 288,528,062		\$ 288,528,062	\$ 288,528,062	

There were no category (ii) or (iv) transactions for the year ended December 31, 2016.

Columns for "Lease rental" and "Expense incurred with transaction" are not applicable and are therefore not included.

SCHEDULE SB (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500 or 5500-SF.	<small>OMB No. 1210-0110</small> 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

► **Round off amounts to nearest dollar.**

► **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan TIME WARNER PENSION PLAN	B Three-digit plan number (PN) ►	001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF TIME WARNER INC.	D Employer Identification Number (EIN) 13-4099534	
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B		
F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500		

Part I Basic Information			
1 Enter the valuation date: Month <u>01</u> Day <u>01</u> Year <u>2016</u>			
2 Assets:			
a Market value.....	2a	2,124,870,175	
b Actuarial value.....	2b	2,124,870,175	
3 Funding target/participant count breakdown	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment.....	7,312	615,758,415	615,758,415
b For terminated vested participants.....	22,310	1,120,484,590	1,120,484,590
c For active participants.....	4,109	363,705,322	368,932,099
d Total.....	33,731	2,099,948,327	2,105,175,104
4 If the plan is in at-risk status, check the box and complete lines (a) and (b) ☐			
a Funding target disregarding prescribed at-risk assumptions.....	4a		
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b		
5 Effective interest rate.....	6.06%		
6 Target normal cost.....	18,100,000		

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE		
	Signature of actuary Kathleen Eichner, F.S.A., E.A.	Date 1706046
	Type or print name of actuary TOWERS WATSON DELAWARE INC.	Most recent enrollment number 973-290-2500
	Firm name 8 CAMPUS DRIVE 4TH FLOOR PARSIPPANY NJ 07054-1050	Telephone number (including area code)

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.

Schedule SB (Form 5500) 2016
v. 160205

Part II	Beginning of Year Carryover and Prefunding Balances
---------	---

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	639,252,161	1,653,708
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	8,950,000	0
9 Amount remaining (line 7 minus line 8)	630,302,161	1,653,708
10 Interest on line 9 using prior year's actual return of <u>-3.52%</u>	-22,186,636	-58,211
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year)		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.26%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance		
12 Other reductions in balances due to elections or deemed elections	50,000,000	
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	558,115,525	1,595,497

Part III	Funding Percentages
-----------------	----------------------------

14	Funding target attainment percentage	14	74.34%
15	Adjusted funding target attainment percentage	15	100.93%
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	113.44%
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV	Contributions and Liquidity Shortfalls
----------------	---

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ►	18(b)	0 18(c)

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
b Contributions made to avoid restrictions adjusted to valuation date	19b	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

C If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

Equity: Shareholders' as of end of quarter of this plan year			
(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:			
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 0
22 Weighted average retirement age			22 61
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment.		☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment.		☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)		31a	18,100,000
b Excess assets, if applicable, but not greater than line 31a		31b	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment	1,433,891		236,912
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount		33	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)		34	18,336,912
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	18,000,000	340,000	18,340,000
36 Additional cash requirement (line 34 minus line 35)		36	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)		37	0
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)		38a	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances		38b	
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)		39	0
40 Unpaid minimum required contributions for all years		40	0

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected		☐ 2 plus 7 years ☐ 15 years	
b Eligible plan year(s) for which the election in line 41a was made		☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011	
42 Amount of acceleration adjustment		42	0
43 Excess installment acceleration amount to be carried over to future plan years		43	0

TIME WARNER PENSION PLAN

Schedule G, Part I—Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible
December 31, 2016

(a)	(b)	(c)	(d)	Amount Received During Reporting Year		(g)	Amount Overdue	
				(e)	(f)		(h)	(i)
Party- In- Interest	Identity of Obligor	Detailed Description of Loan Including Dates of Making and Maturity, Interest Rate, the Type and Value of Collateral, any Renegotiation of the Loan and the Terms of the Renegotiation and Other Material Items	Original Amount of Loan	Principal	Interest	Unpaid Balance at End of Year	Principal	Interest
	Glitnir Bank	GLITNIR BK HF GBL MTN 6.33% 7/28/11 144A	\$ 266,000	\$ —	\$ —	\$ 266,000	\$ 266,000	\$ —
	Glitnir Bank	GLITNIR BANKI HF MTN TR 6.375% 9/25/12	241,000	—	—	241,000	241,000	—
	Glitnir Bank	GLITNIR BANKI HF NON CUM 7.451% 9/14/16 144A	100,000	—	—	107,451	100,000	7,451
	Kaupthing Bank	KAUPTHING BK HF MTN 5.75% 10/4/11 144A	120,000	—	—	120,000	120,000	—
	Kaupthing Bank	KAUPTHING BK HF 7.625% 2/28/15 144A	1,051,000	—	—	1,051,000	1,051,000	—
	Landsbankinn	LANDSBANKI IS HF 6.1% 8/25/11 144A	606,000	—	—	606,000	606,000	—

TIME WARNER PENSION PLAN

EIN: 13-4099534

Plan Number: 001

Attachments to 2016 Schedule SB (Form 5500)

Statement by Enrolled Actuary

Participating Employers

Line 22 - Description of Weighted Average Retirement Age

Part V - Statement of Actuarial Assumptions and Methods

Part V - Summary of Plan Provisions

Line 26 - Schedule of Active Participant Data

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan Time Warner Pension Plan (CW Portion of Plan)	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Time Warner, Inc.	D Employer Identification Number (EIN) 13-4099534
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month 01 Day 01 Year 2016	
2 Assets:	
a Market value.....	2a 17,435,462
b Actuarial value	2b 17,435,462
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants 4 (2) Vested Funding Target 924,630 (3) Total Funding Target 924,630
b For terminated vested participants	99 7,142,055 7,142,055
c For active participants	120 8,952,324 9,207,171
d Total	223 17,019,009 17,273,856
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions.....	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate.....	5 6.06%
6 Target normal cost	6 100,000

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	
Signature of actuary Kathleen Eichner, F.S.A, E.A.	Date 1706046
Type or print name of actuary Towers Watson Delaware Inc.	Most recent enrollment number 973-290-2500
Firm name 8 CAMPUS DRIVE 4TH FLOOR PARSIPPANY NJ 07054-1050	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	0	1,653,708
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	0	0
9 Amount remaining (line 7 minus line 8).....	0	1,653,708
10 Interest on line 9 using prior year's actual return of <u>-3.52%</u>	0	-58,211
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.26%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance.....		0
12 Other reductions in balances due to elections or deemed elections		0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	0	1,595,497

Part III Funding Percentages

14 Funding target attainment percentage	14	91.69%
15 Adjusted funding target attainment percentage.....	15	100.93%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	103.71%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ►			18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year?..... ☐ Yes ☒ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☐ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:				
a Segment rates:	1st segment: 4.43 %	2nd segment: 5.91 %	3rd segment: 6.65 %	☐ N/A, full yield curve used
b Applicable month (enter code).....				21b 0
22 Weighted average retirement age				22 61
23 Mortality table(s) (see instructions)	☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes ☒ No
25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment	☐ Yes ☒ No
26 Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment	☒ Yes ☐ No
27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	27

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	28	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	29	
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	30	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6)	31a	100,000	
b Excess assets, if applicable, but not greater than line 31a	31b	0	
32 Amortization installments:	Outstanding Balance		Installment
a Net shortfall amortization installment.....	1,433,891		236,912
b Waiver amortization installment	0		0
33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	33		
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33).....	34	336,912	
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....		336,912	336,912
36 Additional cash requirement (line 34 minus line 35).....	36	0	
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....	37		
38 Present value of excess contributions for current year (see instructions)			
a Total (excess, if any, of line 37 over line 36)	38a	0	
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	38b		
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37).....	39	0	
40 Unpaid minimum required contributions for all years	40	0	

Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)

41 If an election was made to use PRA 2010 funding relief for this plan:			
a Schedule elected	☐ 2 plus 7 years ☐ 15 years		
b Eligible plan year(s) for which the election in line 41a was made	☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011		
42 Amount of acceleration adjustment	42	0	
43 Excess installment acceleration amount to be carried over to future plan years	43	0	

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2016 This Form is Open to Public Inspection
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For calendar plan year 2016 or fiscal plan year beginning 01/01/2016 and ending 12/31/2016

▶ **Round off amounts to nearest dollar.**
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan Time Warner Pension Plan (TW Portion of Plan)	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF Time Warner, Inc.	D Employer Identification Number (EIN) 13-4099534
E Type of plan: ☐ Single ☒ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information
1 Enter the valuation date: Month 01 Day 01 Year 2016	
2 Assets:	
a Market value.....	2a 2,107,434,713
b Actuarial value	2b 2,107,434,713
3 Funding target/participant count breakdown	
a For retired participants and beneficiaries receiving payment	(1) Number of participants 7,308 (2) Vested Funding Target 614,833,785 (3) Total Funding Target 614,833,785
b For terminated vested participants	22,211 1,113,342,535 1,113,342,535
c For active participants	3,989 354,752,998 359,724,928
d Total	33,508 2,082,929,318 2,087,901,248
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐	
a Funding target disregarding prescribed at-risk assumptions.....	4a
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor.....	4b
5 Effective interest rate.....	5 6.06%
6 Target normal cost	6 18,000,000

Statement by Enrolled Actuary
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE	
Signature of actuary Kathleen Eichner, F.S.A., E.A.	Date 1706046
Type or print name of actuary Towers Watson Delaware Inc.	Most recent enrollment number 973-290-2500
Firm name 8 CAMPUS DRIVE 4TH FLOOR PARSIPPANY NJ 07054-1050	Telephone number (including area code)
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐

Part II Beginning of Year Carryover and Prefunding Balances

	(a) Carryover balance	(b) Prefunding balance
7 Balance at beginning of prior year after applicable adjustments (line 13 from prior year).....	639,252,161	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	8,950,000	0
9 Amount remaining (line 7 minus line 8).....	630,302,161	0
10 Interest on line 9 using prior year's actual return of <u>-3.52%</u>	-22,186,636	0
11 Prior year's excess contributions to be added to prefunding balance:		
a Present value of excess contributions (line 38a from prior year).....		0
b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>6.26%</u>		0
b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
c Total available at beginning of current plan year to add to prefunding balance		0
d Portion of (c) to be added to prefunding balance.....		
12 Other reductions in balances due to elections or deemed elections	50,000,000	
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12).....	558,115,525	0

Part III Funding Percentages

14 Funding target attainment percentage	14	74.20%
15 Adjusted funding target attainment percentage.....	15	100.93%
16 Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	113.44%
17 If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage.	17	%

Part IV Contributions and Liquidity Shortfalls**18** Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
Totals ▶			18(b)	0	18(c)
					0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.....	19a	
b Contributions made to avoid restrictions adjusted to valuation date	19b	
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.....	19c	

20 Quarterly contributions and liquidity shortfalls:

- a** Did the plan have a "funding shortfall" for the prior year?..... ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No
- c** If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th

Part V Assumptions Used to Determine Funding Target and Target Normal Cost**21** Discount rate:**a** Segment rates:1st segment:
4.43 %2nd segment:
5.91 %3rd segment:
6.65 %☐ N/A, full yield curve used**b** Applicable month (enter code) **21b** 0**22** Weighted average retirement age **22** 61**23** Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute**Part VI Miscellaneous Items****24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No**26** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment **27****Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years****28** Unpaid minimum required contributions for all prior years **28** 0**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) **29****30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) **30** 0**Part VIII Minimum Required Contribution For Current Year****31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6) **31a** 18,000,000**b** Excess assets, if applicable, but not greater than line 31a **31b** 0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment.....	0	0
b Waiver amortization installment.....		0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount **33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)..... **34** 18,000,000

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement.....	18,000,000		18,000,000

36 Additional cash requirement (line 34 minus line 35)..... **36** 0**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)..... **37****38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36) **38a** 0**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances **38b** 0**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)..... **39** 0**40** Unpaid minimum required contributions for all years **40** 0**Part IX Pension Funding Relief Under Pension Relief Act of 2010 (See Instructions)****41** If an election was made to use PRA 2010 funding relief for this plan:**a** Schedule elected ☐ 2 plus 7 years ☐ 15 years**b** Eligible plan year(s) for which the election in line 41a was made ☐ 2008 ☐ 2009 ☐ 2010 ☐ 2011**42** Amount of acceleration adjustment **42** 0**43** Excess installment acceleration amount to be carried over to future plan years **43** 0

Attachment to 2016 Form 5500

Schedule SB, Line 22 -- Description of Weighted Average Retirement Age

Time Warner Pension Plan

Plan Number : 001

EIN : 13-4099534

(1)	(2)	(3)	(4)	(5)	(6)
Ages	Probability of Retirement	Population Survivorship	Number Retiring (2) * (3)	Rate of Retirement (4) / (3)	Weighted Rate (1) x (5)
55	10.00%	1,000,000	100,000	10.00%	5.5000
56	10.00%	900,000	90,000	9.00%	5.0400
57	10.00%	810,000	81,000	8.10%	4.6170
58	10.00%	729,000	72,900	7.29%	4.2282
59	10.00%	656,100	65,610	6.56%	3.8710
60	15.00%	590,490	88,574	8.86%	5.3144
61	15.00%	501,917	75,287	7.53%	4.5925
62	15.00%	426,629	63,994	6.40%	3.9676
63	15.00%	362,635	54,395	5.44%	3.4269
64	15.00%	308,239	46,236	4.62%	2.9591
65	25.00%	262,004	65,501	6.55%	4.2576
66	25.00%	196,503	49,126	4.91%	3.2423
67	25.00%	147,377	36,844	3.68%	2.4686
68	25.00%	110,533	27,633	2.76%	1.8791
69	25.00%	82,900	20,725	2.07%	1.4300
70	100.00%	62,175	62,175	6.22%	4.3522

Weighted Average Retirement Age:

61.15

The determination of the average retirement age assumes employees continue in employment until reaching the first age of retirement eligibility with the required number of years of service. After this point, only the retirement decrement is recognized.

Plan Provisions

Effective Date	<p>January 1, 1954. New Deferred Lump Sum Plan design effective as of July 1, 2008, with participation and benefit service frozen as of June 30, 2010 and pensionable compensation frozen as of December 31, 2013.</p> <p>The plan was most recently amended during 2016 to offer certain terminated vested participants a one time option to elect a lump sum payment.</p>
Eligible Employees	Regular salaried employees of the Company or designated affiliate not covered by a collective bargaining agreement unless the agreement provides for coverage. Temporary and hourly employees who work more than 1,000 hours. Employed on or before June 30, 2009.
Entry Date	Completion of one year of eligibility service, which is measured from employment commencement date to first anniversary of employment commencement date. No new entrants to the plan after July 1, 2010.

Definitions

Vesting service	Elapsed time (measured in years, months and days) from date of hire including service with an affiliate. Temporary and hourly employees are credited with one year of Vesting Service for each calendar year that 1,000 hours are worked.
Benefit service	Elapsed time (measured in years and months) from date of hire including service with an employing company. Temporary and hourly employees are credited with one year of Benefit Service for each calendar year that 1,000 hours are worked. Benefit Service is measured from the later of date of hire and January 1, 2000 for purposes of determining the Accrued Monthly Pension Benefit for employees at Sunset Publishing Pension Plan. Benefit service is frozen as of June 30, 2010.
Pensionable compensation	Base pay plus overtime pay/shift differential, 401(k) contributions, regular bonuses and commissions but excluding lump sum severance payments, long-term management incentives, and any form of deferred compensation. Pensionable Compensation after December 31, 2013 will be excluded.
Average compensation	Average of the highest five consecutive calendar years of Pensionable Compensation during the participant's entire Benefit Service period. Pensionable Compensation for any calendar year may not exceed the maximum limitation for that year as defined by the Internal Revenue Code. Average compensation is frozen as of December 31, 2013.
Covered Compensation	The average of the Social Security Taxable Wage Bases over the 35-year period ending in the year of attainment of Social Security Retirement Age. Covered compensation is frozen as of December 31, 2013.

Attachment to 2016 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

65 Point Grandfathered Participant	<p>Active participant of the Prior Plan on December 31, 1999 whose: (i) sum of age and Benefit Service as of December 31, 1999 totals 65 or more and (ii) has at least 10 years of Benefit Service as of this date.</p> <p>Effective October 15, 2007, the term 65 Points Grandfathered Participant shall include each Participant in the Time Warner Employees' Pension Plan who was an Employee as of December 31, 1999, who received no more than \$95,000 of compensation from the Employing Company for the Plan Year ending December 31, 2006, and for whom the sum of his age in years and months plus his Period of Service, in years and months, at January 1, 2000 equalled or exceeded 60 years.</p>
ERISA Grandfathered Participant	Active participant of the Prior Plan on December 31, 1999.
Points	Calculated as of June 30, 2008. Age (years and completed months) plus Vesting Service (Period of Service, or Years of Service) (prorated to the day).
Prior Plan	<p>Following plans were in effect prior to January 1, 2000</p> <ul style="list-style-type: none">▶ Time Warner Employees' Pension Plan (TWEPP)▶ Retirement Income Plan for Employees of Book-of-the-Month Club, Inc. (BOMC)▶ Southern Progress Pension Plan▶ Sunset Publishing Corporation Pension Plan▶ Time Distribution Services Retirement Plan▶ Warner Publishing Pension Plan▶ Music Pension Plan▶ WEA Manufacturing Pension Plan▶ Turner Entertainment Co Frozen Defined Benefit Retirement Plan▶ Filmed Entertainment Pension Plan
Annuity Equivalent	<p>The lifetime income equal in value to a single sum based upon the interest (based on plan's look-back period) and mortality assumptions defined in Internal Revenue Code (IRC) Section 417(e), and further assuming that monthly payments begin at the time the lump sum is otherwise payable. For purposes of calculating the accrued benefit, both the lump sum and the annuity are assumed to commence at normal retirement date.</p>

Attachment to 2016 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Normal retirement date (NRD)	The first of the month coincident with or next following the later of: Age 65, or Fifth anniversary of participation
Accrued Monthly Pension Benefit under the plan in effect as of June 30, 2008	<p>As of any date, 1/12 of the greater of (a), (b) and (c), less the TWEPP Profit Sharing offset (if any), with the 415 limit in effect:</p> <p>(a) The sum of 1.25% of Average Compensation up to Covered Compensation plus 1.67% of Average Compensation in excess of Covered Compensation multiplied by Benefit Service up to the date of determination with a maximum of 30 years plus the accrued benefit as of December 31, 1999 payable from the Sunset Publishing Corporation Pension Plan for Sunset Publishing employees.</p> <p>(b) Prior Plan Minimum</p> <p>For 65 Point Grandfathered Participants: Benefit as of determination date under the Prior Plan provisions in effect prior to January 1, 2000.</p> <p>For ERISA Grandfathered Participants: Accrued benefit as of December 31, 1999 under the Prior Plan provisions in effect prior to January 1, 2000.</p> <p>(c) Minimum Benefit</p> <p>The accrued benefit on or after January 1, 1994 (if based on Compensation greater than the maximum compensation limit) shall in no event be less than the sum of the frozen accrued benefit as of December 31, 1993 plus the accrued benefit based on Benefit Service accrued on or after January 1, 1994.</p>

Plan Formula effective
as of July 1, 2008

Defines the lump sum amount payable at normal retirement date.

- ▶ For new employees (hired or rehired on or after July 1, 2008) and those who do not meet the criteria defined below for an enhanced benefit.
10% times Average Compensation up to Covered Compensation, plus
13% times Average Compensation in excess of Covered Compensation, times Benefit Service up to 30 years

An enhanced formula applies to certain employees employed on June 30, 2008

- ▶ With 65 or more Points and 5 years of Vesting Service:
13% times Average Compensation up to Covered Compensation, plus
16% times Average Compensation in excess of Covered Compensation, times Benefit Service up to 30 years
- ▶ With 50 or more Points and 5 years of Vesting Service:
12% times Average Compensation up to Covered Compensation, plus
15% times Average Compensation in excess of Covered Compensation, times benefit Service up to 30 years

Accrued Monthly Pension Benefit
under the plan effective as of
July 1, 2008

The greater of (i) plus (ii), or (iii) for employees on June 30, 2008, where:

- (i) The Accrued Monthly Pension Benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008.
- (ii) The annuity equivalent amount payable at age 65 under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10.
- (iii) The annuity equivalent amount payable at age 65 using the Plan Formula for all years of Benefit Service up to 30 years.

Note: The benefit amount determined above will be reduced by the Participant's Profit Sharing Offset (1977) and benefits accrued and payable under the 1975 Insurance Annuity Contracts.

Minimum Benefit

A 65 Points Grandfathered Participant shall receive a minimum benefit based upon the provisions of the plan in effect as of June 30, 2008.

Monthly preretirement
death benefit

Lump sum:

100% of the benefit otherwise payable to the participant assuming employment terminated on the date of death, and payment is made at the later of age 55 and date of death.

If participant had not reached age 55, the benefit is further discounted by the IRC Section 417(e) interest rate or rates for the period between the date the payment is made and the date the participant would have attained age 55. In the event payment is deferred, the benefit is calculated by converting the annuity otherwise payable to the beneficiary on the deferred date of commencement to a lump sum using the interest and mortality assumptions prescribed by IRC Section 417(e).

If the beneficiary is the spouse, payment may be deferred until the participant's 65th birthday. If the beneficiary is not the spouse, payment may be deferred until the last day of the 5th calendar year following the participant's death.

Minimum Lump Sum. Actuarial equivalent of the minimum lifetime annuity (QPSA), based upon the interest and mortality assumptions prescribed by IRC Section 417(e), and further assuming that payments commence on the date of distribution.

Lifetime Annuity:

An amount which is actuarially equivalent to the lump sum otherwise payable, based upon the beneficiary's age at the time payments commence, and the interest and mortality assumptions described in IRC Sections 417(e).

If the beneficiary is the spouse, payments may be deferred until the participant's 65th birthday. If the beneficiary is not the spouse, payment must commence no later than the last day of the calendar year following the participant's death. In the event payment is deferred, the benefit is calculated as the amount which is actuarially equivalent to the annuity payable at the earliest possible commencement date. Actuarial equivalence is based on assumptions currently in use.

Minimum Lifetime Annuity (QPSA). An amount equal to 50% of the benefit otherwise payable to the participant assuming the participant terminated employment on the day preceding his death, and elected to receive payments under the 50% Joint & Survivorship Option commencing on the earliest possible date.

Rehire	<p>Participants who are not employed on June 30, 2008 but later rehired:</p> <p>The (i) component of the benefit is based on the participant's Accrued Benefit on the initial termination date.</p> <p>The (iii) component includes Benefit Service accrued during the prior period of employment, unless the participant was not vested at the time of his initial termination of employment, and incurred a 5-year break in service.</p> <p>If a participant is rehired after June 30, 2008 and after receiving a lump sum payment from this plan, any subsequent benefit shall be calculated under the deferred lump sum formula ((iii) component only). Prior to any adjustment for payment prior to Normal Retirement Age, this amount is to be reduced by an amount payable under the deferred lump sum formula at Normal Retirement Date, based on the Participant's Average Compensation, Covered Compensation, and Benefit Service used in the calculation of the original lump sum payment. This amount should never be less than the (iii) component reflecting service after rehire only.</p> <p>If a participant is rehired after July 1, 2008 and after the commencement of monthly lifetime payments, any subsequent benefit shall be calculated as if payments had not commenced.</p> <p>Rehired participant remains eligible for any grandfathering (e.g., Rule of 65/50 under the plan effective July 1, 2008 and 65 Points Grandfathering).</p>
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Eligibility for Benefits

Normal Retirement	Retire on Normal Retirement Date.
Early Retirement	Age 55 and at least 10 years of Vesting Service.
Postponed Retirement	Retire after Normal Retirement Date.
Deferred Vested	<p>Terminate for reasons other than death, disability, or retirement after completing five years of Vesting Service.</p> <p>An ERISA Grandfathered Participant who participated in the Time Warner Inc. Employees' Pension Plan and terminates prior to his Early Retirement Date or NRD after a 10-year period of service, may elect to receive his benefit as an annuity the first of the month immediately following his termination date.</p>
Pre-retirement Death Benefit	Die after meeting eligibility for deferred vested, early, normal, or postponed retirement benefits with a surviving spouse or other elected beneficiary.
Disability Benefit	Meets eligibility for LTD plan or Social Security Disability benefit.

Benefits Paid Upon the Following Events

Normal Retirement Lifetime Annuity: Accrued Monthly Pension Benefit determined as of Normal Retirement Date.

Lump Sum: Actuarial equivalent value of lifetime annuity based upon the interest and mortality assumptions defined in IRC Section 417(e).

Early Retirement Lifetime Annuity: The greater of (i) plus (ii), or (iii) where:

- (i) The Accrued Monthly Pension Benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable Early Retirement Factor.
- (ii) The annuity equivalent under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years multiplied by the applicable Early Retirement Factor for the Plan Formula. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).
- (iii) The annuity equivalent amount under the Plan Formula for all years of Benefit Service up to 30 years, multiplied by the applicable Early Retirement Factor for the Plan Formula. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).

Lump Sum Benefit: The greater of (i) plus (ii), or (iii) where: (i) equals,

- (a) For an ERISA Grandfathered Participant who is eligible for a lump sum under the prior plan rules, an amount that is actuarially equivalent in value to the accrued benefit determined as of December 31, 1999, adjusted by the appropriate early commencement factor. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence at the early retirement date, plus
- (b) an amount that is actuarially equivalent in value to the excess of (a) accrued benefit (as a single life annuity payable at age 65) determined as of June 30, 2008, over (b) for an ERISA Grandfathered Participant, the accrued benefit determined (as a single life annuity payable at age 65) as of December 31, 1999. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence on the Participant's Normal Retirement Date.
- (ii) the lump sum amount determined under the Plan Formula taking into account Benefit Service earned after June 30, 2008, up to a maximum number of years multiplied by the applicable Early Retirement Factor for the Plan Formula. The maximum number of years of Benefit Service shall be the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10.

- (iii) the lump sum amount under the Plan Formula for all years of Benefit Service up to 30 years, multiplied by the applicable Early Retirement Factor for the Plan Formula.

Note: It is possible that lump sum amount will be based on (iii) component, while lifetime annuity amount is based on (i) + (ii) formula. Early retirement subsidy is not reflected in conversion of (i)(b) component to a lump sum.

Early Retirement Factors for the Plan Formula:

- Warner Bros. – Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes Normal Retirement Date.
- All other divisions – Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes age 62.

Early Retirement Factors for benefits under Prior Plan formulas in effect as of December 31, 1999. For the following prior plans:

- ▶ Time Warner Employees' Pension Plan (TWEPP)
- ▶ Retirement Income Plan for Employees of Book-of-the-Month Club, Inc. (BOMC)
- ▶ Southern Progress Pension Plan
- ▶ Sunset Publishing Corporation Pension Plan
- ▶ Time Distribution Services Retirement Plan
- ▶ Warner Publishing Pension Plan

Reduced 6-2/3% for each of the first five years that commencement of payments precedes age 62 and 3-1/3% for each of the next two years prior to age 57.

For the following prior plans:

- ▶ Music Pension Plan
- ▶ WEA Manufacturing Pension Plan
- ▶ TWE/Filmed Entertainment Pension Plan for Filmed Entertainment

Reduced 6-2/3% for each of the first five years that commencement of payments precedes age 65 and 3-1/3% for each of the next five years prior to age 60.

For participants of the Turner Frozen Plan, in accordance with that plan's provisions (see below).

Postponed Retirement

Life Annuity: Accrued Pension Benefit determined as of the Postponed Retirement Date. For participants who attained their Normal Retirement Age prior to January 1, 2001, this amount will not be less than the monthly pension benefit determined as of age 65, actuarially increased to Postponed Retirement Date.

Lump Sum: Actuarial equivalent value of lifetime annuity based upon the interest and mortality assumptions defined in IRC Section 417(e).

Termination with Deferred Vested Benefit

Benefit is based on Final Average Compensation, Social Security Covered Compensation and Benefit Service determined at the date of termination.

Employees are generally eligible to begin receiving payments at age 55 or later.

An ERISA Grandfathered Participant who participated in the Time Warner Inc. Employees' pension Plan and terminates prior to Early Retirement Date or Normal Retirement Date after a 10-year period of service, may elect to receive his benefit as an annuity the first of the month immediately following his termination date.

Lifetime Annuity – payable at age 55 or later

The greater of (i) plus (ii), or (iii): where:

- (i) Equals the accrued benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable (Warner Bros.) Early Retirement Factor.
- (ii) Equals the annuity equivalent amount under the new formula taking into account Benefit Service earned after June 30, 2008 up to the maximum number of years which equals the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10, multiplied by the applicable (Warner Bros. factors for all divisions) Early Retirement Factor for the Plan Formula. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).
- (iii) Equals the annuity equivalent amount under the deferred lump sum formula using all years of Benefit Service up to a maximum of 30, multiplied by the applicable Early Retirement Factor. (The factor for an annuity commencing at early retirement age is used to convert the lump sum to an annuity).

Lifetime Annuity – payable prior to age 55

The greater of (i) plus (ii), or (iii): where:

- (i) The accrued benefit payable under the plan in effect as of June 30, 2008 determined as of June 30, 2008 multiplied by the applicable Early Retirement.

- (ii) Equals the lump sum amount under the Plan Formula taking into account Benefit Service earned after June 30, 2008 up to the maximum number of years adjusted for payment prior to age 65 and converted to an actuarially equivalent annuity. The maximum number of years equals the greater of (i) 30 less years of Benefit Service as of June 30, 2008 and (ii) 10. The lump sum amount is adjusted for early commencement by applying a 60% factor (age 55) and further discounting the result by the IRC Section 417(e) interest rate or rates for the period (completed and partial months) between the date the payment is made and the first day of the month coincident with or next following the participant's 55th birthday.
To convert the reduced lump sum to an annuity, use the (IRC Section 417(e)) factor for an annuity commencing at the early commencement age.
- (iii) Equals the lump sum amount under the new formula taking into account all years of Benefit Service up to a maximum of 30 years, adjusted for payment prior to age 65 and converted to an actuarially equivalent annuity.
The lump sum amount is adjusted for early commencement by applying a 60% factor (age 55) and further discounting the result by the IRC Section 417(e) interest rate or rates for the period (completed and partial months) between the date the payment is made and the first day of the month coincident with or next following the participant's 55th birthday.
To convert the reduced lump sum to an annuity, use the (IRC Section 417(e)) factor for an annuity commencing at the early commencement age.

Lump Sum Benefit

The greater of (i) plus (ii), or (iii); where

- (i) Equals an amount that is actuarially equivalent in value to Accrued Benefit determined as of June 30, 2008. Actuarial Equivalence is based upon the interest and mortality assumptions defined in IRC Section 417(e) and further assumes that benefits commence on the Participant's Normal Retirement Date.
- (ii) Equals the lump sum amount determined by the Plan Formula taking into account only Benefit Service earned after June 30, 2008 up to the maximum number of years which equals the greater of (a) 30 less years of Benefit Service as of June 30, 2008 and (b) 10, multiplied by the applicable (Warner Bros.) Early Retirement Factor for the new formula.
- (iii) Equals the lump sum amount determined by the Plan Formula taking into account all years of Benefit Service up to a maximum of 30, multiplied by the applicable (Warner Bros.) Early Retirement Factor for the new formula.

	<p>Early Retirement Factors for Plan Formula (All divisions): Benefit is reduced by 1/3 of 1% for each month or partial month that payment precedes Normal Retirement Date. For lump sums payable prior to age 55 (needed to calculate an annuity) the benefit otherwise payable at age 55 (60%) is further discounted by the interest rate or rates prescribed by IRC Section 417(e).</p>
Disability Benefit	<p>Participants with fewer than 5 years of vesting service: Benefit service and Compensation are frozen during the period of disability.</p> <p>Participants with 5 or more years of vesting service: Benefit service and Compensation continue to accrue during period of disability.</p>

Other Plan Provisions

Forms of Payment under the plan effective as of July 1, 2008	<p>A lump sum option is available for participants as follows: For participants of the Prior Plans: Warner Publishing, Music/Filmed Entertainment Pension Plan, and WEA Manufacturing, the value of the Prior Plan Minimum Benefit is available as a lump sum at termination or retirement. For participants of prior TWEPP, the value of the Prior Plan Minimum Benefit is available as a lump sum at retirement.</p> <p>Other forms of payment: Pre-retirement death benefits are payable only as described above. Monthly pension benefits will be paid as a life annuity if the participant has no spouse or elected beneficiary as of the payment commencement date. Otherwise, they will be paid in the form of the 50% Joint and Survivor annuity or another optional form offered by the plan should the participant elect it and there is spousal consent. The optional forms available are life annuity, 50% or 100% Joint and Survivor annuity, and 10-year certain and life.</p>
Form of Payment under the plan effective as of July 1, 2008	<p>Same payment forms and timing as the plan effective prior to June 30, 2008, plus a 75% Joint and Survivorship Annuity (to satisfy PPA).</p> <p>ERISA Grandfathered Participants are eligible to receive their December 31, 1999 accrued benefit in the form of a lump sum and the residual amount as an annuity. Additionally, Warner Bros. employees who were participants as of December 31, 1999 are eligible to receive their December 31, 1999 accrued benefit immediately in the form of a lump sum (or as an annuity) and the residual amount on or after age 55.</p> <p>If an employee elects to receive the December 31, 1999 accrued benefit in the form of a lump sum, or as an annuity beginning prior to age 55 such amount shall be calculated in the same manner as the current plan. The calculation of the residual benefit shall be as follows:</p>

Lump Sum Benefit

The greater of (a) plus (b), or (c), where:

- (a) equals an amount that is Actuarially Equivalent in value to the excess of (i) accrued benefit (as a single life annuity payable at age 65) determined as of June 30, 2008, over (ii) the accrued benefit determined (as a single life annuity payable at age 65) as of December 31, 1999.
- (b) equals the lump sum amount determined by the Plan Formula taking into account only Benefit Service earned after June 30, 2008 up to the maximum number of years equal to the greater of (i) 30 less years of Benefit Service as of June 30, 2008 and (ii) 10, multiplied by the applicable Early Retirement Factor for the Plan Formula.
- (c) equals the excess of (i) over (ii), times (iii), where
 - (i) the lump sum amount determined by the new formula taking into account all years of Benefit Service up to a maximum of 30
 - (ii) equals the lump sum equivalent of the December 31, 1999 accrued benefit (based upon the applicable mortality and interest rate or rates prescribed by IRC Section 417(e) for an individual 65 years old (or the participant's actual age if older), and
 - (iii) equals the applicable Early Retirement Factor for the Plan Formula

Annuity

The greater of (a) plus (b), or (c), where:

- (a) Convert the lump sum amount in (a) to an annuity and reduce by the applicable early retirement factor
- (b) Convert the lump sum amount in (b) to an annuity using the factor for an annuity commencing at early retirement age
- (c) Convert the lump sum amount in (c) to an annuity equivalent amount

Transfers

Warner Bros. participant transfers to a division with the subsidized early retirement discount factors:

Benefit determined based on Average Compensation at retirement/termination, service at termination and discount factors are pro-rated based on service with Warner Bros. and other division.

Cable participant transfers to Time Warner Pension Plan:

Pay and Benefit Service under the Cable formula are frozen. Benefit Service will begin at date of transfer under the "c" piece of the lump sum formula. Vesting Service will be based on combined service under the Cable Pension Plan and Time Warner Pension Plan.

Maximums on Benefits

All benefits payable to a participant or anyone else on participant's behalf for any calendar year may not exceed the maximum benefit limitations for that year as defined in the plan. The plan provides for increasing the dollar limits automatically as such changes become effective.

Key Prior Plan Benefit Provisions for plans in effect as of December 31, 1999

Time Warner Employees'
Pension Plan

Accrued Monthly Pension Benefit - $1\frac{2}{3}\%$ of Average Compensation times Benefit Service up to 30 years, plus $\frac{1}{2}\%$ of such Average Compensation times Benefit Service in excess of 30 years; minus Profit Sharing offset minus Social Security offset; minus benefits payable under the 1975 Insurance Annuity Contracts.

Special Early Retirement Benefit - 35% of Average Compensation (but not greater than the Accrued Monthly Pension Benefit plus the Social Security PIA payable at age 65 and not less than the Accrued Monthly Pension Benefit reduced for early commencement prior to age 60).

Social Security Offset – Disparity factor times 36-month Average Compensation up to Covered Compensation times the sum of Benefit Service up to 30 years plus $\frac{1}{3}$ times Benefit Service between 30 and 35 years. This offset is limited to 50% of the reduced accrued benefit before reduction for any offset.

Disparity Factor – Percentage based on participant's age at retirement and Social Security Retirement Age.

Special Termination – Termination at or after attainment of age 50 with 20 years of Vesting Service. If this occurs then unreduced benefit may commence at age 60 or as early as age 50 with $6\frac{2}{3}\%$ reduction for first five years preceding age 60 and $3\frac{1}{3}\%$ reduction for the second five years preceding age 60.

Early Retirement Eligibility - Age 60 and at least 10 years of Vesting Service.

Special Early Retirement Eligibility - Age 55 and at least 20 years of Vesting Service.

Special Termination - Age 50 with 20 years of Vesting Service at the time of termination.

Monthly Benefit Payable Upon Early Retirement – Unreduced monthly pension benefit is payable at age 60 and 10 years of Vesting Service. Special Early Retirement benefit is payable if retirement occurs at or after attainment of age 55 with 20 years of Vesting Service.

BOMC Pension Plan

Accrued Monthly Pension Benefit - $1\frac{2}{3}\%$ of Average Compensation times Benefit Service up to 30 years, plus $\frac{1}{2}\%$ of such Average Compensation times Benefit Service in excess of 30 years.

Special Early Retirement Benefit - 35% of Average Compensation (but not greater than the Accrued Monthly Pension Benefit plus the Social Security PIA payable at age 65 and not less than the Accrued Monthly Pension Benefit reduced for early commencement prior to age 60). Applies to New York participants only.

Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.

Special Early Retirement Eligibility - Age 55 and 20 years of Vesting Service.

Monthly Benefit Payable Upon Early Retirement – Unreduced monthly pension benefit is payable at age 60 and 20 years of Vesting Service. Special Early Retirement Benefit is payable if retirement occurs at or after attainment of age 55 with 20 years of Vesting Service.

Southern Progress
Pension Plan

Accrued Monthly Pension Benefit: 1.5% of Average Compensation multiplied by years of Benefit Service not exceeding thirty years plus 0.5% of Average Compensation multiplied by years of Benefit Service exceeding thirty years, less 1.667% of Social Security benefit multiplied by Benefit Service not exceeding thirty years. Minimum benefit equal to \$8.00 per month per year of Benefit Service, not exceeding thirty years of service.

Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.

Monthly Benefit Upon Early Retirement - Accrued benefit multiplied by early retirement factor of 75% for payments prior to age 60 increasing to 100% at age 60.

Social Security Supplement - Primary Insurance Amount at age 62 payable from age 60 to age 62.

Sunset Pension Plan

Accrued Monthly Pension Benefit - $1\frac{1}{2}\%$ of Compensation during each year of Benefit Service, not less than the accrued benefit as of January 1, 1989. Benefits include those provided under John Hancock Group Annuity Contract GAC 172.

Early Retirement Eligibility - Age 55 and 10 years of Vesting Service.

Monthly Benefits Paid Upon Early Retirement - Accrued Monthly Pension Benefit determined as of Early Retirement Date, reduced 4% each year prior to age 62.

TDS Pension Plan

Accrued Monthly Pension Benefit - 1.33% of Average Compensation multiplied by the number of years of Benefit Service.

Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.

Monthly Benefits Paid Upon Early Retirement - Monthly pension benefit determined as of Early Retirement Date, reduced 1/2% for each month that commencement of payments precedes Normal Retirement Date.

Warner Publishing Pension Plan

Compensation - Base pay plus overtime, excluding bonuses, commissions, severance pay and deferred compensation.

Accrued Monthly Pension Benefit - As of any date, the lesser of (a) or (b) multiplied by (c), plus (d) with a minimum of (e).

(a) Prior Service Benefit - 1-2/3% of Average Compensation multiplied by Benefit Service up to Normal Retirement Date with a maximum of 22 years.

(b) \$13,333.33.

(c) Prior Benefit Service divided by total Benefit Service to Normal Retirement Date.

(d) Future Service Benefit - 1-1/4% of Average Compensation up to the Covered Compensation level plus 1-2/3% of Average Compensation in excess of the Covered Compensation level multiplied by future Benefit Service.

(e) The accrued benefit on or after January 1, 1994 (if based on Compensation greater than the maximum compensation limit) shall in no event be less than the sum of the frozen accrued benefit as of December 31, 1993 plus the accrued benefit based on Benefit Service accrued on or after January 1, 1994.

Early Retirement Eligibility - Age 55 and 5 years of Vesting Service.

Monthly Benefit Payable Upon Early Retirement - Monthly pension benefit determined as of Early Retirement Date, reduced as follows:

For Participants with 20 or more years of Vesting Service: 6-2/3% for each of the first five years that commencement of payments precedes age 62 and 3-1/3% for each of the next two years prior to age 57.

For Participants with less than 20 years of Vesting Service: 6-2/3% for each of the first five years that commencement of payments precedes the participant's Normal Retirement Age and 3-1/3% for each of the next five years.

Pre-retirement Death - One times pay payable to beneficiary of active participant.

Attachment to 2016 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Music
Pension Plan

Prior Benefit Service - Benefit Service prior to January 1, 1979
(January 1, 1980 for former Atlantic participants).

Future Benefit Service - Benefit Service after January 1, 1979
(January 1, 1980 for former Atlantic participants).

Accrued Monthly Pension Benefit – $1\frac{2}{3}\%$ of Average Compensation multiplied by Prior Benefit Service, plus $1\frac{1}{4}\%$ of Average Compensation up to Covered Compensation plus $1\frac{2}{3}\%$ of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination.

Pre-retirement Death - One times pay pre-retirement death benefit payable to beneficiary of active participant (Music Pension Plan only).

Film Pension Plan

Prior Benefit Service - Benefit Service prior to January 1, 1979
(January 1, 1980 for former Atlantic participants).

Future Benefit Service - Benefit Service after January 1, 1979
(January 1, 1980 for former Atlantic participants).

Accrued Monthly Pension Benefit – $1\frac{2}{3}\%$ of Average Compensation multiplied by Prior Benefit Service, plus $1\frac{1}{4}\%$ of Average Compensation up to Covered Compensation plus $1\frac{2}{3}\%$ of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination.

Pre-retirement Death - One times pay pre-retirement death benefit payable to beneficiary of active participant (Music Pension Plan only).

WEA Manufacturing Pension Plan

Prior Benefit Service - Benefit Service prior to January 1, 1980.

Future Benefit Service - Benefit Service after January 1, 1980.

Average Prior Service Compensation - Average of the highest five consecutive calendar years of Compensation during the participant's entire Prior Benefit Service period, determined as of January 1, 1980, provided compensation for all years of Prior Benefit Service up to April 1, 1974 shall be equal to the total cash remuneration during the 1974 calendar year.

Accrued Monthly Pension Benefit: the sum of (a) plus (b)

(a) 1.5% of Average Prior Service Compensation multiplied by Prior Benefit Service with a maximum of 40 years, minus $1\frac{1}{4}\%$ of Social Security Benefit multiplied by Prior Benefit Service with a maximum of 40 years

(b) $1\frac{1}{4}\%$ of Average Compensation up to Covered Compensation plus $1\frac{2}{3}\%$ of Average Compensation in excess of Covered Compensation multiplied by Future Benefit Service up to the date of determination.

Attachment to 2016 Form 5500
Schedule SB, Part V – Summary of Plan Provisions
Time Warner Pension Plan
Plan Number: 001 EIN: 13-4099534

Turner Frozen Pension Plan

Pension benefits - Frozen effective January 24, 1987.

Early Retirement Eligibility – Age 55 and 10 years of Vesting Service.

Monthly Benefits Paid Upon Early Retirement - Reduced by five-twelfths of 1% for each month by which the commencement date precedes the Normal Retirement Date.

Changes in Plan Provisions Since Prior Year

During 2016, Time Warner offered certain terminated vested participants a one time option to elect a lump sum payment.

Schedule H - item 4(i)
Statement of Assets (Held at End of Year)

Plan Name: Time Warner Pension Plan
Plan Sponsor: Time Warner Inc.
EIN / PN: 13-4099534 / 001
Plan Year Ended: December 31, 2016

For the Schedule H, Line 4i - Schedule of Assets (Held at End of Year), refer to the "Supplemental Schedules" within the attached audited Financial Statements.

Attachment to 2016 Form 5500

Schedule SB, Line 32 – Schedule of Amortization Bases as of January 1, 2016

Time Warner Pension Plan

Plan Number : 001 EIN : 13-4099534

Type of Base		Date Established	Initial Amount	Remaining Amortization Period (Years)	Outstanding Balance	Amortization Payment
1	Shortfall	01/01/2016	1,433,891	7	1,433,891	236,912
Total					1,433,891	236,912