THE STATE OF NEW HAMPSHIRE

IN THE MATTER OF THE WINDING DOWN OF: THE NEW HAMPSHIRE MEDICAL MALPRACTICE JOINT UNDERWRITING ASSOCIATION)	217-2015-CV-00347

RECEIVER'S MONTHLY STATUS REPORT FOR AUGUST 2016

Roger A. Sevigny, Insurance Commissioner of the State of New Hampshire ("Commissioner"), as Receiver ("Receiver") of the New Hampshire Medical Malpractice Joint Underwriting Association ("NHMMJUA"), submits this monthly report as of August 26, 2016 in accordance with paragraph 11 of the Order of Rehabilitation for the NHMMJUA ("Rehabilitation Order").

- 1. Following the Rehabilitation Order dated July 22, 2015 issued on July 24, 2015, the Receiver engaged Peter A. Bengelsdorf as Special Deputy Commissioner and took control of the NHMMJUA and its assets. The Receiver continues to work with the vendors that worked with the NHMMJUA, including The Hays Group, Inc. ("Hays"), the company that administers the NHMMJUA business; Bank of America, the bank that holds the NHMMJUA's accounts and investment portfolio; Deutsche Investment Management Americas Inc. ("Deutsche"), the NHMMJUA's investment advisors; Leone, McDonnell & Roberts ("Leone"), the NHMMJUA's accountants and auditors, and Towers Watson, Inc., the NHMMJUA's actuaries.
- 2. RSA 404-C:16 directs the Receiver to wind down the business of the NHMMJUA seeking to facilitate the payment of all policyholder coverage obligations in full and in the

normal course of business. The Receiver is continuing the operations of the NHMMJUA, subject to the provisions of 2015 Laws 263, with Hays continuing to administer the NHMMJUA's business, and Deutsche continuing to invest the NHMMJUA's assets. Both are operating subject to letters of delegation that set certain limitations on their authority.

- 3. Policyholder claims are being handled and addressed in the normal course of business by Hays subject to oversight by the Special Deputy Commissioner. As of July 31, 2016, the NHMMJUA had 92 policies in force.
- 4. Deutsche is investing the NHMMJUA's assets in accordance with the revised investment guidelines approved October 1, 2015. The Receiver reviews the NHMMJUA's investments with Deutsche on an ongoing basis, including consideration of shortening the duration of the portfolio. The Receiver is presently investing maturities and excess cash in short term investments.
- 5. RSA 404-C:15, II(c) bars the Receiver from issuing policies with an effective date after December 31, 2015, and RSA 404-C:15, II(d) requires the Receiver to issue notices of nonrenewal in compliance with RSA 417-C to policyholders with renewal dates on or after January 1, 2016. The Receiver, through Hays, is accordingly issuing notices of nonrenewal of NHMMJUA policies to policyholders with renewal dates on or after January 1, 2016. Notices of nonrenewal are accompanied by the summary of the hardship grant application process and the hardship grant application form approved October 8, 2015. The Receiver has not received any applications for hardship grants since filing the Request for Approval of Hardship Grant Determinations on April 29, 2016. (That request was approved by order dated May 20, 2016.)
- 6. On November 25, 2015, the Receiver received the Court's order approving the proposed offering process to seek competitive bids to have all of the coverage-related obligations

under policies issued by the NHMMJUA assumed by an insurer or insurers in accordance with RSA 404-C:16, II. The Receiver's consultant Milliman provided the Receiver's Request For Proposals ("RFP") to over 20 potential bidders on December 4, 2015.

- 7. The Receiver received a number of expressions of interest on or before

 December 22, 2015. The potential bidders subsequently executed the confidentiality and third

 party release agreement and the Towers Watson release letters in accordance with the RFP.

 Various information was made available to the potential bidders starting on January 5, 2016. A

 number of potential bidders asked questions on a weekly basis during January and early

 February, and the Receiver responded on a weekly basis through February 12, 2016.
- 8. The deadline for submission of proposals was February 19, 2016. The Receiver received a number of proposals by the deadline. The Receiver evaluated the proposals based on high financial rating, reasonableness of deal terms, and competitive price. The Receiver negotiated an assumption agreement with the selected bidder, The Medical Protective Company ("MedPro"), subject to approval of the Court, which was signed on May 13, 2016.
- 9. The Receiver filed a Motion for Approval of Assumption Agreement with MedPro on May 26, 2016. At the same time, the Receiver filed a motion for an order of notice. After a status conference on June 7, 2016, the Court issued an Order of Notice on Receiver's Motion for Approval of Assumption Agreement with MedPro, including a form Notice of Hearing, on June 9, 2016. The Receiver provided notice in accordance with the Order of Notice, and he filed a certificate of compliance on July 29, 2016.
- 10. The Order of Notice set a hearing on the Motion for Approval of Assumption Agreement with MedPro for August 5, 2016 and provided that responses or oppositions to the motion were due on July 15, 2016. No responses or oppositions were filed.

- 11. On July 29, 2016, the Receiver filed the Receiver's Report Regarding

 Amendment to Assumption Agreement with MedPro. The report attached an Amendment to the

 Assumption Agreement dated July 28, 2016.
- 12. The Court held a hearing on the motion to approve the Assumption Agreement, as amended, on August 5, 2016. The Court issued its Order Approving Assumption Agreement with MedPro on August 5, 2016.
- 13. Following receipt of the Court's order, the Receiver and MedPro entered a Transition Agreement and arranged for the orderly, efficient and timely transfer of information so that MedPro could assume the NHMMJUA Obligations as of the closing as provided in the Assumption Agreement. On August 25, 2016, the Receiver and MedPro exchanged documents as provided in the Assumption Agreement, the Receiver paid MedPro the consideration required by the Assumption Agreement (which, after adjustments, totaled \$23,156,298.22), and the transaction closed.
- 14. Now that the Assumption Agreement closing has occurred, the Receiver will work with Leone to prepare final tax filings for the NHMMJUA.
- 15. As to past tax years, on August 22, 2016, the Receiver received a refund of \$200,000 from the United States Internal Revenue Service based on the NHMMJUA's 2015 federal tax return. On August 15, 2016, the New Hampshire Department of Revenue Administration requested certain information with respect to the NHMMJUA's 2013 state tax return. Working with Leone, the Receiver is preparing a response.
- 16. RSA 404-C:15, II(e) directs the Receiver, upon the nonrenewal of any claims-made policies issued by the NHMMJUA that is in force on July 20, 2015, to calculate the amount of tail coverage premium collected, using reasonable actuarial methodologies and

standards of practice, and return the tail coverage premium to the policyholder. "Tail coverage premium" means the portion of the premium collected by the NHMMJUA which would have been used to provide tail coverage if tail coverage had been provided under the terms of the policy. Tail coverage premium shall not be returned to policyholders who otherwise receive tail coverage under their claims-made policies. See RSA 404-C:15, II(e).

- 17. The Receiver has worked with Hays to establish a process for return of tail coverage premium for the subject policies. At the time a policy is nonrenewed or cancelled, Hays determines if the policyholder is entitled to a pre-paid tail due to retirement or waits 30 days to see if the policyholder purchases tail coverage in accordance with the terms of the policy. Only policyholders who do not receive tail coverage are to receive the return of tail coverage premium. That return is based on the amount of claims-made premium paid over the course of NHMMJUA coverage. As recommended by Towers Watson, Hays calculates the total premium for the policyholder by adding up the premium for coverage less any credits and plus any experience surcharges for each year of claims-made coverage. Hays applies the NHMMJUA tail coverage premium differential of 4% to the total premium to determine the return amount. Hays is to mail a check for this amount with a cover letter to the person who paid the premium for the policies. A group of checks was issued during the week of May 16, 2016. An additional group of checks totaling \$72,441 with respect to 21 policies was issued on August 11, 2016, and an additional check for \$30,608 was issued on August 24, 2016. The total returned from May 2016 to August 24, 2016 was \$243,092.
- 18. The Receiver has worked with Hays to prepare monthly financial statements for reporting to the Court on a modified cash basis. The July 31, 2016 financial statements are attached as Exhibit A. These statements reflect \$110,227,154 of liquid assets (cash and bonds at

cost) under the Receiver's control as of July 31, 2016. They also reflect net investment income and other receipts totaling \$231,574 and operating disbursements (including loss and loss adjustment expense payments and IT consultants) totaling \$257,212 during July. The legal and tax preparation fees paid in July are \$37,654 for the Receiver's counsel Rackemann, Sawyer & Brewster P.C. and \$12,500 for Leone.

- 19. A summary of the NHMMJUA's holdings in bonds and short-term investments as of July 31, 2016 is attached as Exhibit B, and a report listing the individual holdings of the NHMMJUA as of that date is attached as Exhibit C. The NHMMJUA historically had segmented its portfolio into two segments, one related to exposures for the period 1975-85 referred to as "Stabilization Reserve Fund" or "SRFT" and the main portfolio for the period 1986 to present denominated "Fixed" or "JUA". These exhibits include both segments. Exhibit C also includes cash in money market accounts under Deutsche's control. The book (tax cost) value of the NHMMJUA's bonds and short-term investments managed by Deutsche at July 31, 2016 was approximately \$87.7 million compared to their market value of approximately \$91 million. This represents an unrealized gain (market value above book value) of approximately \$3.3 million. Short-term holdings in the Deutsche-managed portfolio as of July 31, 2016 were \$15.9 million at market value. The current portfolio is generating income that annualized would be approximately \$2.7 million of net investment income. Continuing reductions in yields on reinvested assets are expected to have an impact on future investment income.
- 20. The average credit rating for the Deutsche-managed portfolio holdings is Aa3 by Moody's. As of August 15, 2016, the Receiver and Deutsche believe that all securities in the portfolio will pay full amounts of principal in spite of fluctuating market values.

as continuing sluggish economic growth coincides with the inflationary effects of large new issuances of government debt. Additional pressures on market values may result from uncertainties about the continuation and magnitude of low interest rate policies by the U.S. Federal Reserve as well as the other central banks around the world. Market value sensitivities analysis performed by Deutsche indicated that market values could potentially fluctuate \$2.2 million downwards if interest rates increased 100 basis points, based on the portfolio values as of July 31, 2016. Consistent with the revised investment guidelines, the Receiver and Deutsche continue to focus on (a) preservation of capital on investments, (b) maintaining a high quality portfolio, and (c) consistent with objectives (a) and (b), maximizing current income.

Respectfully submitted,

Roger A. Sevigny, Insurance Commissioner of the State of New Hampshire, as Receiver of the New Hampshire Medical Malpractice Joint Underwriting Association

August 30, 2016

Certificate of Service

I hereby certify that a copy of the foregoing Receiver's Monthly Status Report for August 2016, was sent this 30th day of August, 2016, by first class mail, postage prepaid to all persons on the attached service list.

Eric A. Smith

NH Bar ID No. 16952

THE STATE OF NEW HAMPSHIRE

MERRIMACK, SS.	SUPERIOR COURT
IN THE MATTER OF THE WINDING DOWN OF: THE NEW HAMPSHIRE MEDICAL MALPRACTICE JOINT UNDERWRITING ASSOCIATION)) No. 217-2015-CV-00347))

SERVICE LIST

Kevin M. Fitzgerald, Esq. Gordon J. MacDonald, Esq. W. Scott O'Connell, Esq. Nixon Peabody LLP 900 Elm Street, 14th Floor Manchester, NH 03101-2031

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership

Statements of Net Assets (Modified Cash Basis - Note 1)) (Unaudited)

	July 31, 2016			December 3 2015		
Assets					b.	
Fixed-income securities, short-term investments and cash and cash equivalents, at cost:						
Fixed-income securites (Note 2 & Note 4) Short-term investments	\$	87,686,795		\$	104,977,799	
Cash and cash equivalents		22,540,359			3,789,406	
Total fixed-income, short-term investments and			_		· · · · · · · · · · · · · · · · · · ·	
cash and cash equivalents, at cost	\$	110,227,154		\$	108,767,205	
Interest income due and accrued		627,421	_		627,172	
Total Assets	\$	110,854,575		\$	109,394,376	
Liabilities						
Incurred but unpaid administrative expenses and						
investment expenses (Note 3)		215,806			225,952	
Stabilization Reserve Trust Fund for Pre 1986 Policies (Note 4)		8,180,010			8,146,724	
Hardship Fund (Note 5)		1,994,052	_		2,000,000	
Total Liabilities	\$	10,389,868	_	\$	10,372,676	
Net Assets	\$	100,464,707		\$	99,021,700	

See accompanying notes.

New Hampshire Medical Malpractice Joint Underwriting Assocation in Receivership

Statements of Receipts and Disbursements, and Changes in Cash, Bonds, Short-Term Investments and Cash Equivalents (Modified Cash Basis - Note 1)) (Unaudited)

Cash and marketable securities received:	6	YTD 2016		Month of July 2016		nuary 1, 2015 To July 21, 2015		To ecember 31, 2015
Net investment Income	Ś	1,774,057	Ś	190,440	s	1,816,609	Ś	1 705 534
Premium received	Þ	545,969	Þ	23,002	>	1,520,771	>	1,796,624 993,735
Realized capital gains on sale of fixed-income securities (Note 1)		•		•				•
Income tax refund		104,491		15,959		74,511		454,893
All other		3,893,276		-				
Total cash receipts	\$	12,911 6,330,704	5	2,173 231,574	\$	9,051 3,420,942	\$	10,323 3,255,574
Cash operating disbursements:								
Hays Services (Note 3)		637,500		85,250		542,500		387,500
Consultant and outside service fees		207,381				78,798		136,294
Legal and audit fees		269,845		50.154		151,445		430,890
Investment expenses		129,129		5,595		127,058		84,940
Special Deputy Services		131,909		11.375		-		47,809
Vested Retirement refund		140.043				-		. , ,
Hardship Grant		5.948		•		-		-
Loss & ALAE Paid (Note 1)		2,996,839		51,231		5.970.530		1.237.585
Realized capital losses on sale of fixed-income securities (Note 1)		88,961		12		41,983		31,253
Commission Expenses (Note 3)		46,296		12,630		60,174		35,295
SB170 Transfer to State Loan Repayment Program				•		1,600,000		
2015 Estimated Federal & State Tax Payments		12		•		920,000		460,000
All other		216,904		40,965		191,751		121,156
Total cash operating disbursements	\$	4,870,754	\$	257,212	-\$	9,684,239	\$	2,972,722
(Deficiency)/Excess of receipts over operating disbursements	\$	1,459,950	\$	(25,638)	\$	(6,263,296)	\$	282,852
Adjustment for addition of SRF checking account							\$	4,966
Adjust out receivable included in SRF 12/31/14 (non-cash adjustme	nt)						\$	12,250
Difference Cost vs Amortized Cost							\$	416,605
Cash receipts in excess of disbursements	\$	1,459,950	\$	(25,638)	\$	(6,263,296)	\$	282,852
Beginning fixed-income securities, short-term investments, and						,		
cash and cash equivalents, at cost		108,767,205		110,252,792		114,313,828		108,050,532
Ending fixed-income securities, short-term investments, and					_			
cash and cash equivalents, at cost	\$	110,227,154	\$	110,227,154	\$	108,050,532	\$	108,767,205

See accompanying notes:

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership

Statement of Changes in Net Assets (Modified Cash Basis - Note 1)) (Unaudited)

	YTD 2016		Month of July 2016		January 1, 2015 To July 21, 2015		July 22, 2015 To December 31, 201	
Net assets, beginning of period	\$	99,021,700	\$	100,603,289	\$	106,878,761	\$	99,641,717
Cash receipts less disbursements Estimated difference Cost vs Amortized Cost		1,459,950 -		(25,638)		(6,263,296)		282,852 416,605
Other changes in net assets:								
Interest income due and accrued Incurred but unpaid administrative and investment		249		26,914		(47,890)		(42,060)
expenses (Note 3)		10,146		(136,791)		(925,858)		798,150
Stabilization Reserve Trust Fund		(33,286)		(3,067)				(75,565)
Hardship Fund		5,948		-				(2,000,000)
Other			_	- 2		-		-
Net Assets, end of period	\$	100,464,707	\$	100,464,707	\$	99,641,717	\$	99,021,700

See accompanying notes.

Prior to August 31, 2015, bonds were presented in the financial statements at amortized cost.
 Beginning August 31, 2015, bonds were presented in the financial statements using cost. An adjustment of \$416,605 to increase the value of the investments was made after July 21, 2015 and prior to August 31, 2015 to record the change from amortized cost to cost.

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership (Modified Cash Basis) (Unaudited)

Notes to Financial Statements (continued)

1) Basis of Accounting

These financials statements are prepared using the modified cash basis of accounting which differs from accounting principles generally accepted in the United States. Only those assets that are within the possession of the Receiver and other known amounts of which ultimate realization is expected to occur, primarily investments and cash, and certain receivables, are recorded. Only incurred but unpaid administrative and investment expenses are recorded as liabilities in these financials statements.

These Financial statements do not record the amounts of certain assets such as outstanding receivables, subrogation recoveries and claims against others, and certain liabilities, inluding insurance claims, as such amounts have not been settled and agreed to with third parties.

The amount shown for loss & ALAE expenses paid primarily represents (1) Loss, (2) allocated loss adjustment expenses, and (3) expenses relating to obtaining subrogation claim recoveries.

Assets allocated for the Hardship Fund pursuant to RSA 404-C:16, III are included within fixed income securities and are shown separately within Liabilities. The Stabilization Reserve Trust Fund for Pre 1986 policies is combined with all fixed income securities but is shown separately within liabilities.

Realized capital gains and losses on sale of bonds are calculated based on original cost of the bonds. Proceeds received above or below cost on maturity of bonds are included as part of net investment income.

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership (Modified Cash Basis) (Unaudited)

Notes to Financial Statements (continued)

2) Investments

07/31/2016 and 12/31/2015 bonds are included at cost.

July 31, 2016

			July J.	, 2010	,	
	Cost	U	Gross nrealized Gains	Ui	Gross nrealized Losses	Fair Value
Fixed-income securities:						
U.S. Treasury notes &	\$ -	\$	-	\$	-	\$ -
Government agencies	2,015,319		21,337		12,926	2,023,730
Corporate	55,195,200		2,205,181		25,636	57,374,745
Mortgage-backed	23,158,293		1,210,959		33,604	24,335,648
Asset-backed & Other	7,317,983		20,906		48,587	7,290,303
Total	\$ 87,686,795	\$	3,458,384	\$	120,752	\$ 91,024,426

The tax cost of fixed-income securities is \$87,686,795 at July 31, 2016. Based on such tax cost, gross unrealized gains are \$3,458,384 and gross unrealized losses are \$120,752.

December 31, 2015

	A	mortized Cost	ι	Gross Inrealized Gains	U	Gross nrealized Losses	Fair Value		
Fixed-income securities			_		-				
U.S. Treasury notes &	\$	-	\$	•	\$	-	\$	-	
Government agencies		2,115,142		14,189		13,986		2,115,345	
Corporate		69,910,982		1,619,843		241,082		71,289,742	
Mortgage-backed		25,851,742		1,086,370		78,491		26,859,621	
Asset-backed & Other		7,099,933		2,097		50,159		7,051,872	
Total	\$	104,977,799	\$	2,722,499	\$	383,718	\$	107,316,580	

The tax cost of fixed-income securities is \$104,977,799 at December 31, 2015. Based on such tax cost, gross unealized gains are \$2,722,499 and gross unrealized losses are \$383,718.

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership (Modified Cash Basis) (Unaudited)

Notes to Financial Statements (continued)

2) Investments (continued)

The cost and fair values of fixed-income securities by contractual maturity are as follows:

	Fixed-income securities							
		Cost		Fair Value				
July 31, 2016								
One year or less Over one year through	\$	15,793,440	\$	15,927,442				
five years Over five years through		37,534,928		39,261,195				
twenty years		3,385,936		3,563,424				
Twenty years and over		496,215		646,415				
Mortgage-backed		23,158,293		24,335,648				
Asset-backed		7,317,983		7,290,303				
Total	\$	87,686,795	\$	91,024,426				

Fixed-income securities Fair Value **Amortized Cost** December 31, 2015 One year or less \$ \$ 18,482,190 18,560,754 Over one year through five years 46,055,375 47,054,459 Over five years through twenty years 6,710,833 6,957,333 Twenty years and over 777,726 832,541 Mortgage-backed 25,851,742 26,859,621 Asset-backed 7,099,933 7,051,872 **Grand Total** 104,977,799 107,316,580

New Hampshire Medical Malpractice Joint Underwriting Assocation In Receivership (Modified Cash Basis) (Unaudited)

Notes to Financial Statements (continued)

3) Incurred But Unpaid Administrative Expenses and Investment Expenses

Accrued administrative expenses incurred in the normal course of NHMMJUA's business and now receivership, but unpaid as of July 31, 2016, are as follows:

Hays Services	\$	-
Consultant and outside service fees		-
Legal and auditing fees		131,398
Special Deputy Services		35,357
Taxes		-
Other administration costs		4,738
Total accrued expenses	\$	171,493
·	<u> </u>	
Deutsche accrued investment expenses		44,313
Total accrued expenses	\$	215,806

The amount of accrued expenses at December 31, 2015 was \$225,952 and net assets for 2016 increased by 10,146 due to the decrease in accruals.

4) Stabilization Reserve Fund Trust for Pre 1986 Policies

The Trust was funded by a surcharge on the annual gross premiums charged for primary medical malpractice liability coverage witten in the State of New Hampshire from Jaunary 1, 1986 to December 31, 1994. For the purpose of this presentation the remaining balances are shown as a liability.

5) The Hardship Fund

The Hardship Fund was established pursuant to RSA 404-C:16, III and for purposes of this presentation the remaining balances are shown as a liability.

NHMMJUA 07/31/2016 Investments / Combined JUA & SRFT by Category & Maturity	Exhibit B
Fed. Tax Cost (Cost)	
US Treasury Notes	25
Government agencies	2,015,318.96
Corporate	55,195,199.86
Mortgage-backed	23,158,292.61
Asset-backed	7,317,983.18
	87,686,794.61
Gross Unrealized Gains	
US Treasury Notes	
Government agencies	21,337.12
Corporate	2,205,181.00
Mortgage-backed	1,210,959.47
Asset-backed	20,906.34
	3,458,383.93
Gross Unrealized Losses	
US Treasury Notes	42.005.60
Government agencies	12,925.63
Corporate	25,635.95
Mortgage-backed	33,603.63
Asset-backed	48,586.90
	120,752.11
TOTAL GAIN/LOSS	3,337,631.82
Market Value (Fair Value)	
US Treasury Notes	•
Government agencies	2,023,730.45
Corporate	57,374,744.91
Mortgage-backed	24,335,648.45
Asset-backed	7,290,302.62
	91,024,426.43
By Maturity	
Fed. Tax Cost (Cost)	
One year or less	15,793,440.25
Over one year through five years	37,534,927.99
Over five years through twenty years	3,385,935.58
, , ,	_,,

Twenty years and over	496,215.00
Mortgage-backed	23,158,292.61
Asset-backed	7,317,983.18
· · · · · · · · · · · · · · · · · · ·	87,686,794.61
Market Value (Fair Value)	
One year or less	15,927,441.80
Over one year through five years	39,261,194.76
Over five years through twenty years	3,563,423.80
Twenty years and over	646,415.00
Mortgage-backed	24,335,648.45
Asset-backed	7,290,302.62
	91,024,426.43
Cash	22.380.875.04

Embert

					Unrealized Garr/Loss	
Asset Description 2	Custo	Units	Market Value	Fed Tax Cost	Fed Tax Cost	Maturity Date Asset Minor Description
HONDA AUTO RECEIVABLES 2013-3 HONDA AUTO RECEIVABLES 2013-3	43812XAC9 43814MAB3	658 83 663396 D2	658 81 663,449 23	650.72 665,387.90	0.09	3/15/2017 ASSET BACKED DBUIGATIONS 11/20/2017 ASSET BACKED DBUIGATIONS
ALLY AUTO RECEIVABLES TRUST	02006MAC5	58077.84	58,063.90	58,075.53	(11 65)	1/15/2018 ASSET BACKED DBUGATIONS
TOYOTA AUTO RECEIVABLES 2015-C HONDA AUTO RECEIVABLES 2014-2	89231TAB6	311596 45	311,609 71	331,569 79	39.92	2/15/2038 ASSET BACKED DBUGATIONS
FORD CREDIT AUTO OWNER TR	43814GAC4 34530HAC4	163329 7 115959.73	163,304.74 113,917.98	163,370.05 113,942.48	(65.31) (24.50)	3/19/2038 ASSET BACKED DBUGATIONS 3/13/2038 ASSET BACKED DBUGATIONS
NISSAM AUTO RÉCÉIVABLES 2913-C	65477MAC2	223134.09	222,884.18	223,087.88	(203.70)	6/15/2028 ASSET BACKED OBLIGATIONS
SANTANDER DRIVE AUTO RECEIVABLES CHASE ISSUANCE TR	80284MAB6 161571G17	149195 DE 1000000	149,198.04	149,192.38 999,819.10	5.44	12/17/2018 ASSET BACKED OBLIGATIONS 1/15/2019 ASSET BACKED OBLIGATIONS
BA CR CARD TR	05522RAS7	500000	1.001,220.00 509,763.00	557,714 &S	1,400.90 [47,949.85]	E/15/2019 ASSET BACKED OBLIGATIONS
FORD CR AUTO DWINER TR 2015-A	34530QAD2	130000	120,292.80	119,990 43	302.35	9/15/2019 ASSET BACKED OBLIGATIONS
TOYOTA AUTO RECEIVABLES 2014-B AMERICREDIT AUTO RECYBLS TR 2015	89231RA06 0306SLAD1	250000 170000	250,750 00 169,991.50	250,273 44 169,965 18	476.36 26.32	9/16/2019 ASSET BACKED OBLIGATIONS 1/8/2020 ASSET BACKED OBLIGATIONS
WORLD OMNI AUTO RECEIVABLES TR	98160QAD4	151010.11	151,136 96	150,989 36	147.60	1/13/2020 ASSET BACKED DOUGATIONS
AMERICAN EXPRESS OR ACCOUNT	025#2KJW4	210000	211.110 90	209,983.33	1,127.57	6/19/2020 ASSET BACKED COLIGATIONS
HONDA AUTO RECEIVABLES OWNER TR CONSUMERS 2014 SECURITIZATION	43814HADO 210717AA2	250000 195225.79	250,762.50 194,890.00	249,892.58 195,221.89	869.92 (332.89)	10/15/2020 ASSET BACKED OBLIGATIONS 11/2/2020 ASSET BACKED OBLIGATIONS
SYNCHRONY OR CARD MASTER NT TR	87165LAK7	180000	180,702.00	179,364 00	736.00	4/15/2021 ASSET BACKED OBLIGATIONS
AEP TEX CENT TRANSITION FOG III	00104UA84	577000	386,549.33	376,998.10	9,551.25	6/1/2021 ASSET BACKED OBLIGATIONS
CITIBANK OR CARD ISSUANCE TR MASTR ADJ RATE MITOS TR	17305EFS9 576433NP7	250000 \$29763.17	2\$8,045.00 325,906.24	249,884.15 309,977.38	6,160.85 15,930.86	7/15/2021 ASSET BACKED OBLIGATIONS 6/25/2032 MORTGAGE-BACKED
MASTR ASSET SECURITIZATION TR	\$3265¢T41	100180 03	102,067 40	97,792.08	4,275,32	11/25/2033 MORTGAGE-BACKED
CHL MTG PASS-THROUGH TR 2007-3 CREDIT SUISSE COML MTG TR	12543RAR0 22546NAB0	55181.883 61307.94	47,882.98	32,574 02	(4,631.04)	4/25/2037 MORTGAGE-BACKED
BEAR STEARNS COME MTG SECS TR	073945AE7	467041.81	61,607 74 484,168,23	61,325 35 487,493 14	282.39 (3,324.91)	2/15/2041 MORTGAGE-BACKED 9/11/2042 MORTGAGE-BACKED
GS MTG SECS TR 2012-GCB	861928AX3	148183.74	148,446.03	150,400 43	(3.954.40)	1/30/2045 MORTGAGE-BACKED
GS MTG SECS TR 2007 GG10	36246LAE1	871865.54	890,288 06	865,284 70	25,003.36	8/10/2043 MORTGAGE-BACKED
CITIGROUP COML MTG TR 2014-GC19 JPM88 COML MTG SECS TR 2014-G24	1732ZAAB8 46643GAB6	220000 300000	225,599 00 \$13,599 00	226,596 13 308,998 50	[997 13] 4,600.50	1/10/2047 MORTGAGE-BACKED 11/15/2047 MORTGAGE-BACKED
IPMBB COME MTG SECS TR 2014-C25	46643FBD1	500000	\$43,730 00	504,996 50	38,733.50	11/15/2047 MORTGAGE-BACKED
MORGAN STANLEY BAMI, TR	617648809	280000	294,983 60	288,394 62	6,590.96	2/15/2048 MORTGAGE-BACKED
IPMBB COMI, MTG SECS TR 2015-CS1 COMMERCIAL MTG TR 2007-GG11	46644YAS9 20173YAE0	427517.69 789931.06	430,057.15 817,715.01	427,517.30 729,176.10	2,539.85 88.538.11	8/15/2048 MORTGAGE-BACKED 12/10/2049 MORTGAGE-BACKED
I P MORGAN CHASE COME MTG SECS	46630DAD4	875159 OI	903,356.71	823,621 69	77,733 02	2/13/2051 MORTGAGE-BACKED
BERKSHIRE HATHAWAY FON COMP	0846648X8	1750000	1,750,105.00	1,752,968 45	(2,849.45)	A/15/2016 CORPORATE BONDS
COCA COLA CO LOWES COS INC	191216AU4 548641CK1	1750000 \$00000	1.751.855 00	1,761,952,50	(10,097.50)	9/1/2016 CORPORATE BONGS
PECO ENERGY CO	693304AQQ	\$00000	504,495 00 500,330 00	498,240 DO 499,280 DO	6,255.00 1,050.00	10/13/2016 CORPORATE BONDS 10/13/2016 CORPORATE BONDS
DEERE JOHN CAP CORP	24422E5H3	55000	55,057.20	\$4,890.00	167.20	12/15/2016 CORPORATE BONDS
DU PONT E I DE NEMOURS & CO	261334BQ1	50000	50,749 50	49,827.00	922.50	12/15/2016 CORPORATE BONDS
MORGAN STANLEY BERKSHIRE HATHAWAY INC DEL	617445C23 084670809	1500000 180000	1,527,525 00	1,540,200 00 179,991.00	(12,675 00) 918.00	1/9/2017 CORPORATE BONDS 1/31/2017 CORPORATE BONDS
DISNEY WALT CO NEW	25468PC53	250000	250,317.50	247,600 00	2,917.50	2/15/2017 CORPORATE BONDS
WYETH	983024AM2	1000000	1,030,170 00	997,930 00	32,240.00	4/1/2017 CORPORATE BONDS
WAL-MART STORES INC WAL-MART STORES INC	931142DNO 931142DNO	250000 250000	250,625.00	249,962.50 249,962.50	662.50 662.50	4/21/2017 CORPORATE BONDS 4/21/2017 CORPORATE BONDS
WELLS FARGO & CO	94974BFD7	250000	252,050 00	249,800.00	2,250.00	S/8/2017 CORPORATE BONGS
APPLE INC	037413805	170000	170,061 20	169,882.70	178.50	\$/12/2017 CORPORATE BONDS
WELLS FARGO & CO NEW DEERE JOHN CAP CORP	94974BFWS 24422ESN0	\$00000 2\$0000	500,435.00 250,442.50	499,370 CO 249,882 SO	1,065.00	6/2/2017 CORPORATE BONDS
JPMORGAN CHASE & CD	4662SHGN4	1000000	1.042,930.00	1,000,000 00	\$60.00 42,930.00	6/12/2017 CORPORATE BONDS 6/27/2017 CORPORATE BONDS
BRISTOL MYERS SQUIBB CO	110122A57	880000	879,650 40	872,000 80	7,849.60	6/1/2017 CORPORATE BONDS
U S BE NATE ASSN GINGINNATI OHIO	80331HMH3	250000	251,020 00	241,840 00	1,160.00	9/11/2017 CORPORATE BONDS
DETREJOHN CAP CORP METLIFE INC	24422ESR1 59156RBK3	250000 100000	252,400 00 100,792 00	249,940,00	2,460 00	12/15/2017 CORPORATE BONDS 12/13/2017 CORPORATE BONDS
CHEVRON CORP NEW	266764AV2	250000	251,237.50	250,000 00	1,237.50	\$/2/2018 COMPORATE BONDS
EXXON MOBIL CORP	30231GAL6	250000	251,452.50	230,000.00	1,452.50	S/6/2018 CORPORATE BONOS
COCA COLA CO GOLDMAN SACHS GROUP INC	191216AY6 38141GFM1	1000000 810000	1,012,440.00 871,009.20	997,670.00 808,509.60	14,770.00 62,499 60	\$/14/2018 CORPORATE BONOS 4/1/2018 CORPORATE BONOS
WAL-MART STORES INC	931142DF7	250000	251.312.50	249,770 00	1,542.50	4/11/2018 CORPORATE BONGS
MERRILL LYNCH & CO INC	5901EYN64	\$7\$000	626,175 00	\$74,505.50	\$1,669.50	4/25/2018 CORPORATE BONDS
COLGATE-PALMOLIVE CO APPLE INC	19416QEB2 037833AI9	12\$000 1580000	125,125 00 1.582,796 60	124,403.75 1,574,169.80	721.25 8,626.80	5/1/2018 CORPORATE BONDS 5/3/2018 CORPORATE BONDS
BERKSHIRE HATHAWAY FIN CORP	0846648W0	85000	85,380.80	84,950.70	430.10	5/15/2018 CORPORATE BONDS
PFIZER INC	717061065	250000	252,597.50	249,855 00	2,742.50	6/15/2018 CORPORATE BONDS
AMERICAN EXPRESS OR CORP HALLIBURTON CO	0258M00JS 4062168C4	360000 1000000	366,570 CO 1,004,390 CO	359,625 60 999,290.00	6,944.40 5,100.00	7/27/2018 CORPORATE BONDS
PACCAR FINE CORP	69371RM60	540000	347,727 40	339,589 60	8,100.00	8/1/2018 CORPORATE BONDS 8/14/2018 CORPORATE BONDS
BERKSHIRE HATHAWAY FIN CORP	054554815	110000	336,514 20	329,406 00	7,108.20	N/15/2018 CORPORATE BONDS
UNION BK N A SAN FRANCISCO CALIF AMERICAN HONDA FIN CORP	90521APJ1	250000	255,130.00	249,942.50	5,187.50	9/26/2018 CORPORATE BONGS
COLGATE-PALMOLIVE CO	02665WACS 194160£D8	210000 403000	215,151.30 400,226.91	209,139.40 400,590.06	5,961.90 7,636.85	10/10/2018 CORPORATE BONDS 11/1/2018 CORPORATE BONDS
MONSANTO CO NEW	61156WAM3		151,195.50	149,791.50	3,404.00	11/13/2018 CORPORATE BONDS
PROCTER & GAMBLE CO	742718665	395000 780000	401,983 60	394,332.45	7,652.25	11/15/2018 CORPORATE BONDS
JOHNSON & JOHNSON MICROSOFT CORP	478160BGB 594918AV6	300000	793,509 60 304,651.00	778,284.00 298,269.00	15.225.60 6.384.00	12/5/2018 CORPORATE BONDS 12/5/2018 CORPORATE BONDS
PHILIP MORRIS INTL INC	718172075	485000	493,162.55	481,221.85	11,940.70	1/15/2019 CORPORATE BONDS
PNC BK N A PITTSBURGH PA	69333RCH9	590000	600,985.80	\$88,831.80	12,154.00	1/28/2019 CORPORATE BONDS
MERS & TRADERS TRICO SR UNSECO NATIONAL RUBAL LITH S COOP FIN	55279HAE0 6374J2MX0	370000 370000	509,915 00 377,805 30	499,1\$5.00 369,840.90	10,760.00 7,962.40	1/30/2019 CORPORATE BONDS 2/1/2019 CORPORATE BONDS
ONE GAS INC UNSECD SRIGBLINT	66235PAD0	500000	506,575.00	\$00,000.00	6,575.00	2/1/2019 CORPORATE BONDS
LILLY Et: & CO	5324578F4	650000	665,184.00	648,875.30	16,308.50	1/15/2019 CORPORATE BONDS
MIDAMERICAN ENERGY CO 25T MFG AMERICAN EXPRESS CR CORP	595620AJ4 0258M0DK2	250000 865000	257,845.00 884,167.35	249,860.00 863,863.15	8,025.00 21,002 20	1/15/2019 CORPORATE BONDS 1/18/2019 CORPORATE BONDS
MASTERCARD INC	57636QAA2	1610000	1,667,701.90	1,621,757.10	43,544 80	4/1/2019 CORPORATE BONGS
BANK NEW YORK INC MELLON UNSECD	05405HCU1	235000	240,790.40	234,544.10	6,246.30	5/15/2019 CORPORATE BONDS
PFIZER INC VOLKSWAGEN GROUP AMER FIN LLC	717081DL4 928568ABB	1500000	\$12,640.00	499,055.00	13,583.00	5/15/2019 CORPORATE BONGS
DISNEY WALT CO NEW	25468PDAI	1500000	1.311,070 00 3\$7,994.00	1,499,295 00	11,775.00 8,344.00	\$/23/2019 CORPORATE BONDS \$/30/2019 CORPORATE BONDS
3M CO	BES79YAGE	450000	457,879 50	447,433.00	10.426.50	6/15/2019 CORPORATE BONDS
BERKSHIRE HATHAWAY INC DEL	084670811	340000	349,720 60	\$39,569 40	9,751.20	8/14/2019 CORPORATE BONDS
SOUTHERN CO UNSECD SRINT AMAZON COM INC	023135AL0	110000 500000	112,420 00 522,495 00	109,744 20 499,000 00	2,675.20 23,495.00	9/1/2019 CORPORATE BONDS 12/5/2019 CORPORATE BONDS
NEW YORK LIFE GLOSAL FOG	649\$ZWBY8	400000	405,660 00	399,924 00	23,495.00 5,736.00	2/11/2020 CORPORATE BONDS
HARLEY DAVIDSON FINL SVCS INC	41283LAF2	310000	\$14,888.70	109,281.90	5,604.80	2/26/2020 CORPORATE BONDS
GOLDMAN SACHS GROUP INC LOWES COS INC	38141EASB 548661008	1000000 365000	1,115,540.00	975,790.00 364,335.70	139,750.00 37,901.60	3/15/2020 CORPORATE BONDS 4/15/2020 CORPORATE BONDS
TEXAS INSTRISTING	882508AZ7	365000 315000	#02,287.90 920,411.70	364,333.70 313,894.35	37,901.60 6,517.35	4/15/2020 CORPORATE BONDS 5/1/2020 CORPORATE BONDS
FRANKLIN RES INC	354613AG6	500000	355,005 00	499,445 00	55,540.00	S/20/2020 CORPORATE BONDS
EOG RES INC DUKE ENERGY CARDUNAS LLC	26875PAE1	1250000	1,351,062.50	1,146,675.00	104,387.50	6/3/2020 CORPORATE BONDS
DUKE ENERGY OND INC	26442CA/3 263901AC4	930000 460000	1,034,848.20	927,814.50 459,574.80	107,033.70 41,050.40	6/15/2020 CORPORATE BONDS 7/15/2020 CORPORATE BONDS
IPMORGAN CHASE & CO	46625HH\$2	115000	366,972 40	538,658 20	28,314 20	7/22/2020 CORPORATE BONDS

CHO/CHR93

	6934768L6	\$40000	617,372.00	356,953 60	60,438.40	8/11/2020 CORPORATE BONDS
IPMORGAN CHASE & CO	46625HHU7	1000000	1,067,860.00	995,100 00	92,760.00	10/15/2020 CORPORATE BONDS
NORTHERN TRICORP	663859AL8	110000	117,695 60	109,873.30	7,824.30	11/4/2020 CORPORATE BONDS
METUFE INC	59156RAX6	475000	516,013.75	474,881 25	61,232.50	2/8/2021 CORPORATE BONDS
SIMON PPTY GROUP L P CISCO SYS INC	828807CF2 17275RAP7	1010000	1,121,807.00	1,006,010 50	115,794.50	3/1/2021 CORPORATE BONDS
BANK AMER CORP	06051GEH8	#50000	955,901 50	\$45,302.50	8,521,50 109,599,00	S/4/2021 CORPORATE BONDS S/13/2021 CORPORATE BONDS
ATET INC	002068803	170000	175,853 10	169,665 10	6,188.00	2/15/2022 CORPORATE BONDS
PRAXAIR INC	74005PBN3	330000	\$43,757 70	328,734 10	15,021.60	2/5/2025 CORPORATE BONDS
MERCK & CO INC NEW	58933YAR6	500000	\$26,395 00	499,175.00	27,220.00	2/10/2025 CORPORATE BONDS
ALABAMA PWR CO	010392FDS	500000	646,413.00	496,215.00	150,200.00	3/15/2043 CORPORATE BONDS
FEDERAL HOME LN MTG CORP	3137EADT3	55000	\$3,114.95	54,511.45	203.50	2/22/2017 GOVERNMENT AGENCY
FEDERAL HOME UN MITG CORP	2137EAD/3	250000	231,327.50	248,532.50	2,795.00	S/12/2017 GOVERNMENT AGENCY
HBOS TREAS SVCS PLC COVERED BD	40411EAB4	3830000	1,861,405.00	2,818,726.00	42,679.00	2/21/2017 CORPORATE BONDS
VOLKSWAGEN INTL FIN N V	928675AK4	\$40000	\$42,921.40	536,517.00	6,404.40	1/22/2017 CORPORATE BONDS
GLAXOSMITHELINE CAP PLC	377373AC9	\$00000	904,005 00	896,769 00	7,236.00	5/8/2017 CORPORATE BONDS
SANOFI S A	801060ABO	385000	387,082.83	383,309.85	3,773.00	4/10/2018 CORPORATE BONDS
EREDITANSTALT FUR WIEDERAUFBAU	500769GA6	650000	663,970.50	647,815 50	18,133.00	4/1/2019 CORPORATE BONDS
TORONTO DOMINION BY UNSECD	89134QAVQ	650000	664,230 S0	648,836 50	17,394.00	11/5/2019 CORPORATE BONGS
AUBABA GROUP HLDG LTD SHELL INTL FIN B V	01609WAC6	200000 160000	203,356 00	199,236 00	4,120.00 4,232.00	11/28/2019 CORPORATE BONDS
CREDIT SUISSE AG SII	8225828G6 22546QAF4	2000000	163,892.80	159,660 20		S/11/2020 CORPORATE BONDS
HSBC HLDGS PLC	404280AKS	605000	2,161,980 00 673,443 65	1,997,440,00	164,540.00	8/5/2020 CORPORATE BONDS
BP CAP MKTS PLC	055650820	2000000	2,110,720 00	3,000,000 00	69,756.50 110,720.00	4/5/2021 CORPORATE BONDS 5/6/2022 CORPORATE BONDS
CANADA GOVT	135087C77	470000	479,230.80	469,257.40	9,973.40	2/27/2019 CORPORATE BONDS
BANK MONTREAL QUE	0636792T4	\$05000	306,277.95	304,466.25	1,811.70	1/30/2017 CORPORATE BONDS
ANZ NEW ZEALAND INTL LTD	00182EAS8	530000	533,075.90	529,920.50	1,155.40	4/27/2017 CORPORATE BONDS
FHLMC GOLD #E88364 DTD 3/1/2002	3128GRJH3	551.7	353.97	576 28	(22 31)	3/1/2017 MORTGAGE BACKED SECURITIES FHLMC
FEDERAL HOME UN MTG CORP	3128H458E	5517.28	3,666.31	5,506.07	160.45	5/1/2018 MORTGAGE BACKED SECURITIES FINLING
FEDERAL HOME LINIMITS CORP	3128H4EEE	275 SE	283.34	275 33	8 01	S/1/2018 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #810597 DTD 11/1/2001	312962UW1	13982 17	14,417.71	14,518 06	(93.25)	11/1/2018 MORTGAGE BACKED SECURITIES FHLMC
FHLMC GOLD #811532 DTD 12/1/2003	312963V21	64841.74	67,045.71	66,599 56	446.15	12/1/2018 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #811695 DTD 1/1/2004	3129633C3	267376.7	274,627.33	270,127.06	4,500.29	1/1/2019 MORTGAGE BACKED SECURITIES FILMC
FEDERAL HOME LN WTG CORP	312967KA9	43915.74	45,212.15	41,785.39	1,426.74	5/1/2019 MORTGAGE BACKED SECURITIES PHLMC
FHLMC GOLD POOL #G00321 DTD	31283GLA3	610.04	610.17	636.35	(28.18)	4/1/2025 MORTGAGE BACKED SECURITIES FHLMC
FHUMC GOLD (CD1023 DTD 7/1/2000	31292HO41	2721.49	3,066 44	2,799.73	266.71	7/1/2030 MORTGAGE BACKED SECURITIES FHLMC
FHLMC GOLD RED1160 DTD 4/1/2001	31292HJ07	910.52	1,090 29	909 79	180.50	4/1/2011 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #C49951 DTD 4/1/2001 FHLMC GOLD #CD1197 DTD 7/1/2001	31298KBU4 31292HEJ2	4131.8 4199.55	4,738.39	4,125.60	609.79	4/1/2031 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #CS4388 DTD 7/1/2001	31298Q2V9	11999.54	4,216 09 13,323 61	4,166.73 12,136.19	649.36 1,447.42	7/1/2031 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #CD1220 DTD 9/1/2001	31292HK94	4345 33	3,314 88	4,565.42	749 46	7/1/2031 MORTGAGE BACKED SECURITIES FHUNC 9/1/2031 MORTGAGE BACKED SECURITIES FHUNC
FHLMC GOLD #GD1272 GTG 12/1/2001	31292HMV3	9106 68	10.639.28	9.107.74	1,531,54	12/1/2031 MORTGAGE BACKED SECURITIES FHUMC
FEDERAL HOME LINIMTG CORP	31292HUP7	27671.3	31,244.77	28,086 37	3,158 40	2/1/2033 MORTGAGE BACKED SECURITIES FHUMC
FEDERAL HOME LN MTG CORP	31292HUQ5	3225.52	3,733.31	3,300.36	432.95	2/1/2033 MORTGAGE BACKED SECURITIES FHLMC
FEDERAL HOME LINIMTG CORP	31292HUP7	1627.74	1.837.95	1,692.18	183.77	Z/1/2033 MORTGAGE BACKED SECURITIES FHUMC
FEDERAL HOME LN WTG CORP	31292HUQ5	26813 62	31,035 12	27,413.97	3,599 15	2/1/2013 MORTGAGE BACKED SECURITIES FHLMC
FHLMC GOLD #A12381 DTD 8/1/2003	31296LUE9	19363 42	21,463.96	28,951.95	2,512.01	8/1/2015 MORTGAGE BACKED SECURITIES PHLIMC
FHUMC GOLD #A12381 DTD 8/1/2003	31296LUE9	1075.7	1,192 39	1,052.84	139.55	8/1/2013 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #CD1629 DTD 9/1/2003	31292HYU2	1259.7	1,424 43	1,249 64	174.79	9/1/2013 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #CD1623 DTD 9/1/2005	31292HYU2	42827.24	48,427 76	42,485.94	5,941.82	9/1/2013 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #A14505 DTD 10/1/2003	31296NYA9	349069 23	394,298.13	355,777.92	58,520.21	10/1/2033 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #A15796 DTD 11/1/2003	31296QNM8	28742 66	32,742.78	29,694.77	3,048.01	11/1/2033 MORTGAGE BACKED SECURITIES FHLMC
FHLMC GOLD #A16894 DTD 12/1/2003	31296RUT3	325451 96	376,873.37	337,656 41	39,216 96	12/1/2033 MORTGAGE BACKED SECURITIES FHUMC
FHLMC GOLD #CD1725 DTD 12/1/2003 FEDERAL HOME LN MTG CDRP	3129214430	98489 16	111.262 22	99,520.22	11,742.00	12/1/2033 MORTGAGE BACKED SECURITIES PHLMC
FEDERAL HOME LIN MTG CORP	31292H5NO 31296YFT5	328945 75 52511.54	363,684.91 58,324.41	\$29,119 95 \$2,015 47	36,564.96 6,488.94	1/1/2034 MORTGAGE BACKED SECURITIES PHLMC
FHLMC GOLD #A21209 DTD 4/1/04	31296×KW4	79428.13	87,724 40	76,809 47	10,914.93	\$/1/2034 MORTGAGE BACKED SECURITIES FHUMC \$/1/2034 MORTGAGE BACKED SECURITIES FHUMC
FINANC GOLD #A21794 DTD \$/1/2004	31296×7F6	176012.63	194,219.38	168,064 57	26,154,81	5/1/2034 MORTGAGE BACKED SECURITIES PHIMC
FEDERAL HOME LIN WTG CORP	315217N73	1429558.06	1,529,984.51	1,436,370 #1	93,613.70	3/1/2043 MORTGAGE BACKED SECURITIES FHLMC
FEDERAL HOME LN MTG CORP	3128M9R61	369873.58	997,183 05	964,209 90	32,975.15	7/1/2043 MORTGAGE BACKED SECURITIES PHUNC
FEDERAL HOME LN MTG CORP	3128M9W84	700297.15	772,665 86	747,786 D4	24,879.82	11/1/2043 MORTGAGE BACKED SECURITIES PHUMC
FEDERAL HOME UN MTG CORP	3128AJUX6	697581 21	736,799 23	713,603.79	23,195.44	7/1/2044 MORTGAGE BACKED SECURITIES PHUMC
FNMA POOL #398423 DTD 1/1/2002	31387YYU1	187.09	188.45	189.04	(0.59)	1/1/2017 MORTGAGE BACKED SECURITIES GNMA/FNMA
FHMA POOL #639056 DTD 5/1/2002	31389X5R0	411.27	413.59	417.49	(3.90)	S/1/2017 MORTGAGE BACKED SECURITIES GNMA/TNMA
FEDERAL NATL MTG ASSN	31400FPB7	3996 49	4,102.40	4,118.86	[16 46]	1/1/2018 MORTGAGE BACKED SECURITIES GNMA/FNMA
FEDERAL NATL MTG ASSN	31400FPB7	235.1	241.53	242.30	(0.97)	1/1/2018 MORTGAGE BACKED SECURITIES ONMA/THMA
FNMA POOL #255066 DTD 12/1/2003	31371LJK6	23718.66	24,688.99	24,715 57	(26.58)	1/1/2019 MORTGAGE BACKED SECURITIES GNAVA/THIMA
				38,233 68		
FNMA POOL #785674 DTD 7/1/04	31405C2F5	38123 47	39,286.90		1,055.22	7/1/2019 MORTGAGE BACKED SECURITIES GHMA/THMA
FNMA POOL #785674 DTD 7/1/04 FNMA POOL #787886 DTD 7/1/04	11405C2F5 11405F178	31736.38	52,835.73	32,502.51	333.22	7/1/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA
FNMA POOL #785674 DTD 7/2/04 FNMA POOL #787886 DTD 7/2/04 GNMA POOL #275628 DTD 8/03/89	21405C2F5 31405F178 36220E095	31736.38 2208.67	32,835.73 2,219.47	32,502.51 2,285 62	553.22 (66.15)	7/1/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 8/25/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA
FNMA POOL #785674 DTD 7/1/04 FNMA POOL #787886 DTD 7/1/04 GNMA POOL #275628 DTD 8/01/89 GNMA POOL #28467# DTD 4/1/90	81405C2F5 81405F178 86220ED95 86220QFU9	31736.38 2208.67 6192.01	52,835.73 2,219.47 6,222.72	32,502.51 2,285.62 6,407.74	333.72 (64.15) (183.02)	7/1/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 8/15/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 4/15/2020 MORTGAGE BACKED SECURITIES GMMA/FMMA
FNMA POOL 8785674 DTD 7/1/04 FNMA POOL 8787866 DTD 7/1/04 GNMA POOL 8275628 DTD 8/01/09 GNMA POOL 8284678 DTD 4/1/00 GNMA POOL 8284678 DTD 4/1/00 GNMA POOL 8289188 DTD 2/2/91	81405C2F5 31405F178 36220ED95 36220QFU9 362207KA9	31736.38 2208.67 6192.01 1337.74	52,835.73 2,219.47 6,222.72 1,379.30	32,502.51 2,285.62 6,407.74 1,384.34	533.22 (64.35) (185.02) (5.04)	7/1/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 4/15/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 4/15/2020 MORTGAGE BACKED SECURITIES GMMA/FMMA 2/15/2021 MORTGAGE BACKED SECURITIES GMMA/FMMA
FNMA POOL #785674 DTD 7/1/04 FNMA POOL #787886 DTD 7/1/04 GNMA POOL #273628 DTD 8/01/89 GNMA POOL #284679 DTD 4/1/90 GNMA POOL #299189 DTD 2/1/91 GOVERNMENT NATUMTO ASSN	81405C2F5 81405F178 86220ED95 86220GFU9 862207KA9 86225AT26	31736.38 2206.67 6192.01 1337.74 22361.44	52,835.73 2,219.47 6,222.72 1,379.30 25,176.07	32,502.51 2,285.62 6,407.74 1,384.34 23,968.68	\$33.22 (64.35) (185.02) (5.04) 1.207.39	7/1/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 8/15/2019 MORTGAGE BACKED SECURITIES GMMA/FMMA 4/15/2020 MORTGAGE BACKED SECURITIES GMMA/FMMA 2/15/2021 MORTGAGE BACKED SECURITIES GMMA/FMMA 12/15/2022 MORTGAGE BACKED SECURITIES GMMA/FMMA
FNMA POOL 8785674 DTD 7/1/04 FNMA POOL 8787866 DTD 7/1/04 GNMA POOL 8275628 DTD 8/01/09 GNMA POOL 8284678 DTD 4/1/00 GNMA POOL 8284678 DTD 4/1/00 GNMA POOL 8289188 DTD 2/2/91	81405C2F5 31405F178 36220ED95 36220QFU9 362207KA9	31736.38 2208.67 6192.01 1337.74	52,835.73 2,219.47 6,222.72 1,379.30	32,502.51 2,285.62 6,407.74 1,384.34 23,968.68 3,639.50	533.72 (64.25) (185.02) (5.04) 1.207.39 183.96	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA
FINAM POOL 9735674 DTD 7/1/04 FINAM POOL 973688 DTD 7/1/04 GINAM POOL 973628 DTD 8/07/99 GINAM POOL 9736678 DTD 4/2/90 GINAM POOL 9736678 DTD 4/2/90 GINAM POOL 973678 DTD 7/2/91 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN	81405C2F5 81405F178 86220ED95 86220QFU9 862207KA9 86225AT26 86225AT26	32736.38 2208.67 6192.01 1337.74 22361.44 3395.47	52,835.73 2,219.47 6,222.72 1,379.50 25,176.07 3,822.66	32,502.51 2,285.62 6,407.74 1,384.34 23,968.68	\$33.22 (64.35) (185.02) (5.04) 1.207.39	7/1/2019 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA 12/13/2022 MORTGAGE BACKED SECURITES GMAAFMAA 12/13/2022 MORTGAGE BACKED SECURITES GMAAFMAA 13/13/2024 MORTGAGE BACKED SECURITES GMAAFMAA 13/13/2024 MORTGAGE BACKED SECURITES GMAAFMAA
FIMA POOL #785974 DTO 7/1/04 FIMA POOL #787886 DTO 7/1/04 GIMA POOL #278628 DTO 8/1/09 GIMA POOL #284679 DTO 4/1/09 GIMA POOL #284679 DTO 4/1/09 GOVERNALENT NATL HITCL ASSN GOVERNALENT NATL HITCL ASSN GOVERNALENT NATL HITCL ASSN GIMA POOL #534827 DTO 5/1/04	11405C2F5 11405F178 16220E095 16220GFU9 162207KA9 16225AT26 16225AT26 16203F083	31736.38 2208.67 6192.01 1337.74 22361.44 3393.47 1826.2	52,835.73 2,219.47 6,222.72 1,979.30 25,176.07 5,822.66 2,023.74	32,502.51 2,285.62 6,407.74 1,584.34 23,968.68 3,639.50 1,840.21	333.22 (64.15) (185.02) (5.04) 3.207.39 183.36 183.53	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2034 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2034 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2034 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #725974 DTO 7/1/04 FIMA POOL #727586 DTD 7/1/04 GIMA POOL #727528 DTD 2/1/704 GIMA POOL #727528 DTD 2/1/706 GIMA POOL #726479 DTD 4/1/706 GIMA POOL #726479 DTD 4/1/706 GOVERNMENT NATL MTG ASSM GOVERNMENT NATL MTG ASSM GOVERNMENT NATL MTG ASSM FED NATL MTG ASSM POOL #472540 FED NATL MTG ASSM POOL #472540 GIMA POOL #4725910 DTD 7/1/706 FED RATL MTG ASSM POOL #472540 FED RATL MTG ASSM	21405C2F5 31405F178 36220E095 36220G109 362207K49 36225A726 36225A726 36225A726 36203P003 31379REM6	31736.38 2208.67 6192.01 1337.74 22361.44 3395.47 1826.2 1069.84	52,835.73 2,219.47 6,222.72 1,979.30 25,176.07 5,822.66 2,023.74 1,081.48	32,502.51 2,285.62 6,407.74 1,384.34 23,968.68 3,639.50 1,840.21 1,170.02	353,22 (64.15) (185,02) (5,04) 1,207,39 183,36 183,53 (88,54)	7/1/2019 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA A13/2020 MORTGAGE BACKED SECURITES GMAAFMAA 12/13/2022 MORTGAGE BACKED SECURITES GMAAFMAA 12/13/2022 MORTGAGE BACKED SECURITES GMAAFMAA 13/13/2024 MORTGAGE BACKED SECURITES GMAAFMAA 13/13/2024 MORTGAGE BACKED SECURITES GMAAFMAA
FIMA POOL #785974 DTO 7/1/04 FIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/01/19 GIMA POOL #284679 DTO 4/1/19 GIMA POOL #284679 DTO 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTO 3/1/194 FED NATL MTG ASSN POOL M265840 GIMA POOL #36349 DOOL M265840 GIMA POOL #423910 DTO 2/1/196 FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN	81405C2F5 81405F178 86220E095 86220E099 962207K49 86225A726 96225A726 96203P083 91879REM6 96207ADP4 9138E05F7 81387FET7	32736.38 2208.67 6192.01 1337.74 22361.44 3395.47 1826.2 1093.94 12183.28 1095272.83 6106.89	52,835.78 2,219.47 6,222.72 1,979.30 25,176.07 1,822.66 2,023.74 1,081.48 22,800.55 1,150.912.71 7,042.53	32,502.51 2,285.62 6,407.74 1,384.84 23,568.68 3,639.50 1,840.21 1,170.02 12,601.52 2,129,242.98 6,168.94	339.22 (64.15) (185.02) (5.04) 1.207.39 183.35 (88.54) 198.83 21,669 79 679.59	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #785974 DTO 7/1/04 FIMA POOL #787886 DTD 7/1/04 GIMA POOL #787886 DTD 7/1/04 GIMA POOL #787886 DTD 7/1/04 GIMA POOL #78789189 DTD 2/1/09 GIMA POOL #7878189 DTD 2/1/09 GOVERNALENT NATL MITCLASSN GOVERNALENT NATL MITCLASSN GIMA POOL #534827 DTD 3/1/04 FED NATL MITCLASSN FED NATL MITCLASSN FED NATL MITCLASSN FEDERAL NATL MITCLASSN FIMA POOL #5849246 DTD 5/1/2001 GIMAN POOL #584946 DTD 5/1/2001 GIMAN POOL #584946 DTD 5/1/2001	21405C2F5 21405F178 86220E0P5 86220E0P5 862207KAP 86225A726 86225A726 86203P083 31379REM6 86207ADP4 2138E0SF7 2138FFET7 B62135Y58	32736.38 2208.67 6193.01 1337.74 22361.44 3395.47 1826.2 1093.94 12183.28 1093.272.83 6106.89 4790.54	52,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.86 2,023.74 1,081.48 12,800.35 1,150,912.71 7,042.53 3,495.77	32,502.51 2,245.62 6,407.74 1,344.34 23,968.68 3,639.50 1,840.21 1,170.02 12,601.52 2,129,242.98 6,168.94 4,920.77	333.22 (64 13) (885.02) (5.04) 1.207.39 183.36 183.35 (88.54) 198.83 21,669 73 879.59	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2010 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAG
FHMA POOL #735974 DTD 7/1/06 FHMA POOL #73528 DTD 7/1/06 GHMA POOL #273528 DTD 4/07/09 GHMA POOL #23528 DTD 4/07/09 GHMA POOL #23529 DTD 4/07/09 GHMA POOL #23529 DTD 2/1/251 GOVERNMENT NATL MTG ASSM GOVERNMENT NATL MTG ASSM GNMA POOL #235427 DTD 3/1/36 FED NATL MTG ASSM GNMA POOL #23542 DTD 7/1/36 FED NATL MTG ASSM FOR MAT POOL #23540 DTD 7/1/36 FEDERAL NATL MTG ASSM FHMA POOL #582346 DTD 5/1/2001 GHMA POOL #582348 DTD 6/1/2001	81405C2F5 81405F178 86220E0P5 86220TAP9 86220TAP9 86225AT26 86225AT26 86205P0B3 81879REM6 86207ADP4 9138E0SF7 81887F6T7 862183Y58 86219UQL7	32736.32 2208.67 6192.01 1337.74 22361.44 3395.47 1262.2 1069.94 12189.28 1095272.83 6106.89 4790.54 3826.15	\$2,835.78 2,219.47 6,222.72 1,379.30 25,176.07 8,822.64 2,025.74 1,081.48 12,800.35 1,150.912.71 7,042.53 3,485.77 4,325.46	32,502.51 2,285.62 6,407.74 1,384.34 23,968.68 3,639.50 1,840.21 1,170.02 12,601.52 1,129,242.98 6,168.94 4,920.77 3,946.93	333.72 (64 33) (185.02) (5.04) 1.207.39 183.36 183.53 (88.54) 198.83 21,669 73 87 3.59 578 00 378.51	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 5/1/2011 MORTGAGE BACKED SECURITIES GMAA/FMAA 5/1/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 5/1/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 5/1/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #754974 DTD 7/1/04 FIMA POOL #72586 DTD 7/1/04 GIMA POOL #275628 DTD 2/07/199 GIMA POOL #226479 DTD 4/7/190 GIMA POOL #226479 DTD 4/7/190 GOVERNAENT NATL MITG ASSIN GOVERNAENT NATL MITG ASSIN GOVERNAENT NATL MITG ASSIN FIDD NATL MITG ASSIN POOL #255402 FIDD NATL MITG ASSIN POOL #255402 FIDD NATL MITG ASSIN FINAN POOL #252910 DTD 7/1/796 FIDERAL NATL MITG ASSIN FINAN POOL #252940 DTD 7/1/7001 GIMAN POOL #558322 DTD 8/1/2001 GIMAN POOL #558322 DTD 8/1/2001 GIMAN POOL #558322 DTD 7/1/2001 GIMAN POOL #558322 DTD 7/1/2001 GIMAN POOL #578201 TDTD 7/1/2001	81405CP5 81405F178 84220E095 84220GF09 84220GF09 842254T26 842254T26 84203P083 81379R8M6 84207ADP4 9138G05F7 9138F0F7 942135Y58 94213UQL7 84201CRG1	32736.38 2208.67 6192.01 3397.74 22361.44 3395.47 12662.2 1069.84 12182.28 8095272.83 6106.89 4790.54 3826.15 7139.87	\$2,885.78 2,219.47 6,222.72 1,379.30 25,176.07 8,822.66 2,023.74 1,081.48 12,800.35 3,150,912.71 7,042.58 3,498.77 4,325.46 8,145.81	32,502.51 2,235.62 6,407.74 1,384.34 23,568.68 3,539.50 1,840.21 1,170.02 12,601.52 1,129,242.98 6,168.94 4,920.77 3,946.95	333.22 (60 13) (185.02) (5.04) 1.207.29 183.36 183.33 (88.54) 196.83 21,669 73 873.59 574.09 378.53 3.071.74	7/1/2019 MORTGAGE BACKED SECURITIES GMAAJFMAA A/15/2010 MORTGAGE BACKED SECURITIES GMAAJFMAA A/15/2020 MORTGAGE BACKED SECURITIES GMAAJFMAA A/15/2021 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/15/2021 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2026 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2028 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2028 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/2021 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/1/2011 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/1/2011 MORTGAGE BACKED SECURITIES GMAAJFMAA 1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1/1
FHMA POOL #785974 DTD 7/1/04 FHMA POOL #73428 DTD 7/1/04 GHMA POOL #273428 DTD 4/07/04 GHMA POOL #273428 DTD 4/07/04 GHMA POOL #29418 DTD 2/1/2/3 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAM POOL #354227 DTD 3/1/34 FED NATL MTG ASSN GNAM POOL #354227 DTD 3/1/34 FED NATL MTG ASSN GNAM POOL #354321 DTD 2/1/36 FEDERAL NATL MTG ASSN FHMA POOL #354234 DTD 3/1/2001 GNMA POOL #354234 DTD 3/1/2001 GNMA POOL #354234 DTD 3/1/2001 GNMA POOL #35423 DTD 3/1/2001 GNMA POOL #354321 DTD 2/1/2001 GNMA POOL #354321 DTD 2/1/2001 GNMA POOL #354331 DTD 2/1/2001	81405C2F5 81405F178 84220E0P5 84220GFUP 84220TKAP 84225AT26 84225AT26 84225AT26 84203P08 318798EM6 84207ADP4 8138E0SF7 81387FET7 862135V58 842134UGL7 84201CRG1 84201CRG1	31736.32 2208 67 6192.01 1337.74 22361.44 3395.47 1826.2 1069.84 12188.28 1075272.85 5106.89 4790.54 3826.15 7139.87 2670.58	\$2,835.73 2.219.47 4,222.72 1,379.50 25,176.07 1,822.66 2,023.74 1,001.48 12,000.53 1,150.912.71 7,0425.77 4,325.48 8,145.61 1,070.10	92,502,51 2,285 62 6,407,74 1,384 34 23,568 58 1,649 50 1,840 21 1,70,02 1,260,152 1,129,242,98 6,168 94 4,920,77 3,946 93 7,074 07 2,695 23	333.22 (64.13) (183.02) (5.04) 1.207.39 183.36 (88.54) 198.33 21,669.73 87.9.59 578.00 378.53 1.071.74	7/1/2019 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2019 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GWAA/FMAA 2/15/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA
FIMA POOL #735874 DTD 7/1/04 FIMA POOL #73586 DTD 7/1/04 GIMA POOL #273628 DTD 8/07/199 GIMA POOL #236479 DTD 4/7/190 GIMA POOL #236479 DTD 4/7/190 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #336472 DTD 3/1/7/9 FED NATL MTG ASSN POOL #426840 GINAA POOL #326910 DTD 7/1/7/9 FED FRAL NATL MTG ASSN FED FRAL NATL MTG ASSN GIMAA POOL #369382 DTD 8/1/2001 GIMAA POOL #369382 DTD 8/1/2001 GIMAA POOL #369382 DTD 8/1/2001 GIMAA POOL #379287 DTD 2/1/2002 GOVERNMENT NATL MTG ASSN	81405CP5 81405F178 84220E095 88220GPU9 88220GFU9 88225AT26 88225AT26 88203P003 81879EM6 82207ADP4 8138E05F7 81387FET7 86213SVS 86213SVC 86213EQG 86211EQG 86211EQG 86211EQG 86211EQG 86211EQG 81388VZ3 81	\$1736.38 2206 67 6192.01 1337.74 22261.44 3395.47 1826.2 1069.94 12182.28 1095272.85 6106.89 4790.54 3826.13 7139.87 2670.58	\$2,835.73 2,119.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,001.48 12,000.53 1,150,912.71 7,042.53 3,465.77 4,325.46 8,145.81 8,070.10 7,266.78	32,502,51 2,255 62, 6,407,74 1,384 34 23,368 56 1,840,21 1,170,02 12,601,52 1,129,742,98 5,168,94 4,970,77 1,946 91 7,074 07 2,895 25 6,381,09	333.22 (66.15) (185.02) (5.04) 1.207.39 183.36 (88.54) 198.83 21,669 73 873.59 574.00 378.53 1.071.74 374.37	7/1/2019 MORTGAGE BACKED SECURTIES GMAAFMAA A15/7020 MORTGAGE BACKED SECURTIES GMAAFMAA A15/7020 MORTGAGE BACKED SECURTIES GMAAFMAA A15/7020 MORTGAGE BACKED SECURTIES GMAAFMAA 12/15/2021 MORTGAGE BACKED SECURTIES GMAAFMAA 12/15/2022 MORTGAGE BACKED SECURTIES GMAAFMAA 12/15/2023 MORTGAGE BACKED SECURTIES GMAAFMAA 11/12/2035 MORTGAGE BACKED SECURTIES GMAAFMAA 11/12/2035 MORTGAGE BACKED SECURTIES GMAAFMAA 11/12/2035 MORTGAGE BACKED SECURTIES GMAAFMAA 11/15/2031 MORTGAGE BACKED SECURTIES GMAAFMAA 11/15/2031 MORTGAGE BACKED SECURTIES GMAAFMAA 2/15/2031 MORTGAGE BACKED SECURTIES GMAAFMAA 2/15/2032 MORTGAGE BACKED SECURTIES GMAAFMAA 3/15/2032 MORTGAGE BACKED SECURTIES GMAAFMAA 3/15/2032 MORTGAGE BACKED SECURTIES GMAAFMAA
FHMA POOL #785974 DTD 7/1/04 FHMA POOL #73428 DTD 7/1/04 GHMA POOL #273428 DTD 4/07/04 GHMA POOL #273428 DTD 4/07/04 GHMA POOL #29418 DTD 2/1/2/3 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAM POOL #354227 DTD 3/1/34 FED NATL MTG ASSN GNAM POOL #354227 DTD 3/1/34 FED NATL MTG ASSN GNAM POOL #354321 DTD 2/1/36 FEDERAL NATL MTG ASSN FHMA POOL #354234 DTD 3/1/2001 GNMA POOL #354234 DTD 3/1/2001 GNMA POOL #354234 DTD 3/1/2001 GNMA POOL #35423 DTD 3/1/2001 GNMA POOL #354321 DTD 2/1/2001 GNMA POOL #354321 DTD 2/1/2001 GNMA POOL #354331 DTD 2/1/2001	81405CP5 81405F178 81220GP19 81220GP19 81220GP19 81225AT26 81225AT26 81225AT26 8120F18 8120F18 8120F18 8120F18 8120F18 81218GF7 81218F18 81218 8121	31736.38 2206 67 6192 01 1337 74 22861.44 3395 47 1826.2 1069.94 1218.9 28 6106.99 4790.54 3826.15 7139.87 2570.58 6801.35 6800.55	\$2,885.78 2.218.47 4,222.72 1,379.50 25,176.07 1,872.06 2,023.74 1,001.48 12,800.55 2,150.912.71 7,042.53 3,498.77 4,325.46 8,145.81 9,070.10 7,266.78 7,755.108	92,502,51 2,285,627,74 1,384,94 23,968,68 1,649,25 1,170,02 11,601,52 1,179,242,98 5,168,94 4,920,77 1,946,93 7,074,07 2,695,23 6,381,079 6,331,79	339.22 (64.15) (189.02) (5.04) 1.207.39 183.36 189.54 (88.54) 199.83 21.669 73 873.59 578.60 378.53 1.071.74 374.87 883.99 8.135 44.87	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 2/15/3022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/3021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/3021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/3021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/3022 MORTGAGE BACKED SECURTIES GMAA/FMAA
FIMA POOL #735974 DTO 7/1/06 FIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTO 3/1/19 FED RATL MTG ASSN POOL #42540 GIMA POOL #425910 DTD 2/1/19 FED RATL MTG ASSN POOL #42540 GIMA POOL #425910 DTD 2/1/19 GIMA POOL #32910 DTD 8/1/2001 GIMA POOL #32910 DTD 8/1/2001 GIMA POOL #39312 DTO 8/1/2001 GIMA POOL #39312 DTO 8/1/2001 GIMA POOL #35125 DTO 8/1/2001	81405CP5 81405F178 81220EP93 81220GP19 81220GP19 81225AT26 81225AT26 81225AT26 81225AT26 8120F083 81379R1M6 8120TADP4 8138E087 8138F76T7 8128T76T7 8128T76T7 8128T76T3 8128T808 81388T23 81288T23 81288T23 81288T23 81288T23	31796.38 2206 67 6192.01 1397.74 23861.44 3395.47 1826.2 1049.34 12188.28 1075272.83 6106.23 4790.34 3826.13 7139.87 2870.58 6501.35 6600.35	\$2,885.78 4.222.72 1,379.90 25,176.07 8,822.66 2,023.74 1,000.53 1,150,912.71 7,042.53 3,498.77 4,325.46 8,145.81 8,070.10 7,264.78 7,751.08	92,502,51 2,285,62 8,407,74 1,334,98,58 3,639,50 1,840,21 1,270,02 12,601,52 1,129,242,98 5,166,94 4,920,77 3,946,93 7,074,07 2,695,28 6,381,09 6,381,09 6,381,09	333.22 (66 13) (185.02) (5.04) 1.207.39 183.36 182.33 (88.34) 198.33 21.669 73 679.59 578.63 1.071.74 885.69 1.193.65	7/1/2019 MORTGAGE BACKED SECURITIES GWAAJFHAAA A15/7020 MORTGAGE BACKED SECURITIES GWAAJFHAAA A15/7020 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 11/1/2025 MORTGAGE BACKED SECURITIES GWAAJFHAAA 11/1/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 3/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 3/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 4/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA
FIMA POOL #783674 DTD 7/1/04 FIMA POOL #72568 DTD 2/1/04 GIMA POOL #273628 DTD 2/1/04 GIMA POOL #226479 DTD 4/1/04 GIMA POOL #226479 DTD 4/1/04 GIMA POOL #226479 DTD 4/1/04 GOVERNAENT NATL MITG ASSN GOVERNAENT NATL MITG ASSN GOVERNAENT NATL MITG ASSN FIDD NATL MITG ASSN PED 4/1/04 FIDD NATL MITG ASSN PED 4/1/04 GIMAN POOL #235910 DTD 2/1/06 GIMAN POOL #235910 DTD 2/1/2001 GIMAN POOL #235910 DTD 2/1/2001 GIMAN POOL #354329 DTD 3/1/2001 GIMAN POOL #354320 DTD 8/1/2001 GIMAN POOL #354320 DTD 8/1/2002 GIMAN POOL #354320 DTD 8/1/2002 GIMAN POOL #354320 DTD 8/1/2002 GIMAN POOL #357220 DTD 8/1/2002 GIMAN POOL #357230 DTD 8/1/2003 FINAN POOL #357230 DTD 8/1/2003	81405CP5 81405F178 81220GP19 81220GP19 81220GP19 81225AT26 81225AT26 81225AT26 8120F18 8120F18 8120F18 8120F18 8120F18 81218GF7 81218F18 81218 8121	31736.38 2206 67 6192 01 1337 74 22861.44 3395 47 1826.2 1069.94 1218.9 28 6106.99 4790.54 3826.15 7139.87 2570.58 6801.35 6800.55	\$2,885.78 2.218.47 4,222.72 1,379.50 25,176.07 1,872.06 2,023.74 1,001.48 12,800.55 2,150.912.71 7,042.53 3,498.77 4,325.46 8,145.81 9,070.10 7,266.78 7,755.108	92,502,51 2,285,627,74 1,384,94 23,968,68 1,649,950 1,840,21 1,170,02 11,601,52 1,179,242,98 5,168,94 4,920,77 1,946,93 7,074,07 2,695,23 6,381,079 6,331,79	339.22 (64.15) (189.02) (5.04) 1.207.39 183.36 189.54 (88.54) 199.83 21.669 73 873.59 578.60 378.53 1.071.74 374.87 883.99 8.135 44.87	7/1/2019 MORTGAGE BACKED SECURITIES GMAAFHMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAAFHMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAAFHMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAAFHMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/1/2021 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/1/2021 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/15/2021 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/15/2021 MORTGAGE BACKED SECURITIES GMAAFHMAA 1/15/2022 MORTGAGE BACKED SECU
FIMA POOL #735974 DTO 7/1/06 FIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/01/19 GIMA POOL #273628 DTO 8/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTO 3/1/19 FED RATL MTG ASSN POOL #42540 GIMA POOL #425910 DTD 2/1/19 FED RATL MTG ASSN POOL #42540 GIMA POOL #425910 DTD 2/1/19 GIMA POOL #32910 DTD 8/1/2001 GIMA POOL #32910 DTD 8/1/2001 GIMA POOL #39312 DTO 8/1/2001 GIMA POOL #39312 DTO 8/1/2001 GIMA POOL #35125 DTO 8/1/2001	81405CP5 81405F178 88220GP95 88220GP99 88220GP99 88225AT26 88225AT26 88225AT26 88225AT26 88207ADP4 8138E0SF7 88215UQL7 882015KG1 882015K	31745 SR 2208 67 6192.01 1337 74 22861.44 3395 47 12262 2 1093.94 12182 28 1095272 sh 6106 sp 4790.54 3826 15 7139 87 2670.58 6601.35 6600.55 10901.95	\$2,835.73 2,218.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.48 1,250.91 2,704.25 3,498.77 4,325.48 8,145.81 8,070.50 1,7,264.73 7,7,851.08 1,1097.62 4,245.73	32,502,51 2,285,62 6,407,74 1,384,94 23,368,68 3,639,30 1,840,21 1,170,02 11,601,52 1,129,242,98 6,148,94 4,970,77 3,945,93 7,074,07 2,635,92 6,381,97 6,381,97 6,381,97 6,381,97 11,421,43	339.22 (64.15) (183.02) (5.04) 1.207.39 183.36 (88.54) 198.83 21.649.73 873.59 572.00 378.53 1.071.74 93.55 1.071.74 93.55 1.071.74	7/1/2019 MORTGAGE BACKED SECURITIES GWAAJFHAAA A15/7020 MORTGAGE BACKED SECURITIES GWAAJFHAAA A15/7020 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 12/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 11/1/2025 MORTGAGE BACKED SECURITIES GWAAJFHAAA 11/1/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2021 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2022 MORTGAGE BACKED SECURITIES GWAAJFHAAA 2/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 3/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 3/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA 4/15/2023 MORTGAGE BACKED SECURITIES GWAAJFHAAA
FHMA POOL #735474 DTO 7/1/06 GHMA POOL #27368 DTO 7/1/06 GHMA POOL #27368 DTO 4/07/19 GHMA POOL #273632 BTO 4/07/19 GHMA POOL #236475 DTO 4/7/19 GHMA POOL #236475 DTO 4/7/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTO 3/1/79 FED NATL MTG ASSN GNAA POOL #354827 DTO 3/1/79 FEDERAI, HATL MTG ASSN FINAA POOL #35312 DTO 3/1/7001 GHMA POOL #35312 DTO 3/1/7001 GHMA POOL #35312 DTO 3/1/7002 GHMA POOL #37312 DTO 3/1/7002 FHMAA POOL #37412 DTO 3/1/7002 FHMAA POOL #354436 DTO 5/1/7002	\$1405CP5 \$1405F178 \$6220ED95 \$8220GPU9 \$82220TAP9 \$82225AT26 \$82225AT26 \$8223AT26 \$8223AT26 \$8223AT26 \$8223AT26 \$8223ED978 \$1387EF17 \$8223ED47 \$82	\$12745.5E 2208 67 6192.01 1337 74 22951.47 3395.47 1226.2 1095.94 12183.26 1095.272.25 6109.54 4790.54 3828.15 7227.05 6301.35 6060.35 10901.95 54287.16	\$2,885.78 4,2219.47 6,222.72 1,379.30 25,176.07 8,822.66 2,0225.74 1,081.48 12,000.35 1,150,912.71 7,042.53 3,468.77 4,325.46 8,145.81 9,070.10 7,264.78 7,755.10 13,059.78 4,257.34 6,509.91	32,502.51 2,285.62 6,407.74 1,384.34 21,388.56 3,639.50 1,540.21 1,170.02 1,129,242.98 5,146.94 4,970.77 3,946.93 7,074.07 2,695.28 6,331.09 6,153.57 11,421.69 38,050.52 3,685.71	333.22 (64 13) (183.02) (5.04) 1.207.39 183.36 (88.54) 198.33 21.669 73 879.59 578.00 378.53 1.071.74 885.69 1.195.34	7/1/2019 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2019 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GWAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA 1/15/2021 MORTGAGE BACKED SECURTIES GWAA/FMAA
FIMA POOL #735474 DTO 7/1/06 FIMA POOL #273628 DTO 2/01/19 GIMA POOL #273628 DTO 2/01/19 GIMA POOL #273628 DTO 2/01/19 GIMA POOL #273628 DTO 2/1/19 GIMA POOL #236479 DTO 4/1/19 GOVERNMENT NATL MTG ASSN FED NATL MTG ASSN POOL #426400 GINAA POOL #23540 DTO 2/1/19 FED NATL MTG ASSN POOL #426400 GINAA POOL #354324 DTO 2/1/2001 GINAA POOL #354324 DTO 2/1/2001 GINAA POOL #35432 DTO 2/1/2002 GOVERNMENT NATL MTG ASSN FIMAA POOL #25743 DTO 2/1/2002 GOVERNMENT NATL MTG ASSN FIMAA POOL #25743 DTO 1/1/2002 GINAA POOL #35743 DTO 4/1/2002 GINAA POOL #35743 DTO 4/1/2003 GINAA POOL #35258 DTO 4/1/2003	\$1405CP5 \$1405F178 \$1220GP09 \$1220GF09 \$1220GF09 \$1225AT26 \$1225AT26 \$1225AT26 \$1225AT26 \$1225AT26 \$1225AT26 \$1225AT26 \$1225GP09 \$1138F6T7 \$1138F6T7 \$1138F6T7 \$1138F6T9 \$1138F23 \$1138F70 \$1138	3178 SR 2208 67 6192 01 1397 74 6192 01 1397 74 1226 2 1069 84 12188 26 1075372 85 6108 89 670 58 650 59 56000 59 5600 59 5600 59 5600 59 5600 59 5600 59 5600 59 5600 59 5600	\$2,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,001.46 1,2,000.55 1,150,912.71 7,042.53 3,498.77 4,223.66 8,145.81 8,070.10 7,266.78 7,751.08 6,509.91 1,1741.63 838.80 838.	32,502,51, 2,235,62,64,67,74 1,334,34, 23,348,68 1,639,30 1,840,31 1,170,02 12,601,52 1,129,242,38 6,168,34 4,727,73,394,53,73 1,041,07 6,133,74 1,421,49 38,030,32 3,635,73 10,615,02	339.22 (64.15) (185.02) (5.04) 1.207.39 183.38 (86.54) 198.83 21.669 73 873.53 578.63 374.87 885.69 1,195.94 4,806.82 854.20 1,126.61	7/1/2019 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2010 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2010 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2011 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2021 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2022 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2023 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2034 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2035 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2036 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2031 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2032 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2032 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2032 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2031 MORTGAGE BACKED SECURTIES GOMAFHMA
FHMA POOL #735974 DTD 7/1/06 FHMA POOL #73628 DTD 7/1/06 GHMA POOL #236278 DTD 4/07/09 GHMA POOL #236278 DTD 4/07/09 GHMA POOL #236278 DTD 4/07/09 GHMA POOL #236478 DTD 4/1/2/03 GOVERNMENT NATL MTD ASSN FINA POOL #542361 DTD 2/1/2001 GHMA POOL #542361 DTD 2/1/2001 GHMA POOL #542364 DTD 2/1/2001 GHMA POOL #542364 DTD 3/1/2001 GHMA POOL #542368 DTD 4/1/2001 GHMA POOL #542368 DTD 3/1/2001 GHMA POOL #542368 DTD 3/1/2001 GHMA POOL #542368 DTD 3/1/2001 GHMA POOL #54368 DTD 3/1/2001	81405CP5 81405F178 81220E095 81220GP09 816220TAS9 816225AT26 816225AT26 816225AT26 816225AT26 81620SP083 81379REM6 81620F7 8138F08F7 8138F08F7 816215VG2 816215VG3 816	31736.38 220.67 6192.01 1337.74 22861.44 3399.47 1226.2 1099.94 1126.2 1099.94 1126.2 1093.27 6106.89 4790.54 8826.15 7138.15 1090.19 6060.55 1090.19 5427.18 5427.18 5427.18 5427.18 5427.18 5427.18 5427.18 5427.18	\$2,835.73 2,219.47 6,222.72 1,379.30 25,176.07 8,822.66 2,023.74 1,081.48 2,2800.55 1,150,912.71 7,042.53 5,498.77 4,325.46 8,145.81 8,070.10 7,264.72 7,755.10 13,097.82 42,857.34 6,509.91 11,741.63 838.80 2,668.39 1,568.30 1,56	92,502,51 2,285 42 6,407,74 1,346 34 23,196 56 3,639 50 1,840 21 1,170 02 11,601,52 1,129,242,98 5,146,94 4,920,77 3,945 91 7,074 07 2,695 23 6,331,079 6,335 74 11,421 49 38,030 52 3,635,71 10,615 02 736 30 2,334 73 3,234 30	333.22 (64.15) (185.02) (5.04) 1.207.39 185.36 185.35 (88.54) 199.83 21,669.73 873.55 578.60 378.53 1.071.74 883.89 1.195.34 1.676.33 4.806.82 854.20 1,125.61	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA
FIMA POOL #735474 DTD 7/1/06 FIMA POOL #273628 DTD 8/01/19 GIMA POOL #273628 DTD 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #334827 DTD 3/1/19 FED RATL MTG ASSN FED RATL MATL MTG ASSN FED RATL MATL MTG ASSN FED RATL MATL MTG ASSN GIMA POOL #35238 DTD 8/1/2001 GIMAA POOL #35238 DTD 8/1/2001 GIMAA POOL #35238 DTD 8/1/2001 GIMAA POOL #35238 DTD 6/1/2002 GIMAA POOL #35232 DTD 3/1/2002 GIMAA POOL #35203 DTD 4/1/2002 GIMAA POOL #35203 DTD 4/1/2002 GIMAA POOL #35253 DTD 4/1/2003 GIMAA POOL #35253 DTD 4/1/2003 GIMAA POOL #35253 DTD 4/1/2003 GIMAA POOL #35253 DTD 3/1/2003 GIMAA POOL #35453 DTD 3/1/2003	\$1405CP5 \$1405F178 \$6220E075 \$6220TAV9 \$6225AT26 \$6225AT26 \$6225AT26 \$6225AT26 \$620F083 \$11579REM6 \$6207ADP4 \$118876ET7 \$62135V58 \$6213VGA7 \$6213E087 \$6213E087 \$1389Z91 \$6201AF66 \$1389Z91 \$138	3178-38 2008-67 6192-01 1397-74 22861-48 3999-47 1226-2 1098-94 1218-92 1098-94 1218-92 1098-94 1218-97 128-95 1098-97 128-95 1098-97 128-95 1098-97 128-95 1098-97 128-97	\$2,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.65 2,023.74 1,700.53 1,150.912.71 7,042.53 3,495.77 4,225.46 8,145.81 9,070.10 7,264.73 7,751.08 8,145.81 9,070.10 7,264.73 7,751.08 8,145.81 1,761.63 8,145.73 8,145.	32,502,51, 2,235,62,62,63,637,50,637,50,637,50,637,50,637,50,637,50,637,64,930,77,3,946,93,70,74,677,2,675,23,633,109,6,133,74,677,11,421,49,38,030,52,73,11,421,49,38,11,40,40,40,40,40,40,40,40,40,40,40,40,40,	339.22 (64.13) (185.02) (5.04) 1.207.39 183.36 (88.54) 198.83 21,669 73 279.59 578.00 378.53 1.071.74 374.87 885.89 1.195.94 1.076.83 6.55.20 1.126.61 8.00.6.92 6.55.20	7/1/2019 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2010 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2010 MORTGAGE BACKED SECURTIES GOMAFHMA A/15/2011 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2012 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2012 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2024 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2024 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2035 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2036 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2036 MORTGAGE BACKED SECURTIES GOMAFHMA 12/15/2031 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2031 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2032 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2033 MORTGAGE BACKED SECURTIES GOMAFHMA 13/15/2033 MORTGAGE BACKED SECURTIES GOMAFHMA 2/15/2033 MORTGAGE BACKED SECURTIES GOMAFHMA
FIMA POOL #735974 DTO 7/1/06 GINAA POOL #234978 DTO 2/1/160 GOVERNMENT NATL MTO ASSIN FINAA POOL #234910 DTO 2/1/166 FEDERAL NATL MTO ASSIN FINAA POOL #235910 DTO 2/1/1601 GINAA POOL #342340 DTO 3/1/1/2001 GINAA POOL #342340 DTO 3/1/1/2001 GINAA POOL #343910 DTO 3/1/1/2001 GINAA POOL #343910 DTO 3/1/1/2001 GINAA POOL #34340 DTO 3/1/1/2001 GINAA POOL #343510 DTO 3/1/1/2001	81405CP5 81405F178 81220E095 812220TAP 812220TAP 81222AT26 81223AT26 81223AT26 81223AT26 81223AT26 81223AT26 8123P083 81399R1M6 81207ADP4 8138F0SF7 81201CRG1 81201SRG8 813891231 81201SRG8 8131891231 81201SRG8 8131891231 81201SRG8 8131891231 81201SRG8 8131891231 81201SRG8 8131891231 81201SRG8 8131891231 81201SRG8 81201SRG8 81201SRG8 81201SRG8 81201SRG8 81201SRG8 81201SRG8 81200SRG8 81200SRG8 81200SRG8 81200SRG8 81200SRG8 81200SRG8 81200SRG8 8120OSRG8 81	\$1736.58 2208.67 6192.01 1337.74 22361.48 3399.47 1226.2 1009.94 1228.2 1098.94 1228.2 1098.94 1228.2 1095.272.83 6108.94 4790.54 8328.15 72.870.58 6301.37 6400.95 54287.18 5435.46 10155.63 725.5 725.5 725.5	\$2,835.73 2,218.47 6,222.72 1,379.30 25,176.07 1,822.66 2,022.374 1,001.48 1,250.05 1,150.912.71 7,042.53 3,498.77 4,225.46 8,145.58 1,9070.10 1,264.78 7,351.08 11,097.62 42,657.34 6,509.91 11,741.63 818.80 0,742.64 11,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80 1,741.64 818.80	32,502,51 2,285,62 6,407,74 1,384,98 23,368,68 3,639,30 1,840,21 1,170,02 1,160,152 1,129,242,98 6,168,94 4,970,77 3,946,93 7,074,07 2,695,29 6,381,90 6,381	339.22 (64.15) (183.02) (5.04) 1.207.39 183.36 183.55 (88.54) 198.83 21.669.73 873.59 578.00 378.53 1.071.74 885.69 1.193.34 1.676.33 4.806.82 854.20 1.126.61 854.20 1.126.61 854.20	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/1/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/1/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/1/2/2033 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/1/2/2033 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #735474 DTD 7/1/06 FIMA POOL #273628 DTD 8/01/89 GMAA POOL #273628 DTD 8/01/89 GMAA POOL #273628 DTD 8/01/89 GMAA POOL #273628 DTD 8/1/89 GMAA POOL #273628 DTD 4/1/89 GMAA POOL #273628 DTD 4/1/89 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTD 3/1/96 FED NATL MTG ASSN GNAA POOL #354827 DTD 3/1/96 FEDERAI, HATL MTG ASSN FIMAA POOL #352342 DTD 3/1/2001 GMAA POOL #352342 DTD 3/1/2001 GMAA POOL #352348 DTD 3/1/2001 GMAA POOL #352348 DTD 3/1/2001 GMAA POOL #352348 DTD 3/1/2002 GMAA POOL #352348 DTD 3/1/2002 GMAA POOL #352348 DTD 3/1/2002 FMAA POOL #35234 DTD 3/1/2002 FMAA POOL #35235 DTD 3/1/2002 GMAA POOL #352358 DTD 3/1/2003 GMAA POOL #353158 DTD 3/1/2003 GMAA POOL #353515 DTD 3/1/2003	81405CP5 81405F178 86220GPU9 86220TAD9 86225AT26 86225AT26 86225AT26 86225AT26 86225AT26 86227ADP4 3138F05F7 862315CQ1 86201CQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86215MCQ1 86201FKE6 86	31734 SR 2208 67 2192 01 1337 74 2261 2261 246 2395 47 1226 2 1068 34 1218 32 6 109 5272 55 6108 39 6790 54 6301 35 6060 55 109527 25 2271 26 2271 26 2271 26 2271 26 2271 26 2271 26 2271 26 2271 26 2271 26 2271 27 26 27 26 27 27 27 27 27 27 27 27 27 27 27 27 27	32,285.73 2,219.47 6,222,72 1,378.00 25,176.07 1,822.66 2,022,174 1,001.48 1,2,000.53 1,150,912.71 7,042.53 3,498.77 4,215.46 8,145.81 1,070.10 7,264.78 7,351.00 13,097.82 42,857.34 6,509.91 11,741.63 8,818.00 1,740.63	32,502,51, 2,235,62,64,07,74 1,384,34, 1,384,34, 1,384,32, 1,170,02, 1,2,601,52, 1,170,02, 1,2,601,52, 1,170,02, 1,2,601,52, 1,170,02, 1,2,601,52, 1,170,02, 1,170,02, 1,170,02, 1,170,03,03,03,03,03,03,03,03,03,03,03,03,03	333.22 (64 13) (183.02) (5.04) 1.207.39 183.36 (88.54) 198.33 21.669 73 873.53 1.071.74 374.07 885.69 1.195.34 4.506.82 854.20 1.128.61 80.30 331.357 4.86.82 854.20 1.128.61 80.30 331.357 458.87 45.32 45.	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 12/15/2035 MORTGAGE BACKED SECURITIES GMAA/FMAA 13/15/2031 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2033 MORTGAGE BACKED SECURITIES GMAA/FMAA 2/15/2033 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #735872 DTD 7/1/06 GIMAA POOL #273628 DTD 2/07/196 GIMAA POOL #273628 DTD 2/07/196 GIMAA POOL #273628 DTD 2/07/196 GIMAA POOL #273628 DTD 2/17/197 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #33487 DTD 3/17/198 FED HATL MTG ASSN POOL #426840 GINAA POOL #33487 DTD 3/17/198 FED HATL MTG ASSN POOL #426840 GINAA POOL #359128 DTD 2/17/200 GIMAA POOL #359128 DTD 4/17/200 GIMAA POOL #359138 DTD 4/17/200 FEDERAL MATL MTG ASSN GIMAA POOL #359138 DTD 4/17/200 FEDERAL MATL ATG ASSN	81405CP5 81405F178 81220GP09 81220GP09 81220GP09 81223AT26 8123AT26 8123AT	31736 SR 2208 67 6192 01 1397 74 22861 48 3999 47 12262 2 1098 94 12183 28 6108 89 4790 58 8326 13 77 2670 58 6501 39 6606 55 1095 72 1095 72	32,235.73 2,218.47 6,222.72 1,379.30 23,176.07 1,822.66 2,022.57 1,081.48 1,200.45 1,200.45 1,150,912.71 7,042.53 3,498.77 4,225.46 8,145.68 1,070.20 7,264.78 7,351.08 13,079.20 13,079.20 42,057.34 6,509.91 11,741.63 838.80 3,713.64 40,784.38 38,121.30	32,502,51, 2,285,62,64,77,4 1,384,94, 23,968,68 1,639,30 1,840,31 1,170,02 1,26,152 1,22,242,98 6,168,94 4,920,77 3,946,93 7,074,07 2,695,29 6,381,09 6,155,74 11,421,49 9,38,030,52 3,863,73 1,04,15,02 798,90 2,354,73 3,254,94 7,50,77 36,245,15 38,113,83 31,71,756,69	339.22 (64.15) (183.02) (3.04) 1.207.39 183.36 183.35 (88.54) 198.83 21.669.79 873.59 378.51 1.071.74 374.87 885.89 1.195.34 1.076.32 854.20 1.126.61 854.20 1.126.61 854.20 1.126.61 854.20 1.126.61 854.20 1.126.61 854.20	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA
FIMAN POOL #735474 DTD 7/1/06 GIMAN POOL #73548 DTD 7/1/06 GIMAN POOL #73548 DTD 4/71/16 GIMAN POOL #73548 DTD 7/71/16 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GIMAN POOL #73548 DTD 5/71/16 GIMAN POOL #73548 DTD 7/71/16 GIMAN POOL #73548 DTD 7/71/20 GIMAN POOL #73548 DTD 7/71/20 GIMAN POOL #7358 ASSN POOL GIMAN POOL #7358 ASSN POOL GIMAN POOL #7378 DTD 7/71/20 FINAN POOL #7378 DTD 7/71/20 GIMAN POOL #7378 DTD 7/71/70 GIMAN POOL #7378 DTD	81405CP5 81405F178 86220GPU9 816220GPU9 816220GPU9 816220GPU9 816220GPU9 816220GPU9 816220GPU9 816220GPU9 81387FET6 81387FET7 8162135T58 8162131UGL7 816210GPU9 81621	31736.3E 2208.67 6192.01 1337.74 22861.44 3999.47 1226.2 1099.94 1126.82 6108.99 4790.54 8826.15 7138.72 2870.59 6801.35 6060.55 10901.95 5427.18 5427	32,285.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.48 12,800.35 3,150,912.71 7,042.53 3,498.77 4,325.46 8,145.81 3,070.10 7,264.78 7,755.10 13,097.82 42,857.34 6,509.91 11,741.63 3,812.10 1,741.63 3,171.36 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 1,741.43 8,165.29 8,171.44 8,165.29 8,171.44 8,165.29 8,171.44 8,165.29 8,171.44 8,	32,502,51 2,285,62 6,407,74 1,384,38 23,398,66 3,639,50 1,840,21 1,170,02 1,120,242,98 5,146,94 4,920,77 3,946,93 7,074,07 2,695,23 6,331,07 8,331,07 11,421,49 38,070,52 38,535,71 10,615,02 788,30 2,354,73 3,254,34 750,72 34,345,25 35,113,85 127,576,69 22,074,66	333.22 (64 13) (183.02) (5.04) 1.207.39 183.36 183.53 (88.54) 198.33 21.669 73 873.59 578.00 378.53 3.071.74 374.87 885 89 1.195 34 1.676.33 4.806.82 854.20 1.228.61 80.30 311.57 458.72 45.52 4.399.23 3.007.45 13.291.17	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA
FIMA POOL #735474 DTD 7/1/06 FIMA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/1/19 GIMAA POOL #223629 DTD 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTD 3/1/19 FED NATL MTG ASSN POOL #416400 GIMAA POOL #23510 DTD 2/1/19 FED NATL MTG ASSN POOL #416400 GIMAA POOL #235140 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2002 GOVERNMENT NATL MTG ASSN FIMAA POOL #351215 DTD 4/1/2002 GIMAA POOL #357125 DTD 4/1/2002 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #005451 DTD 5/1/2003 GIMAA POOL #005451 DTD 5/1/2003 GIMAA POOL #005451 DTD 5/1/2003 FIMAA POOL #005451 DTD 11/1/2003 FIMAA POOL #35365 DTD 11/1/2003	81405CP5 81405F178 81220GP09 81220GP09 81220GP09 81223AT26 81223AT	31736 SR 2208 67 6192 01 1397 74 22861 44 3999 47 12262 2 1099 94 12183 28 1093272 83 6108 93 72570 58 6901 35 6901 35 6901 35 6901 35 6901 35 725 76 725 76	32,285.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.46 1,2,000.55 1,150,912.71 7,042.53 3,498.77 4,225.46 8,145.81 8,070.10 7,266.78 7,751.08 6,509.91 11,741.63 838.80 1,713.46 838.80 1,713.46 838.80 1,713.46 838.80 1,713.46 838.80 3,713.46 816.24 40,744.38 816.24 40,744.38 816.24 40,744.38 816.24 40,744.38 816.24 40,744.38 816.24 40,744.38	32,502,51, 2,235,62,62,63,637,74, 1,334,34, 23,348,68,3,639,30, 1,840,21,1,170,02, 1,160,152,242,98, 4,120,77,3,946,93, 7,074,07,2,695,29, 6,331,09,6,135,74, 11,421,49,38,030,32, 3,835,71, 11,421,49,38,030,32, 3,835,71, 10,615,02,738,30,72, 34,345,25,25,34,345,25, 35,118,55,27,34,345,25, 35,118,50,77,34,345,25, 35,118,75,77,34,345,25, 35,118,75,699,27,074,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,690,270,774,646,127,776,1276,1276,1276,1276,1276,1276,	333.22 (64.15) (185.02) (5.04) 183.38 (88.54) 198.83 21,669 73 873.59 578.00 378.51 1,071.74 374.87 855.69 1,195.94 4,806.82 854.20 1,128.61 80.50 80.50 1,128.61 80.50 80.	7/1/2019 MORTGAGE BACKED SECURTIES GOMAFFIMA 4/15/2010 MORTGAGE BACKED SECURTIES GOMAFFIMA 4/15/2010 MORTGAGE BACKED SECURTIES GOMAFFIMA 4/15/2011 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/15/2021 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/15/2022 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/15/2023 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2025 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2026 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2021 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2022 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2022 MORTGAGE BACKED SECURTIES GOMAFFIMA 1/1/2023 MORTGAGE SECURTIES GOMAFFIMA
FHMA POOL #735974 DTD 7/1/06 GHMA POOL #73628 DTD 7/1/06 GHMA POOL #73628 DTD 6/07/190 GHMA POOL #73647 DTD 6/1/790 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #73647 DTD 5/1/796 FED NATL MTG ASSN FOOL #73647 DTD 7/1/796 FED NATL MTG ASSN FHMA POOL #736372 DTD 7/1/790 GHMA POOL #736372 DTD 7/1/7001 GHMA POOL #736372 DTD 7/1/7001 GHMA POOL #736372 DTD 7/1/7002 GHMA POOL #73728 DTD 7/1/7002 GHMA POOL #73728 DTD 7/1/7002 GHMA POOL #736472 DTD 7/1/7002 GHMA POOL #736472 DTD 7/1/7002 GHMA POOL #73672 DTD 7/1/7003 FHMA POOL #73672 DTD 7/1/7003 GHMA I #7004 #7	81405CP5 8120GPU9 8122DGPU9 8132PGPU9 8132PGPU9 8132PGPU9 8132DGPU9 8132DGPU	31736.38 2208.67 6192.01 1337.74 22861.44 3399.47 1226.2 1098.94 1126.2 1093.27.2 8106.89 4790.54 8828.15 72.870.58 4801.57 6060.53 1090.19 5428.71 10135.63 72.55 2374.62 72.55 2374.63 72.55 2374.63 72.55 2374.64 31160.49 121158.85	32,285.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.48 1,2800.55 1,150,912.71 7,042.53 1,498.77 4,225.46 8,145.81 8,070.10 7,266.72 7,755.10 13,097.82 42,857.34 6,509.91 11,741.63 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.121.30 838.121.30 1,572.94 838.121.30	32,502,51 2,285,62 6,407,74 1,384,93 23,348,66 3,639,50 1,840,21 1,170,02 11,601,52 1,129,242,98 6,148,94 4,920,77 3,948,93 7,074,07 2,695,23 6,381,07 3,805,73 11,421,49 9,835,73 11,421,43 10,535,74 11,421,43 10,535,74 11,421,43 10,535,74 11,421,43 11,431,43 11,431,	339.22 (64.15) (189.02) (5.04) 183.36 183.35 (88.54) 199.83 21.669 73 873.55 378.53 1.071.74 883.89 1.193.34 1.676.33 4.806.82 854.20 1.125.61 80.50 531.377 458.72 45.52 4.899.23 4.806.82 85.4.20 1.125.61 80.50	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE SECUES SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE SECUES SECURTIES GMAA/FMAA 1/1/2023 MORTGAGE SECUES SECURTIES GMAA/FMAA
FIMA POOL #735474 DTD 7/1/06 FIMA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/01/19 GIMAA POOL #273628 DTD 2/1/19 GIMAA POOL #223629 DTD 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTD 3/1/19 FED NATL MTG ASSN POOL #416400 GIMAA POOL #23510 DTD 2/1/19 FED NATL MTG ASSN POOL #416400 GIMAA POOL #235140 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2001 GIMAA POOL #353142 DTD 2/1/2002 GOVERNMENT NATL MTG ASSN FIMAA POOL #351215 DTD 4/1/2002 GIMAA POOL #357125 DTD 4/1/2002 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #35215 DTD 4/1/2003 GIMAA POOL #005451 DTD 5/1/2003 GIMAA POOL #005451 DTD 5/1/2003 GIMAA POOL #005451 DTD 5/1/2003 FIMAA POOL #005451 DTD 11/1/2003 FIMAA POOL #35365 DTD 11/1/2003	81405CP5 81405F178 81220GP09 81220GP09 81220GP09 81223AT26 81223AT	31736 SR 2208 67 6192 01 1397 74 22861 44 3999 47 12262 2 1099 94 12183 28 1093272 83 6108 93 72570 58 6901 35 6901 35 6901 35 6901 35 6901 35 725 76 725 76	\$2,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,700.55 1,150.912.71 7,042.53 3,498.77 4,223.64 8,145.81 8,070.10 7,264.78 7,751.08 8,145.81 8,070.10 7,264.78 7,751.08 13,097.82 42,857.34 6,509.91 11,741.63 833.80 1,713.64 815.24 40,784.38 816.24 40,784.38 81,121.50 140,815.65 83,774.65 83,774.65 83,774.65 83,774.65 83,774.65	32,502,51, 2,235,62,52,52,52,52,52,52,52,52,52,52,52,52,52	339.22 (64.15) (185.02) (5.04) 187.38 183.38 (88.54) 198.83 21,669 73 279.59 578.00 378.53 1,071.74 374.87 885.89 1,195.94 4,006.82 85-4.20 1,128.81 80.50 313.57 458.72 459.23 4,499.23 5,007.45 13,299.17 9,100.41	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2011 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2021 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2023 MORTG
FIMA POOL #735474 DTO 7/1/06 FIMA POOL #273628 DTO 8/01/19 GIMAA POOL #273628 DTO 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAA POOL #354827 DTO 3/1/19 FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN GIMAA POOL #352148 DTO 8/1/2001 GIMAA POOL #35212 DTO 8/1/2002 GIMAA POOL #35213 DTO 8/1/2003 GIMAA POOL #35213 DTO 11/1/2003 GIMAA POOL #35313 DTO 11/1/2003 GIMAA POOL #35313 DTO 11/1/2003 GIMAA POOL #35313 DTO 11/1/2003 GIMAA HIR #800348 DTO 11/1/2003	81405CP5 81405F178 86220GP09 8822DQFU9 88222AT26 88229AT26 88229AT	31734 SR 2208 67 6192 01 13977 6 12261 4 3999 47 12262 2 1099 84 12183 26 1095272 85 6108 84 12183 26 1095272 85 6108 84 12183 26 1095272 85 6401 35 6401 35 6	32,285.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.48 1,2800.55 1,150,912.71 7,042.53 1,498.77 4,225.46 8,145.81 8,070.10 7,266.72 7,755.10 13,097.82 42,857.34 6,509.91 11,741.63 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.80 2,668.30 1,572.94 838.121.30 838.121.30 1,572.94 838.121.30	32,502,51 2,285,62 6,407,74 1,384,93 23,348,66 3,639,50 1,840,21 1,170,02 11,601,52 1,129,242,98 6,148,94 4,920,77 3,948,93 7,074,07 2,695,23 6,381,07 3,805,73 11,421,49 9,835,73 11,421,43 10,535,74 11,421,43 10,535,74 11,421,43 10,535,74 11,421,43 11,431,43 11,431,	339.22 (64.15) (183.02) (15.04) 1.207.39 183.38 183.35 (88.54) 198.83 21.649.73 873.53 1.071.74 883.69 1.193.34 1.676.33 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 8.	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2026 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/1/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/1/2023 MORTGAGE SEACED SECURITIES GMAA/FMAA 1/1/2023 MORTGAG
FHMA POOL #73458 TD 7/1/06 GHMA POOL #73428 DTD 7/1/06 GHMA HOLL #74404 GHMA HOLL #744	81405CP5 81405F178 81220E095 81220GP09 816220GP08 816225AT26 816225AT26 816225AT26 816225AT26 816225P08 816225AT26 81620F08 81625F17 816275F18 8162165F7 816	31726 SE 2208 67 6192 01 1337 74 22361.44 3399 47 1226 2 1098 94 1218 2 2 1098 94 1218 2 2 1098 94 1218 2 2 1098 94 1218 2 2 1095 272 2 1095 272 2 1095 277 2 1095	32,235.73 2,218.47 6,222.72 1,379.30 25,176.07 1,822.66 2,022.374 1,081.48 1,250.93 1,150.912.71 7,042.53 3,498.77 4,225.46 8,145.58 1,9070.10 7,264.78 7,351.08 11,097.92 42,257.34 6,509.91 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 11,741.63 818.20 81.21.30 140,815.56 90,577.79 140,815.56 90,577.79 128,090.20 140,815.56 90,577.79 128,090.20 140,815.56 90,577.79 128,090.20 128,090.20 128,090.20 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.56 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.79 140,815.76 90,577.70 90,577.	32,502,51 2,285,62 6,407,74 1,384,98 23,368,68 3,639,30 1,840,21 1,170,02 1,160,152 1,129,242,98 6,168,94 4,970,77 3,946,93 7,074,07 2,695,29 6,381,90 6,381,90 6,381,90 7,381	339.22 (64.15) (185.02) (5.04) 187.38 183.38 (88.54) 198.83 21,669 73 279.59 578.00 378.53 1,071.74 374.87 885.89 1,195.94 4,006.82 85-4.20 1,128.81 80.50 313.57 458.72 459.23 4,499.23 5,007.45 13,299.17 9,100.41	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2011 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2021 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2021 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2023 MORTG
FIMAN POOL #735474 DTD 7/1/06 FIMAN POOL #73768 DTD 7/1/06 GIMAN POOL #273628 DTD 8/07/190 GIMAN POOL #273628 DTD 8/07/190 GIMAN POOL #273628 DTD 8/07/190 GIMAN POOL #273628 DTD 4/1/190 GOVERNMENT NATL MTG ASSN GIMAN POOL #353427 DTD 3/1/196 FEDERAL NATL MTG ASSN FIMAN POOL #353428 DTD 3/1/2001 GIMAN POOL #353428 DTD 3/1/2002 GIMAN POOL #353428 DTD 3/1/2002 GIMAN POOL #35448 DTD 3/1/2002 FIMAN POOL #357342 DTD 3/1/2002 GIMAN POOL #357343 DTD 3/1/2002 GIMAN POOL #357343 DTD 3/1/2003 GIMAN POOL #357345 DTD 3/1/2003 GIMAN POOL #357345 DTD 3/1/2003 FIMAN POOL #357345 DTD 3/1/2003	81405CP5 81405F178 86220E0P5 81220GFUP 816220GFUP 816220TASP 816225AT26 81623PAT6 816225AT26 81620PO83 811379R1M6 86207ADP4 8118E0SF7 811887FET7 862135V58 86213140G7 8123181608 8123181608 8123181608 8123181609	31734 SR 2208 67 6192 01 1397 74 22361 44 3395 47 12262 2 1068 34 12372 35 6108 34 1392 73 1398 72 2670 58 6301 35 6060 55 109327 2 2670 58 6301 35 6060 55 107357 2 2670 58 6301 35 6301 35 6	32,835,73 2,218,47 6,222,72 1,378,30 25,176,07 1,822,66 2,023,174 1,150,912,71 1,150,912,71 7,162,53 3,495,77 4,25,46 8,145,81 3,070,10 7,264,78 7,351,08 8,145,81 3,070,10 11,741,63 818,80 11,741,63 818,20 11,741,63 818,20 11,741,63 818,20 11,741,63 818,20 11,741,63 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 40,744,38 816,24 817,26 818,2	32,502,51, 2,235,62,62,63,639,50, 1,840,21,1,170,02, 1,2,01,52,1,2,2,2,38, 5,1,64,94,4,920,77,3,946,93,7,074,07,2,695,23,638,1,09,52,7,78,90,23,54,73,52,14,94,94,75,77,34,345,25,345,347,35,214,94,345,25,345,345,345,345,345,345,345,345,345,34	339.22 [66 13] [185.02] [3.04] 1.207.39 183.36 183.33 [88.54] 198.83 21,669 73 279.59 378.53 378.53 377.174 374.87 885.89 1,195.94 1,006.82 85.4.20 1,126.51 80.50 513.57 458.72 459.23 4,491.23 5,007.45 13,239.17 9,806.13 1,497.03 1,499.2	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2011 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2012 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2012 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2012 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2013 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2015 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2014 MORTGAGE BACK
FIMAN POOL #735474 DTD 7/1/06 FIMAN POOL #273628 DTD 8/01/19 GIMAN POOL #273628 DTD 8/01/19 GIMAN POOL #273628 DTD 8/01/19 GIMAN POOL #273628 DTD 8/17/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAN POOL #334827 DTD 3/17/19 FEDERAL NATL MTG ASSN GNAN POOL #3458427 DTD 3/17/19 FEDERAL NATL MTG ASSN FEDERAL NATL MTG ASSN GNAN POOL #345248 DTD 8/17/2001 GNAN POOL #345248 DTD 8/17/2001 GNAN POOL #345248 DTD 8/17/2001 GNAN POOL #352128 DTD 8/17/2002 GNAN POOL #352128 DTD 8/17/2003 GNAN POOL #352128 DTD 8/17/2003 GNAN POOL #362138 DTD 8/17/2003 GNAN POOL #362318 DTD 8/17/2003 GNAN POOL #362318 DTD 11/17/2003 FNAN POOL #362318 DTD 11/17/2003 FNAN POOL #362318 DTD 11/17/2003 FNAN POOL #36388 DTD 11/17/2003	81.405CP5 812.00CP5 812.20CPU5 81	31734 SR 2208 67 6192 01 1397 74 22861 44 3999 47 12262 2 1099 94 12183 28 1093272 35 6108 93 3228 15 77 2870 58 6801 35 6000 55 1093272 35 1093272 35 10	32,235.73 2,218.47 6,222.72 1,379.30 25,176.07 1,822.66 2,022.57 1,081.46 1,260.05 1,150.912.71 7,042.53 3,498.77 4,325.46 8,145.81 8,070.10 7,264.72 7,351.08 8,145.81 8,070.10 1,369.78 1,45.81 8,38.80 1,45.81 8,38.80 1,45.81 8,38.80 1,45.81 8,38.80 1,46.81 1,46	32,502,51, 2,285,62,64,77,4 1,384,94, 23,968,68 1,639,30 1,840,31 1,170,02 1,26,152 1,22,242,98 6,168,94 4,970,77 1,946,97 1,946,	339.22 [64 15] [183.02] [5.04] 1.207.39 183.38 183.35 188.54] 21.669 79 879.59 378.51 1.071.74 374.87 885.89 1.195.34 1.076.32 854.20 1.126.61 80.50 313.57 458.72 45.32 4.306.32 4.307.48 3.007	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURTIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2025 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2021 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2033 MORTGAGE BACKED SECURTIES GMAA/FMAA 1/15/2034 MORTGAGE BACK
FHMA POOL #73587 BTD 7/1/06 GHMA POOL #73588 DTD 7/1/06 GHMA POOL #73588 DTD 8/02/#9 GHMA POOL #73588 DTD 8/02/#9 GHMA POOL #73588 DTD 8/02/#9 GHMA POOL #73588 DTD 7/1/10 GHMA POOL #73588 DTD 7/1/10 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GHMA POOL #7354827 DTD 3/1/96 FEDERAL NATL MTG ASSN FED NATL MTG ASSN FED NATL MTG ASSN FHMA POOL #738234 DTD 7/1/2001 GHMA POOL #738234 DTD 7/1/2001 GHMA POOL #73823 DTD 8/1/2001 GHMA POOL #73823 DTD 8/1/2001 GHMA POOL #73823 DTD 7/1/2002 GHMA POOL #73823 DTD 7/1/2003 GHMA POOL #7383 DTD 7/1/2003 GHMA POOL #7384 DTD 7/1/2003 FHMA POOL #7384 DTD 7/1/2004 FMA POOL #7384 DTD 7/1/2004	81405CP5 81405CP5 8122DGPU9 8132DGPU9 8133PFET6 8133PFET7 81231SFS 81231UGL7 81201SGGS 8133PFET7 81231SGGS 8123CFGS 8	31736.38 2208.67 6192.01 1337.74 22861.44 3399.47 1226.2 1098.94 1126.2 1095272.33 6108.99 4790.54 8828.15 72870.58 6401.35 6060.35 1090.19 5628.71 2576.68 10135.63 725.5 2374.02 10135.63 725.5 2374.02 121158.85 725.5 2374.02 121158.85 725.5 2374.02 72641.78 31160.49 1221158.85 72641.78 31160.49 1221158.85 72641.78 31160.49 1221158.85 72641.78 31160.49 1221158.85 72641.78 311764.83 72641.78	32,285.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,081.48 1,2800.55 1,150,912.71 7,042.53 1,498.77 4,325.48 8,145.81 8,070.10 7,266.72 7,7551.08 13,097.82 42,857.34 6,509.91 11,741.63 838.80 2,668.30 1,171.96 816.24 40,789.33 81,121.30 2,081.56 30,577.79 128,090.26 43,918.11 187,090.20 83,408.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12 57,086.12	32,502,51 2,285,62 6,407,74 1,346,34 23,348,66 3,639,50 1,840,21 1,170,02 11,501,52 1,127,242,98 6,148,94 4,920,77 3,946,93 7,074,07 2,695,23 6,381,67 3,835,71 11,421,69 38,090,52 3,635,71 10,615,02 7,88,90 2,354,78 3,254,94 7,90,72 3,244,94 7,90,74 6,35,51,80 2,75,76,69 2,75,76,69 38,51,80 2,75,76,69 38,51,80 2,75,76,69 38,51,80 2,75,76,69 38,51,80 2,75,76,69 38,51,80 2,75,76,69 38,51,80 38,51,8	339.22 (64.15) (189.02) (15.04) 183.36 183.35 (88.54) 199.89 21.669 73 877.85 378.53 1.071.74 885.89 1.193.34 1.676.33 4.806.82 854.20 1.128.61 80.50 331.57 458.22 4.899.23 4.899.23 1.879.37 4.899.23 1.879.37 4.899.23 1.879.37 4.899.23 1.879.37 4.899.23 1.879.37 4.899.23 4.899.23 4.899.23 4.899.23 4.899.23 4.899.23 5.907.45 5.907.45 5.907.45 5.907.45 6	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/THMA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/THMA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/THMA A/15/2020 MORTGAGE BACKED SECURITIES GMAA/THMA 12/15/2021 MORTGAGE BACKED SECURITIES GMAA/THMA 12/15/2022 MORTGAGE BACKED SECURITIES GMAA/THMA 12/15/2022 MORTGAGE BACKED SECURITIES GMAA/THMA 12/15/2023 MORTGAGE BACKED SECURITIES GMAA/THMA 12/15/2035 MORTGAGE BACKED SECURITIES GMAA/THMA 13/15/2031 MORTGAGE BACKED SECURITIES GMAA/THMA 2/15/2032 MORTGAGE BACKED SECURITIES GMAA/THMA 2/15/2032 MORTGAGE BACKED SECURITIES GMAA/THMA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/THMA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/THMA 4/15/2032 MORTGAGE BACKED SECURITIES GMAA/THMA 4/15/2033 MORTGAGE BACKED SECURITIES GMAA/THMA 1/15/2033 MORTGAGE BACKED SECURITIES GMAA/THMA 1/15/2034 MORTGAGE BACKED SECURITIES GMAA/THMA 1/15/2034 MORTGAGE BACKED SECURITIES GMAA/THMA 1/15/2034 MORTGA
FIMAN POOL #735474 DTD 7/1/06 FIMAN POOL #273628 DTD 8/01/19 GIMAN POOL #273628 DTD 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAN POOL #343827 DTD 3/1/19 FED NATL MTG ASSN GIMAN POOL #352148 DTD 8/1/2001 GIMAN POOL #35214 DTD 8/1/2002 GIMAN POOL #35212 DTD 8/1/2002 GIMAN POOL #35212 DTD 8/1/2002 GIMAN POOL #35213 DTD 8/1/2003 GIMAN POOL #35213 DTD 11/1/2003 GIMAN POOL #35313 DTD 11/1/2004 HIMAN POOL #35313 DTD 11/1/2004 HIMAN POOL #35313 DTD 11/1/2004 GIMAN POOL #35313 DTD 11/1/2004	81405CP5 81405F178 86220E0P5 8822DQFUP9 88222AT26 88221AT26 88221A	31734 SR 2208 67 6192 01 1397 74 22861 44 3395 47 12262 2 1098 94 12183 28 1093272 35 6108 93 12183 28 1093272 35 6108 95 5401 35 6400 35 6401 36 6401	32,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,700.45 1,700.25 1,150.912.71 7,042.53 3,498.77 4,223.64 8,145.81 8,070.10 7,266.78 7,751.08 8,145.81 8,070.10 7,266.78 7,751.08 8,145.81 8,700.10 1,766.78 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,162.68 8,174.69 8,174.	32,502,51, 2,285,62,62,63,639,50,639,50,1,840,21,1,170,02, 12,601,52,1,129,242,98,6,162,94,420,77,3,946,93,7,07,407,2,695,29,6,381,09,6,135,74,631,142,149,381,090,52,384,73,234,94,11,421,49,381,090,52,384,73,234,94,11,421,49,381,090,52,384,73,234,94,11,421,49,136,136,127,739,96,491,136,136,137,74,136,137,136,137,74,136,137,136,136,136,136,136,136,136,136,136,136	339.22 [66 15] [185.02] [5.04] 187.38 183.38 183.38 183.53 188.54] 21,669 73 877.59 578.00 378.51 1,071.74 374.87 885.69 1,195.94 1,676.33 4,806.82 854.20 1,128.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2011 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2012 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2023 MORTGA
FHMA POOL #735474 DTD 7/1/06 GHMA POOL #73628 DTD 7/1/06 GHMA POOL #73628 DTD 6/07/190 GHMA POOL #736475 DTD 6/1/790 GHMA POOL #736475 DTD 5/1/791 GOVERNMENT NATL MTG ASSN GNAA POOL #736475 DTD 5/1/796 FEDERAL NATL MTG ASSN FINAA POOL #736391 DTD 7/1/790 GHMA POOL #736391 DTD 6/1/7001 GHMA POOL #736391 DTD 7/1/7002 GHMA POOL #736170 STD 6/1/7001 GHMA POOL #736170 STD 6/1/7001 GHMA POOL #736170 STD 6/1/7003 GHMA POOL #736170 STD 6/1/7003 GHMA POOL #736170 STD 6/1/7003 GHMA POOL #73618 DTD 1/1/7003 GHMA POOL #7368 DTD 1/1/7003 HMA POOL #7368 DTD 1/1/7003	81405CP5 8120GPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8122DGPU9 8132PGPU9 8138PGPU9 8138PGPU	31726.38 2208.67 6192.01 1337.74 22361.44 3399.47 1226.22 1098.94 1228.22 1098.94 1228.22 1095.272.23 6108.94 4790.54 8328.15 77.2670.58 6000.35 10901.95 5428.71 18.54 101.35.63 725.5 226.13 101.35.63 725.5 226.41 11.54 11.54 11.54 11.55 11	32,285.73 2,218.47 6,222.72 1,379.30 25,176.07 1,822.66 2,022.374 1,081.48 1,150.912.71 7,042.53 3,498.77 4,225.46 8,145.58 1,9070.10 7,264.78 7,351.08 11,097.92 42,257.34 6,509.91 11,741.63 818.80 7,735.08 11,741.63 818.20 1,264.78 1,26	32,502,51, 2,285,62,60,74, 1,384,98, 23,368,68, 1,699,50, 1,860,21, 1,170,02, 1,160,152, 1,129,242,98, 6,168,94, 4,920,77, 1,946,93, 7,074,07, 2,695,23, 6,381,946,93, 7,074,07, 2,695,23, 6,381,946,93, 1,041,50,2, 758,90,2,354,74, 10,41,50,2, 758,90,2,354,74, 750,72, 34,345,25, 38,311,86, 27,57,96,69, 27,074,64, 16,461,27, 75,979,64, 39,311,80, 145,611,31,77,002,98, 145,945,19,71,361,33, 145,945,19,71,361,33, 36,629,844,97,361,361,37,37,002,98, 426,945,47,361,361,37,361,361,37,361,361,37,361,361,361,361,361,361,361,361,361,361	339.22 (64.15) (183.02) (15.04) 1.207.39 183.38 183.35 (88.54) 198.83 21.649.73 8778.53 1.077.174 3774.87 883.69 1.193.34 1.676.33 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.126.51 8.54.20 1.127.85 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 1.128.51 8.54.20 8	7/1/2019 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2020 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2021 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2022 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2023 MORTGAGE BACKED SECURITIES GMAA/FMAA 1/15/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2025 MORTGAGE BACKED SECURITIES GMAA/FMAA 4/15/2035 MORTGAGE BACKED
FIMAN POOL #735474 DTD 7/1/06 FIMAN POOL #273628 DTD 8/01/19 GIMAN POOL #273628 DTD 4/1/19 GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GOVERNMENT NATL MTG ASSN GNAN POOL #343827 DTD 3/1/19 FED NATL MTG ASSN GIMAN POOL #352148 DTD 8/1/2001 GIMAN POOL #35214 DTD 8/1/2002 GIMAN POOL #35212 DTD 8/1/2002 GIMAN POOL #35212 DTD 8/1/2002 GIMAN POOL #35213 DTD 8/1/2003 GIMAN POOL #35213 DTD 11/1/2003 GIMAN POOL #35313 DTD 11/1/2004 HIMAN POOL #35313 DTD 11/1/2004 HIMAN POOL #35313 DTD 11/1/2004 GIMAN POOL #35313 DTD 11/1/2004	81405CP5 81405F178 86220E0P5 8822DQFUP9 88222AT26 88221AT26 88221A	31734 SR 2208 67 6192 01 1397 74 22861 44 3395 47 12262 2 1098 94 12183 28 1093272 35 6108 93 12183 28 1093272 35 6108 95 5401 35 6400 35 6401 36 6401	32,835.73 2,219.47 6,222.72 1,379.30 25,176.07 1,822.66 2,023.74 1,700.45 1,700.25 1,150.912.71 7,042.53 3,498.77 4,223.64 8,145.81 8,070.10 7,266.78 7,751.08 8,145.81 8,070.10 7,266.78 7,751.08 8,145.81 8,700.10 1,766.78 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,145.81 8,328.00 1,713.68 8,162.68 8,174.69 8,174.	32,502,51, 2,285,62,62,63,639,50,639,50,1,840,21,1,170,02, 12,601,52,1,129,242,98,6,162,94,420,77,3,946,93,7,07,407,2,695,29,6,381,09,6,135,74,631,142,149,381,090,52,384,73,234,94,11,421,49,381,090,52,384,73,234,94,11,421,49,381,090,52,384,73,234,94,11,421,49,136,136,127,739,96,491,136,136,137,74,136,137,136,137,74,136,137,136,136,136,136,136,136,136,136,136,136	339.22 [66 15] [185.02] [5.04] 187.38 183.38 183.38 183.53 188.54] 21,669 73 877.59 578.00 378.51 1,071.74 374.87 885.69 1,195.94 1,676.33 4,806.82 854.20 1,128.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80.50 1,138.61 80	7/1/2019 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2010 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2011 MORTGAGE BACKED SECURTIES GMAA/THMA 4/15/2012 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/15/2023 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2025 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2026 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2022 MORTGAGE BACKED SECURTIES GMAA/THMA 1/1/2023 MORTGA

PNC FDG CORP

693476816

560000 617,572.00

556,953 60

60,418.40 8/11/2020 CORPORATE BONDS

FEDERAL AGENCY
FEDERAL AGENCY
FOREIGN CORPORATE BONDS
FOREIGN COMPORATE BONDS
FOREIGN FOREIGN FOREIGNENTS
FOREIGN FOREIGN FOREIGNENTS
FOREIGN FOREIGN FACEMENTS

FEDERAL NATL MTG ASSN	31408AE30	78134 91	87,564.91	84,241.36	3,123.35	1/1/2036 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31409BBN6	190935.03	216,312.20	187,325.15	28,987.05	3/1/2036 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31403D800	135621 43	150,321 44	131,722.33	18,599.09	3/1/2036 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31411DQKB	119636 55	197,109 47	118,215 88	12,291.59	11/1/2036 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31410F555	114518 84	130,968.33	114,196.75	16,771.58	12/1/2036 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31410RCT4	\$7617.82	65,235 G2	58,189 48	8,048,54	12/1/2036 MORTGAGE BACKED SECURITIES GNMA/TNMA	
FEDERAL NATL MTG ASSN	31411UWP2	305597 19	337,834 64	320,399.56	17,435.08	4/1/2037 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	314145YM9	164363.95	181,702.70	162,225 93	19,476.75	3/1/2018 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	31410LC51	596472.03	652,558.29	643,960.58	6,597.71	1/1/2041 MORTGAGE BACKED SECURITIES GNMA/FNMA	
FEDERAL NATL MTG ASSN	313845KE1	428023.93	467,376.43	431,468 21	35,908-24	2/1/2041 MORTGAGE BACKED SECURITIES GHMA/FHMA	
FEDERAL NATL MTG ASSN	31417G755	746643.28	790,187.52	274,963.20	15,224.32	6/2/2043 MORTGAGE BACKED SECURITIES GNMA/FNMA	
DRANGE CNTY CALIF PENSION OBLI	68428LDL3	200000	200,000 00	200,000 00		8/1/2016 ASSET BACKED OBLIGATIONS	MUNICIPAL BONDS - TAXABLE
DRANGE CNTY CAUF PENSION DBLI	68428LDL3	2500000	1,500,000.00	1,300,000.00		8/1/2016 ASSET BACKED OBLIGATIONS	MUNICIPAL BONDS - TAXABLE
NORDIC INVT BK	655EZQA54	1155000	1,156,412.20	L151.858 40	4,573.80	3/7/2017 CORPORATE BONDS	QUASI-GOVERNMENT
FEDERAL NATL MTG ASSN	3136A9MK1	447729 51	447,868.51	452,202.00	[4,332.69]	2/25/2017 MORTGAGE-BACKED	REMICS - DOMESTIC
FEDERAL NATL MTG ASSN	3136AC3C3	1209975.73	1,216,267.60	1,222,075.50	[5,807.90]	2/25/2018 MORTGAGE-BACKED	REMICS - DOMESTIC
WAMU MTG PASS-THROUGH CTFS	929227203	110410 045	110,925 66	106,683.70	4,243.96	1/25/2033 MORTGAGE-BACKED	REMICS - DOMESTIC
MASTR ASSET SECURITIZATION TR	\$\$265EH28	240 87	234 80	233.04	1.74	9/25/2033 MORTGAGE-BACKED	REMICS - DOMESTIC
GS MTG SECS CORP	362334025	190674 53	184,687.35	175,897,25	2,790.10	2/25/2036 MORTGAGE-BACKED	REMICS - DOMESTIC
WELLS FARGO MTG BKD SECS 2006	94984NAAQ	77207.25	71,054 60	76,554 23	[5,499-63]	10/25/2016 MORTGAGE-BACKED	REMICS - DOMESTIC
PEDERAL HOME IN MTG CORP	3137A0Y82	699583 27	751.877 12	740,683.85	11,193.27	12/15/2016 MORTGAGE-BACKED	REMICS - DOMESTIC
FEDERAL NATL MTG ASSN	3136ACRC7	713843.59	745,047 16	750,430.17	[4,383.01]	12/25/2018 MORTGAGE-BACKED	REMICS - DOMESTIC
FEDERAL HOME IN MTG CORP	2137A0MBB	1500000	1,660,135.00	1,582,500 00	77,655.00	7/15/2040 MORTGAGE-BACKED	REMICS - DOMESTIC
CREDIT SUKSSE INTO CAP CTFS	225468AF7	737395.89	758,883 61	687,794 50	71,089.11	9/15/2040 MORTGAGE-BACKED	REMICS - DOMESTIC
NOMURA ASSET ACCEP CORP ALTERNA-	65538PADG	408539.91	406,432.27	408,526.30	(2,073.83)	3/25/3047 MORTGAGE-BACKED	REMICS - DOMESTIC
UNITED STATES TREAS BD	912810609	1000000	1,310,590.00	1,923,515.63	(12,925.63)	8/13/2020 GOVERNMENT AGENCY	U S GOVERNMENT BONDS
UNITED STATES TREAS BD	917810ELB	300000	406,698.00	344,359.38	18,338.62	13/13/2021 GOVERNMENT AGENCY	U SGOVERNMENT BONDS
			91,024,426.41	87,686,794 61	3,337,631.82		
BANK OF AMERICA TEMPORARY / SRFT	992490478	4363 01	4,363 CL	4,563 01		PROPRIETARY MONEY MKT - TAXABLE	
BANK OF AMERICA TEMPORARY / JUA	992490478	186070 62	188,070 62	186,070 62		PROPRIETARY MONEY MKT - TAXABLE	
CUSTODY BANK OF AMERICA / SRFT	992188676	18380467 72	18,580,467.72	18,380,467 72		PROPRIETARY MONEY MKT - TAXABLE	
CUSTODY BANK OF AMERICA / JUA	992188676	3809973 69	3,809,973 69	3,809,973 69		PROPRIETARY MONEY MILT - TAXABLE	
			22,580,875 04	22,380,875 04			
			113,405,301 47	110,067,669 63	3,337,631.82		
			113,405,301 47	110,067,669 63	3,337,631.82		