



DEPOSITORY BANK COLLATERAL POOL REPORT

As of March 31, 2013

Total Public Deposits Covered by Pool: **\$2,779,812,264**

Total Market Value of Pool: **\$2,995,016,485**

The collateral covers the total amount of public funds on deposit with PNC Bank, NA after FDIC coverage and is in compliance with the requirements specified in Sections 135.18 and 135.181 of the Ohio Revised Code at the opening of each business day.

All time and savings deposits owned by a public unit and held by the same official custodian in an insured depository institution within the State in which the public unit is located are added together and insured up to \$250,000. Separately, all demand deposits owned by a public unit and held by the same official custodian in an insured depository institution within the State in which the public unit is located are added together and insured up to \$250,000

The custodian for the Ohio Pool is: The Federal Reserve Bank

A detailed listing of securities in our Pool is included with this letter. Should you have any questions, please contact your Account Officer.

| Description | Coupon | Mat. Date | Original Face | Par Value | Market Value |
|---------------------------|--------|------------|---------------|------------|--------------|
| FHR 2744-TD | 5.5000 | 05/15/2032 | 14,000,000 | 14,000,000 | 14,763,854 |
| FHLMC_2913 | 5.0000 | 12/15/2024 | 15,361,446 | 13,416,381 | 14,911,637 |
| FHLMC_2780G | 5.0000 | 04/15/2024 | 18,500,000 | 10,970,713 | 12,108,925 |
| FNMA_05-53 | 5.0000 | 06/25/2025 | 12,950,000 | 9,443,956 | 10,472,676 |
| FNR 09-38 | 6.0078 | 06/25/2039 | 63,866,681 | 24,070,564 | 26,053,593 |
| FNMA 30YR - 735676 | 5.0000 | 07/01/2035 | 123,208,418 | 22,949,914 | 25,112,691 |
| FNR 2004-11 | 0.3242 | 03/25/2034 | 40,697,935 | 2,880,525 | 2,854,364 |
| FHR 3587 GB | 4.1472 | 04/15/2037 | 127,226,361 | 23,367,680 | 25,125,794 |
| FNMA 30YR 5.5 POOL 889629 | 5.5000 | 11/01/2036 | 52,062,700 | 10,635,878 | 11,461,382 |
| FNMA 30YR 5.5 POOL 889629 | 5.5000 | 11/01/2036 | 52,000,000 | 10,623,069 | 11,447,579 |
| FHR 3137 DY | 5.0000 | 04/15/2021 | 12,600,000 | 12,569,537 | 13,623,530 |
| FHR 3598 A | 2.9700 | 06/15/2037 | 57,550,481 | 17,276,131 | 17,802,189 |
| FHR 3646 EA | 4.8096 | 02/15/2025 | 34,279,874 | 34,279,874 | 35,597,798 |
| FNMA 30YR 5 POOL AD3127 | 5.0000 | 04/01/2040 | 45,309,505 | 32,650,945 | 36,246,030 |
| FNMA 30YR 5.5 POOL 995147 | 5.5000 | 10/01/2038 | 135,431,140 | 29,400,023 | 31,681,906 |
| FHR 3794 JM | 5.3344 | 01/15/2026 | 25,176,482 | 25,176,482 | 27,981,696 |
| FNMA 15YR 3.5 POOL AB2253 | 3.5000 | 02/01/2026 | 84,343,821 | 58,826,721 | 62,625,533 |
| FNMA 15YR 3.5 POOL AH5800 | 3.5000 | 02/01/2026 | 45,389,953 | 25,807,338 | 27,473,880 |
| FNMA 15YR 3.5 POOL AB2444 | 3.5000 | 03/01/2026 | 57,062,146 | 40,648,171 | 43,273,079 |
| FNMA 15YR 3.5 POOL AH5800 | 3.5000 | 02/01/2026 | 212,079 | 120,582 | 128,368 |
| FNMA 15YR 3.5 POOL AH5800 | 3.5000 | 02/01/2026 | 339,124 | 192,816 | 205,267 |
| FNMA 15YR - AH3611 | 3.0000 | 01/01/2026 | 9,408,224 | 5,627,505 | 5,922,594 |
| FNMA 15YR 3.5 - MA0515 | 3.5000 | 09/01/2025 | 1,652,255 | 740,176 | 787,494 |
| FNMA 30YR - AE5880 | 4.0000 | 11/01/2040 | 150,000 | 79,219 | 86,072 |
| FNR 2011-53 DT | 4.5000 | 06/25/2041 | 19,500,000 | 9,860,951 | 10,553,189 |
| FNR 2011-50 BA | 4.0000 | 05/25/2041 | 55,121,290 | 53,314,616 | 59,010,857 |
| FNMA 30YR 5 POOL AI2474 | 5.0000 | 05/01/2041 | 47,627,823 | 31,710,413 | 35,309,678 |
| FNMA 5/1 ARM POOL AI4186 | 3.4350 | 06/01/2041 | 50,115,762 | 35,266,174 | 37,305,158 |
| FHLMC 30YR - A84562 | 4.5000 | 02/01/2039 | 21,487,520 | 9,150,373 | 9,934,903 |
| FHLMC 30YR - A84573 | 4.5000 | 02/01/2039 | 150,000 | 91,340 | 99,172 |
| FNMA 30YR - AH1086 | 4.5000 | 01/01/2041 | 572,489 | 398,166 | 435,172 |
| FNMA 30YR - AH2686 | 4.5000 | 01/01/2041 | 3,987,335 | 2,216,322 | 2,422,306 |
| FNMA 30YR - AH5450 | 4.5000 | 06/01/2041 | 5,916,768 | 4,138,560 | 4,467,361 |
| FNMA 30YR - AI0786 | 4.5000 | 04/01/2041 | 9,919,882 | 6,492,354 | 7,008,158 |
| FNMA 30YR - AI1019 | 4.5000 | 05/01/2041 | 7,869,456 | 5,171,842 | 5,582,735 |
| FNMA 30YR - AI1296 | 4.5000 | 06/01/2041 | 6,844,345 | 3,261,695 | 3,520,830 |
| FNMA 30YR - AC4807 | 4.5000 | 10/01/2039 | 7,842,276 | 4,605,240 | 5,025,056 |
| FNMA 30YR 4.5 - MA0790 | 4.5000 | 07/01/2041 | 7,000,000 | 4,289,158 | 4,629,923 |
| FNMA 30YR - AD0394 | 4.5000 | 10/01/2039 | 28,046,154 | 17,462,892 | 19,054,818 |
| FNMA 30YR - AD3841 | 4.5000 | 04/01/2040 | 13,882,088 | 5,123,291 | 5,599,448 |
| FNMA 30YR - AD4778 | 4.5000 | 04/01/2040 | 10,191,588 | 6,442,163 | 7,040,894 |
| FNMA 30YR - AD8268 | 4.5000 | 09/01/2040 | 14,471,928 | 8,228,313 | 8,993,048 |
| FNMA 30YR - AD9143 | 4.5000 | 08/01/2040 | 2,202,284 | 989,515 | 1,081,481 |
| FNMA 30YR - AE5629 | 4.5000 | 06/01/2041 | 5,000,800 | 2,316,989 | 2,501,069 |
| FNMA 30YR - AD5711 | 4.5000 | 05/01/2040 | 9,767,011 | 5,319,142 | 5,813,500 |
| FNMA 30YR - 190400 | 4.5000 | 11/01/2039 | 209,602 | 92,756 | 101,212 |



| Description | Coupon | Mat. Date | Original Face | Par Value | Market Value |
|-----------------------------|--------|------------|---------------|------------|--------------|
| FNMA 30YR - 257169 | 4.5000 | 03/01/2038 | 340,611 | 43,181 | 47,054 |
| FNMA 30YR - 190396 | 4.5000 | 06/01/2039 | 2,658,461 | 903,680 | 986,060 |
| FNMA 30YR - 935058 | 4.5000 | 04/01/2039 | 103,600 | 21,738 | 23,719 |
| FNMA 30YR - 935122 | 4.5000 | 04/01/2039 | 222,743 | 60,562 | 66,083 |
| FNMA 30YR - 935313 | 4.5000 | 07/01/2039 | 3,904,279 | 1,583,485 | 1,727,836 |
| FNMA 30YR - 935520 | 4.5000 | 08/01/2039 | 7,014,603 | 2,985,833 | 3,258,023 |
| FNMA 30YR - 995373 | 4.5000 | 02/01/2039 | 82,787,701 | 16,899,432 | 18,414,988 |
| FNMA 30YR - 995373 | 4.5000 | 02/01/2039 | 396,091 | 80,854 | 88,105 |
| FNMA 30YR - AA0350 | 4.5000 | 02/01/2039 | 1,855,117 | 476,856 | 520,327 |
| FNMA 30YR - AA2522 | 4.5000 | 03/01/2039 | 1,342,486 | 344,136 | 375,507 |
| FNMA 30YR - AA3296 | 4.5000 | 02/01/2039 | 2,436,013 | 298,746 | 325,980 |
| FNMA 30YR - AA7681 | 4.5000 | 06/01/2039 | 2,026,134 | 754,042 | 822,781 |
| FNMA 30YR - AA9845 | 4.5000 | 08/01/2039 | 11,888,646 | 4,565,793 | 4,982,013 |
| FNMA 30YR - AD1593 | 4.5000 | 02/01/2040 | 23,612,569 | 10,306,967 | 11,264,891 |
| FNMA 30YR - AD6861 | 4.5000 | 07/01/2040 | 1,000,000 | 427,662 | 467,409 |
| FNMA 30YR - AD6960 | 4.5000 | 07/01/2040 | 1,101,803 | 491,789 | 537,495 |
| FNMA 30YR - AD7633 | 4.5000 | 07/01/2040 | 300,000 | 131,343 | 143,549 |
| FNMA 30YR - AD7956 | 4.5000 | 07/01/2040 | 1,455,552 | 463,302 | 506,361 |
| FNMA 30YR - AD8243 | 4.5000 | 08/01/2040 | 7,000,000 | 3,837,349 | 4,193,990 |
| FNMA 30YR - AD8248 | 4.5000 | 08/01/2040 | 23,000,000 | 9,426,907 | 10,303,039 |
| FNMA 30YR - AD8332 | 4.5000 | 07/01/2040 | 410,721 | 196,753 | 215,039 |
| FNMA 30YR - AD8373 | 4.5000 | 08/01/2040 | 1,500,000 | 539,150 | 589,258 |
| FNMA 30YR - AD8629 | 4.5000 | 07/01/2040 | 860,064 | 493,789 | 539,682 |
| FNMA 30YR - AD8631 | 4.5000 | 07/01/2040 | 866,258 | 592,672 | 647,754 |
| FNMA 30YR - AD9108 | 4.5000 | 08/01/2040 | 1,074,721 | 525,082 | 573,883 |
| FNMA 30YR - AD9390 | 4.5000 | 07/01/2040 | 2,000,000 | 779,464 | 851,907 |
| FNMA 30YR - AD9461 | 4.5000 | 08/01/2040 | 925,415 | 377,443 | 412,522 |
| FNMA 30YR - AD9676 | 4.5000 | 07/01/2040 | 899,930 | 483,266 | 528,181 |
| FNMA 30YR - AD9900 | 4.5000 | 08/01/2040 | 600,000 | 355,374 | 388,402 |
| FNMA 30YR - AE1723 | 4.5000 | 08/01/2040 | 500,000 | 295,377 | 322,829 |
| FNMA 30YR - AE1329 | 4.5000 | 08/01/2040 | 1,785,101 | 1,068,102 | 1,167,371 |
| FNMA 30YR - AE1434 | 4.5000 | 08/01/2040 | 1,800,001 | 964,491 | 1,054,130 |
| FNMA 30YR - AE2265 | 4.5000 | 03/01/2040 | 65,044,429 | 24,023,805 | 26,213,827 |
| FNMA 30YR - AE3092 | 4.5000 | 08/01/2040 | 813,010 | 217,004 | 237,172 |
| FNMA 7/1 ARM POOL AI8880 | 3.3620 | 08/01/2041 | 50,063,884 | 34,030,181 | 36,062,021 |
| FHLMC_3878D | 4.5000 | 11/15/2040 | 34,288,700 | 34,288,700 | 39,622,342 |
| FN 5/1 ARM POOL AJ3161 | 2.7330 | 10/01/2041 | 49,969,171 | 32,873,129 | 34,368,561 |
| FN 7/1 ARM POOL AI7858 | 3.0680 | 08/01/2041 | 50,149,534 | 35,642,784 | 37,541,012 |
| FNMA DUS MULTI | 4.0100 | 10/01/2016 | 26,000,000 | 25,506,426 | 27,785,527 |
| FNMA DUS MULTI | 5.2200 | 07/01/2019 | 3,000,000 | 2,880,961 | 3,295,689 |
| FNMA DUS MULTI | 4.9100 | 07/01/2019 | 3,950,000 | 3,769,006 | 4,304,401 |
| FNMA 7YR BALLOON - 463748 | 3.5400 | 11/01/2016 | 51,300,000 | 51,300,000 | 55,415,389 |
| FNMA 10YR 4.030 POOL 468621 | 4.0300 | 08/01/2021 | 18,000,000 | 17,605,964 | 19,852,608 |
| FN DUS 3.700 07/17 T2 AM HX | 3.7000 | 07/01/2017 | 17,917,737 | 17,260,782 | 18,249,221 |
| FNMA DUS MULTI | 4.8400 | 08/01/2019 | 5,250,000 | 5,250,000 | 6,043,606 |
| FNMA 10YR BALLOON | 5.3700 | 01/01/2019 | 4,000,000 | 3,901,351 | 4,440,229 |

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| Description | Coupon | Mat. Date | Original Face | Par Value | Market Value |
|--------------------------------|--------|------------|---------------|------------|--------------|
| FNMA DUS MULTI | 4.2500 | 06/01/2016 | 15,237,000 | 14,452,253 | 15,032,699 |
| FNMA 10YR BALLOON | 5.5800 | 06/01/2018 | 3,081,000 | 2,984,744 | 3,381,148 |
| FNMA 10YR BALLOON | 5.6200 | 01/01/2019 | 6,283,900 | 5,982,219 | 6,825,467 |
| FNMA DUS MULTI | 4.9300 | 07/01/2019 | 3,005,000 | 2,858,891 | 3,260,064 |
| FNMA 10YR BALLOON | 5.2000 | 01/01/2019 | 4,682,000 | 4,442,369 | 5,052,067 |
| FNMA DUS MULTI | 5.2400 | 04/01/2019 | 2,700,000 | 2,569,786 | 2,934,040 |
| FNMA DUS MULTI | 4.8600 | 05/01/2019 | 2,500,000 | 2,441,554 | 2,793,473 |
| FN DUS 5.45 06/18 T2 AM HY | 5.4500 | 06/01/2018 | 4,500,000 | 4,233,624 | 4,693,162 |
| FNMA DUS MULTI | 5.0900 | 12/01/2017 | 2,904,000 | 2,765,768 | 3,036,642 |
| FNMA DUS MULTI | 5.2000 | 04/01/2019 | 4,500,000 | 4,275,966 | 4,875,179 |
| FNMA 10YR BALLOON MULTI | 5.0750 | 09/01/2015 | 32,912,847 | 28,645,957 | 30,616,885 |
| FNMA DUS MULTI | 4.8350 | 09/01/2015 | 34,618,995 | 30,312,763 | 32,239,715 |
| FNMA DUS MULTI | 5.1400 | 04/01/2024 | 5,000,000 | 4,766,974 | 5,125,286 |
| FNMA DUS MULTI | 5.2100 | 05/01/2019 | 5,265,000 | 5,010,093 | 5,718,841 |
| FNMA DUS MULTI | 4.8600 | 04/01/2019 | 3,840,000 | 3,752,745 | 4,290,772 |
| FNMA DUS MULTI | 4.8400 | 05/01/2019 | 4,000,000 | 3,793,772 | 4,346,695 |
| FNMA 10YR BALLOON MULTI | 5.0150 | 09/01/2015 | 27,227,273 | 21,213,127 | 22,603,435 |
| FHR 3923 | 1.3532 | 09/15/2041 | 38,368,000 | 838,491 | 838,629 |
| FNMA 7YR 3.130 POOL 469093 | 3.1300 | 09/01/2018 | 7,950,000 | 7,784,070 | 8,289,559 |
| FNR 2011-99 UF | 1.3537 | 10/25/2041 | 12,177,118 | 8,877,908 | 8,873,123 |
| FNR 2011-53 DT | 4.5000 | 06/25/2041 | 61,176,135 | 30,936,146 | 33,107,864 |
| FNMA DUS 7YR 3.050 POOL 469175 | 3.0500 | 09/01/2018 | 17,900,000 | 17,516,109 | 18,977,005 |
| FNMA DUS 7YR 3.050 POOL 469175 | 3.0500 | 09/01/2018 | 2,074,605 | 2,030,112 | 2,199,430 |
| FNR 2011-117 BP | 4.0000 | 09/25/2040 | 19,283,838 | 19,283,838 | 21,317,049 |
| FNMA 30YR - 190396 | 4.5000 | 06/01/2039 | 48,656,647 | 16,539,663 | 18,047,427 |
| FNMA 30YR - 190396 | 4.5000 | 06/01/2039 | 33,656,647 | 11,440,772 | 12,483,718 |
| FNMA 30YR - 190396 | 4.5000 | 06/01/2039 | 586,706 | 199,437 | 217,617 |
| FNMA 30YR - AA4602 | 4.0000 | 04/01/2039 | 48,711,176 | 22,992,048 | 24,938,819 |
| FNMA 30YR - AA4602 | 4.0000 | 04/01/2039 | 48,711,176 | 22,992,048 | 24,938,819 |
| FNMA 30YR - AA4602 | 4.0000 | 04/01/2039 | 7,262,045 | 3,427,741 | 3,717,973 |
| FNMA 30YR - AA4602 | 4.0000 | 04/01/2039 | 35,315,603 | 16,669,235 | 18,080,644 |
| FNMA 30YR - AB1469 | 4.5000 | 09/01/2040 | 13,423,425 | 6,235,330 | 6,814,839 |
| FNMA 30YR - 190404 | 4.5000 | 05/01/2040 | 13,867,078 | 6,497,070 | 7,100,905 |
| FNMA 30YR - AB1469 | 4.5000 | 09/01/2040 | 3,660,934 | 1,700,545 | 1,858,592 |
| FNMA 30YR - AB1469 | 4.5000 | 09/01/2040 | 30,507,783 | 14,171,205 | 15,488,270 |
| FNMA 30YR - AB1469 | 4.5000 | 09/01/2040 | 13,423,425 | 6,235,330 | 6,814,839 |
| FHLMC_3052 | 5.5000 | 10/15/2025 | 13,037,000 | 10,976,244 | 12,293,942 |
| FNR 2009-9 BG | 3.9145 | 02/25/2039 | 86,606,797 | 17,735,273 | 17,786,262 |
| FNMA 15YR 3.5 - AB1604 | 3.5000 | 10/01/2025 | 149,981,374 | 68,804,840 | 73,203,327 |
| FNMA 30YR - AI1881 | 4.0000 | 05/01/2041 | 43,571,569 | 28,665,380 | 31,177,783 |
| FHLMC_2979H | 5.0000 | 05/15/2020 | 13,201,000 | 11,262,443 | 12,125,957 |
| FNMA 05-102 | 5.0000 | 11/25/2025 | 13,261,460 | 11,198,797 | 12,432,759 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |



| Description | Coupon | Mat. Date | Original Face | Par Value | Market Value |
|--------------------|--------|------------|---------------|-----------|--------------|
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 204,410 | 67,968 | 73,848 |
| FNMA 30YR - AE6060 | 4.0000 | 10/01/2040 | 1,356,804 | 451,148 | 490,175 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 820,044 | 283,784 | 308,334 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE4971 | 4.0000 | 11/01/2040 | 1,415,808 | 489,954 | 532,340 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |
| FNMA 30YR - AE5110 | 4.0000 | 10/01/2040 | 1,302,080 | 520,097 | 565,089 |

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| Description | Coupon | Mat. Date | Original Face | Par Value | Market Value |
|---------------------------|--------|------------|---------------|----------------------|----------------------|
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 1,004,475 | 984,296 | 1,035,996 |
| FNMA 15YR - AB7377 | 2.5000 | 12/01/2027 | 313,250 | 306,957 | 323,080 |
| FNMA 30 YR - 889579 | 6.0000 | 05/01/2038 | 319,527,632 | 50,100,875 | 55,270,308 |
| FHR 4077 ME | 3.0000 | 07/15/2042 | 18,933,000 | 18,933,000 | 19,110,099 |
| FHR 4144 KT | 4.0000 | 03/15/2042 | 34,173,521 | 33,839,999 | 38,462,851 |
| FNMA 30YR FHA/VA - AB6970 | 3.0000 | 11/01/2042 | 42,861,357 | 42,558,108 | 44,422,707 |
| FNR 2013-18 BA | 2.5000 | 05/25/2038 | 75,480,000 | 75,285,725 | 79,927,835 |
| FNMA 15YR - AB5446 | 3.0000 | 06/01/2027 | 48,785,170 | 40,000,000 | 42,122,480 |
| FNMA 15YR - AB5446 | 3.0000 | 06/01/2027 | 39,028,136 | 32,000,000 | 33,697,984 |
| FNR 2011-118 NP | 3.5000 | 11/25/2041 | 25,000,000 | 18,680,898 | 19,899,509 |
| | | | | 2,790,506,104 | 2,995,016,485 |