

Puerto Rico Housing Finance Authority  
A Component Unit of Government Development Bank for Puerto Rico  
Investment as 8/31/2012

GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3020	30	Assets		8/31/2012	B1189120	FHL	MT3-A	4/15/2015	FHLB	RESOLUTION FDG FED BK CPN ST	8,805,000.00	8,498,265.53	957	0.0000	7/8/2011	4/15/2015	957	1.3557	98.8410	0.0000	8,702,950.05	AA
3020	30	Assets		8/31/2012	B1189121	FHL	MT3-A	10/15/2015	FHLB	RESOLUTION FDG FED BK CPN ST	455,000.00	432,944.36	1140	0.0000	7/8/2011	10/15/2015	1140	1.5950	98.4480	0.0000	447,938.40	AA
3020	30	Assets		8/31/2012	B1189122	FHL	MT3-A	4/15/2016	FHLB	RESOLUTION FDG FED BK CPN ST	16,950,000.00	15,829,060.71	1323	0.0000	7/8/2011	4/15/2016	1323	1.8929	97.8050	0.0000	16,577,947.50	AA
3020	30	Assets		8/31/2012	B1189123	FHL	MT3-A	4/15/2017	FHLB	RESOLUTION FDG FED BK CPN ST	5,250,000.00	4,732,035.05	1688	0.0000	7/8/2011	4/15/2017	1688	2.2518	96.0320	0.0000	5,041,680.00	AA
3020	30	Assets		8/31/2012	B1189124	FHL	MT3-A	10/15/2017	FHLB	RESOLUTION FDG FED BK CPN ST	7,325,000.00	6,469,330.03	1871	0.0000	7/8/2011	10/15/2017	1871	2.4299	95.0030	0.0000	6,958,969.75	AA
3020	30	Assets		8/31/2012	B1189125	FHL	MT3-A	4/15/2018	FHLB	RESOLUTION FDG FED BK CPN ST	3,315,000.00	2,858,287.98	2053	0.0000	7/8/2011	4/15/2018	2053	2.6419	93.8540	0.0000	3,111,260.10	AA
3020	30	Assets		8/31/2012	B1189126	FHL	MT3-A	4/15/2020	FHLB	RESOLUTION FDG FED BK CPN ST	6,290,000.00	4,879,329.14	2784	0.0000	7/8/2011	4/15/2020	2784	3.3386	88.9340	0.0000	5,593,948.60	AA
3020	30	Assets		8/31/2012	B1189127	FHL	MT3-A	10/15/2020	FHLB	RESOLUTION FDG FED BK CPN ST	2,960,000.00	2,215,621.83	2967	0.0000	7/8/2011	10/15/2020	2967	3.5737	87.3020	0.0000	2,584,139.20	AA
3000	30	Assets		8/31/2012	91234001	GIC	OF-A	12/1/2028	GI18	INVEST. AGREE. CITIBANK	17,628,800.00	17,628,800.00	5936	8.3300	8/22/1991	12/1/2028	5936	8.3300	100.0000	8.3300	17,628,800.00	A
3627	31	Assets		8/31/2012	A2182148	GIC	FASE6	1/10/2032	GI22	I/A SANTANDER 5.20%	11,183,657.11	11,183,657.11	7071	5.2000	7/1/2002	1/10/2032	7071	5.2000	100.0000	5.2000	11,183,657.11	A
3100	30	Assets		8/31/2012	A1233089	GIC	2001A	12/1/2030	GI19	TRINITY INVEST. AGREE.	6,795,435.90	6,795,435.90	6666	5.4600	8/21/2001	12/1/2030	6666	5.4600	100.0000	5.4600	6,795,435.90	AA
3090	30	Assets		8/31/2012	A1335002	GIC	HOM-A	12/1/2031	GI21	MONUMENTAL LIFE 5.05%	8,022,048.97	8,022,048.97	7031	5.0500	12/1/2001	12/1/2031	7031	5.0500	100.0000	5.0500	8,022,048.97	AA
3628	31	Assets		8/31/2012	A2182111	GIC	FAS7A	3/1/2032	GI22	TRINITY MONTHLY 6.75%	20,955,094.88	20,955,094.88	7122	6.7500	7/1/2002	3/1/2032	7122	6.7500	100.0000	6.7500	20,955,094.88	AA
3020	30	Assets		8/31/2012	B1189113	GIC	MT3-A	9/15/2019	GI16	ISRAEL AID BOND ZERO COUPON	12,940,000.00	10,370,442.19	2571	0.0000	7/8/2011	9/15/2019	2571	3.1595	89.9160	0.0000	11,635,130.40	AAA
3020	30	Assets		8/31/2012	B1189114	GIC	MT3-A	8/15/2016	GI16	ISRAEL AID BOND ZERO COUPON	8,065,000.00	7,455,175.09	1445	0.0000	7/8/2011	8/15/2016	1445	1.9950	96.6060	0.0000	7,791,273.90	AAA
3020	30	Assets		8/31/2012	B1189115	GIC	MT3-A	11/15/2018	GI16	ISRAEL AID BOND ZERO COUPON	10,125,000.00	8,512,894.01	2267	0.0000	7/8/2011	11/15/2018	2267	2.8066	92.0890	0.0000	9,324,011.25	AAA
3020	30	Assets		8/31/2012	B1189116	GIC	MT3-A	5/15/2019	GI16	ISRAEL AID BOND ZERO COUPON	13,033,000.00	10,705,750.79	2448	0.0000	7/8/2011	5/15/2019	2448	2.9467	90.8460	0.0000	11,839,959.18	AAA
3020	30	Assets		8/31/2012	B1189117	GIC	MT3-A	11/15/2014	GI16	ISRAEL AID BOND ZERO COUPON	12,599,000.00	12,326,695.50	806	0.0000	7/8/2011	11/15/2014	806	0.9938	98.5990	0.0000	12,422,488.01	AAA
3020	30	Assets		8/31/2012	B1189118	GIC	MT3-A	5/15/2019	GI16	ISRAEL AID BOND ZERO COUPON	2,012,000.00	1,652,998.93	2448	0.0000	7/8/2011	5/15/2019	2448	2.9442	90.8460	0.0000	1,827,821.52	AAA
3626	31	Assets		8/31/2012	A2032157	GIC	453-A	4/5/2031	GI22	BPPR FLOAT INVM AGREEMENT	6,118,979.36	6,118,979.36	6791	5.6250	2/1/2002	4/5/2031	6791	5.6250	100.0000	5.6250	6,118,979.36	B
3625	31	Assets		8/31/2012	A2032158	GIC	452-A	4/5/2031	GI22	BPPR FLOAT INVM AGREEMENT	8,416,206.90	8,416,206.90	6791	5.6250	2/1/2002	4/5/2031	6791	5.6250	100.0000	5.6250	8,416,206.90	B
3629	31	Assets		8/31/2012	A2182152	GIC	FAS8A	11/1/2032	GI23	GDB I/A 5.25%	15,155,662.51	15,155,662.51	7367	5.2500	7/1/2002	11/1/2032	7367	5.2500	100.0000	5.2500	15,155,662.51	BBB
3620	31	Assets		8/31/2012	A7117117	GIC	GFS-A	12/1/2030	GI23	ORPHANS POOL/75-0100-02-6	545,994.58	545,994.58	6666	4.5000	4/27/2007	12/1/2030	6666	4.5000	100.0000	4.5000	545,994.58	BBB
3620	31	Assets		8/31/2012	B2121115	MBP	GFS-A	2/1/2034	MBS4	FHLMC-U30245	178,084.83	178,084.83	7824	5.5000	4/30/2012	2/1/2034	7824	5.5000	110.0090	5.5000	195,909.34	AA
3625	31	Assets		8/31/2012	A2002453	MBU	452-A	11/1/2027	MBS5	FNMA 251334	50,054.33	50,054.33	5540	6.5000	1/2/2002	11/1/2027	5540	6.5000	117.6360	6.5000	58,881.91	AA
3625	31	Assets		8/31/2012	A2002454	MBU	452-A	12/1/2027	MBS5	FNMA 251477	25,600.04	25,600.04	5570	6.5000	1/2/2002	12/1/2027	5570	6.5000	114.9060	6.5000	29,415.98	AA
3520	31	Assets		8/31/2012	A4350076	MBP	RHA-A	3/1/2032	MB12	FNMA 252439	843,147.43	843,147.43	7122	6.5000	12/1/2004	3/1/2032	7122	6.5000	117.5500	6.5000	991,119.80	AA
3625	31	Assets		8/31/2012	A2002455	MBU	452-A	9/1/2027	MBS5	FNMA 376748	27,755.21	27,755.21	5479	6.5000	1/2/2002	9/1/2027	5479	6.5000	117.6360	6.5000	32,650.12	AA
3626	31	Assets		8/31/2012	A2002451	MBU	453-A	12/1/2027	MBS5	FNMA 402853	34,667.99	34,667.99	5570	6.5000	1/2/2002	12/1/2027	5570	6.5000	117.6360	6.5000	40,782.04	AA
3626	31	Assets		8/31/2012	A2002452	MBU	453-A	12/1/2027	MBS5	FNMA 409191	173,701.45	173,701.45	5570	6.5000	1/2/2002	12/1/2027	5570	6.5000	117.6360	6.5000	204,335.44	AA
3520	31	Assets		8/31/2012	A4350075	MBP	RHA-A	12/1/2028	MB12	FNMA 440738	125,035.44	125,035.44	5936	6.0000	12/1/2004	12/1/2028	5936	6.0000	112.6860	6.0000	140,897.44	AA
3627	31	Assets		8/31/2012	A2182147	MBU	FASE6	12/1/2028	MBS5	FNMA 440738	214,043.61	214,043.61	5936	6.0000	7/1/2002	12/1/2028	5936	6.0000	112.6860	6.0000	241,197.18	AA
3520	31	Assets		8/31/2012	A4350077	MBP	RHA-A	3/1/2032	MB12	FNMA 535277	85,701.35	85,701.32	7122	7.0000	12/1/2004	3/1/2032	7122	6.9995	119.6040	7.0000	102,502.24	AA
3629	31	Assets		8/31/2012	A2182150	MBU	FAS8A	5/1/2031	MBS5	FNMA 535933	612,043.24	612,043.24	6817	6.5000	7/1/2002	5/1/2031	6817	6.5000	116.3570	6.5000	712,155.15	AA
3500	31	Assets		8/31/2012	A9233141	MBP	BV-A	4/1/2026	MB12	FNMA-303841	146,390.45	146,390.45	4961	7.0000	8/21/2009	4/1/2026	4961	7.0000	118.5400	7.0000	173,531.24	AA
3558	31	Assets		8/31/2012	A6243141	MBP	2006A	6/1/2025	MBS6	FNMA-315616	265,626.68	265,626.68	4657	6.5150	8/31/2006	6/1/2025	4657	6.5150	116.6520	6.5150	309,858.83	AA
3558	31	Assets		8/31/2012	A6243143	MBP	2006A	7/1/2025	MBS6	FNMA-316687	230,790.71	230,790.71	4687	6.5150	8/31/2006	7/1/2025	4687	6.5150	116.6520	6.5150	269,221.98	AA
3558	31	Assets		8/31/2012	A6243145	MBP	2006A	8/1/2025	MBS6	FNMA-321106	191,834.36	191,834.36	4718	6.5150	8/31/2006	8/1/2025	4718	6.5150	116.6520	6.5150	223,778.62	AA
3558	31	Assets		8/31/2012	A6243147	MBP	2006A	9/1/2025	MBS6	FNMA-326106	310,889.25	310,889.25	4749	6.5150	8/31/2006	9/1/2025	4749	6.5150	116.6520	6.5150	362,658.53	AA
3558	31	Assets		8/31/2012	A6243148	MBP	2006A	11/1/2025	MBS6	FNMA-329842	273,082.25	273,082.25	4810	6.5150	8/31/2006	11/1/2025	4810	6.5150	116.6520	6.5150	318,555.91	AA
3558	31	Assets		8/31/2012	A6243150	MBP	2006A	8/1/2025	MBS6	FNMA-332358	137,271.60	137,271.60	4718	6.5150	8/31/2006	8/1/2025	4718	6.5150	113.0880	6.5150	155,237.71	AA
3558	31	Assets		8/31/2012	A6243152	MBP	2006A	1/1/2026	MBS6	FNMA-337274	393,307.89	393,307.89	4871	6.5150	8/31/2006	1/1/2026	4871	6.5150	117.1920	6.5150	460,925.38	AA
3558	31	Assets		8/31/2012	A6243154	MBP	2006A	4/1/2026	MBS6	FNMA-344310	318,530.04	318,530.04	4961	6.5150	8/31/2006	4/1/2026	4961	6.5150	117.1920	6.5150	373,291.72	AA
3558	31	Assets		8/31/2012	A6243155	MBP	2006A	6/1/2026	MBS6	FNMA-348335	319,773.17	319,773.										

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3558	31	Assets		8/31/2012	A6243432	MBP	2006A	10/15/2026	MBS2	GNMA - 439201	216,793.52	216,793.52	5158	6.5600	8/31/2006	10/15/2026	5158	6.5600	117.4650	6.5600	254,656.51	AA
3558	31	Assets		8/31/2012	A6243308	MBP	2006A	11/15/2028	MBS2	GNMA - 466677	97,360.89	97,360.89	5920	6.0000	8/31/2006	11/15/2028	5920	6.0000	113.3140	6.0000	110,323.52	AA
3558	31	Assets		8/31/2012	A6243310	MBP	2006A	12/15/2028	MBS2	GNMA - 466678	242,209.10	242,209.10	5950	6.0000	8/31/2006	12/15/2028	5950	6.0000	114.3480	6.0000	276,961.26	AA
3090	30	Assets		8/31/2012	A0167085	MBP	HOM-A	2/15/2030	MBS7	GNMA - 515383	877,350.34	877,350.34	6377	5.1000	6/15/2000	2/15/2030	6377	5.1000	111.9270	5.1000	981,991.92	AA
3090	30	Assets		8/31/2012	A1319111	MBP	HOM-A	10/15/2031	MBS2	GNMA (556265)	887,924.10	887,924.10	6984	5.1000	11/15/2001	10/15/2031	6984	5.1000	111.9270	5.1000	993,826.81	AA
3090	30	Assets		8/31/2012	A1330092	MBP	HOM-A	10/15/2031	MBS2	GNMA (556269)	965,050.49	965,050.49	6984	5.1000	11/26/2001	10/15/2031	6984	5.1000	111.9270	5.1000	1,080,152.06	AA
3090	30	Assets		8/31/2012	A1330093	MBP	HOM-A	11/15/2031	MBS2	GNMA (556283)	676,043.47	676,043.47	7015	5.1000	11/26/2001	11/15/2031	7015	5.1000	111.9270	5.1000	756,675.17	AA
3090	30	Assets		8/31/2012	A1330094	MBP	HOM-A	10/15/2031	MBS2	GNMA (556284)	794,542.05	794,542.05	6984	5.1000	11/26/2001	10/15/2031	6984	5.1000	111.9270	5.1000	889,307.08	AA
3100	30	Assets		8/31/2012	A2178109	MBP	2001A	3/15/2032	MBS2	GNMA (583266)	272,536.57	272,536.57	7136	4.9000	6/27/2002	3/15/2032	7136	4.9000	111.0170	4.9000	302,561.92	AA
3559	31	Assets		8/31/2012	A9237131	MBP	F11EA	8/20/2039	MBS2	GNMA 11-G24521	325,834.10	325,834.10	9850	5.5000	8/25/2009	8/20/2039	9850	5.5000	111.9900	5.5000	364,901.61	AA
3100	30	Assets		8/31/2012	A1304098	MBP	2001A	12/15/2021	MBS2	GNMA 262672	134,081.98	134,081.98	3393	7.0000	10/31/2001	12/15/2021	3393	7.0000	115.3660	7.0000	154,685.02	AA
3090	30	Assets		8/31/2012	A0276096	MBP	HOM-A	6/15/2022	MBS2	GNMA 290527	94,520.59	94,520.59	3575	6.5000	10/2/2000	6/15/2022	3575	6.5000	113.7530	6.5000	107,520.01	AA
3090	30	Assets		8/31/2012	A0276097	MBP	HOM-A	8/15/2022	MBS2	GNMA 290554	107,869.85	107,869.85	3636	6.5000	10/2/2000	8/15/2022	3636	6.5000	116.6620	6.5000	125,843.12	AA
3100	30	Assets		8/31/2012	A1304100	MBP	2001A	12/15/2021	MBS2	GNMA 290587	20,412.49	20,412.49	3393	7.0000	10/31/2001	12/15/2021	3393	7.0000	115.3660	7.0000	23,549.07	AA
3090	30	Assets		8/31/2012	A0276098	MBP	HOM-A	12/15/2021	MBS2	GNMA 290589	159,216.56	159,216.56	3393	6.5000	10/2/2000	12/15/2021	3393	6.5000	116.6620	6.5000	185,745.22	AA
3090	30	Assets		8/31/2012	A0276099	MBP	HOM-A	1/15/2022	MBS2	GNMA 290590	87,572.18	87,572.18	3424	6.5000	10/2/2000	1/15/2022	3424	6.5000	114.6580	6.5000	100,408.51	AA
3090	30	Assets		8/31/2012	A0276100	MBP	HOM-A	10/15/2022	MBS2	GNMA 290591	133,277.20	133,277.20	3697	6.5000	10/2/2000	10/15/2022	3697	6.5000	116.6620	6.5000	155,483.85	AA
3090	30	Assets		8/31/2012	A0276101	MBP	HOM-A	1/15/2022	MBS2	GNMA 290594	90,619.19	90,619.19	3424	6.5000	10/2/2000	1/15/2022	3424	6.5000	114.6580	6.5000	103,902.15	AA
3090	30	Assets		8/31/2012	A0276102	MBP	HOM-A	2/15/2022	MBS2	GNMA 290596	22,254.29	22,254.29	3455	6.5000	10/2/2000	2/15/2022	3455	6.5000	114.6580	6.5000	25,516.32	AA
3090	30	Assets		8/31/2012	A0276103	MBP	HOM-A	2/15/2022	MBS2	GNMA 290599	160,389.50	160,389.50	3455	6.5000	10/2/2000	2/15/2022	3455	6.5000	116.6620	6.5000	187,113.60	AA
3090	30	Assets		8/31/2012	A0276104	MBP	HOM-A	2/15/2022	MBS2	GNMA 290600	27,025.31	27,025.31	3455	6.5000	10/2/2000	2/15/2022	3455	6.5000	114.6580	6.5000	30,986.68	AA
3090	30	Assets		8/31/2012	A0276105	MBP	HOM-A	3/15/2022	MBS2	GNMA 290608	135,545.03	135,545.03	3483	6.5000	10/2/2000	3/15/2022	3483	6.5000	116.6620	6.5000	158,129.54	AA
3090	30	Assets		8/31/2012	A0276106	MBP	HOM-A	5/15/2022	MBS2	GNMA 290609	212,899.02	212,899.02	3544	6.5000	10/2/2000	5/15/2022	3544	6.5000	116.6620	6.5000	248,372.25	AA
3090	30	Assets		8/31/2012	A0276107	MBP	HOM-A	4/15/2022	MBS2	GNMA 290614	56,688.98	56,688.98	3514	6.5000	10/2/2000	4/15/2022	3514	6.5000	114.6580	6.5000	64,998.45	AA
3090	30	Assets		8/31/2012	A0276108	MBP	HOM-A	4/15/2022	MBS2	GNMA 290615	99,443.63	99,443.63	3514	6.5000	10/2/2000	4/15/2022	3514	6.5000	113.6080	6.5000	112,975.92	AA
3090	30	Assets		8/31/2012	A0276109	MBP	HOM-A	4/15/2022	MBS2	GNMA 290618	137,824.38	137,824.38	3514	6.5000	10/2/2000	4/15/2022	3514	6.5000	116.6620	6.5000	160,788.68	AA
3090	30	Assets		8/31/2012	A0276111	MBP	HOM-A	5/15/2022	MBS2	GNMA 290620	144,140.91	144,140.91	3544	6.5000	10/2/2000	5/15/2022	3544	6.5000	116.6620	6.5000	168,157.67	AA
3100	30	Assets		8/31/2012	A1304101	MBP	2001A	4/15/2021	MBS2	GNMA 302982	119,955.77	119,955.77	3149	7.0000	10/31/2001	4/15/2021	3149	7.0000	115.3660	7.0000	138,388.17	AA
3100	30	Assets		8/31/2012	A1304104	MBP	2001A	12/15/2021	MBS2	GNMA 307721	57,632.28	57,632.28	3393	7.0000	10/31/2001	12/15/2021	3393	7.0000	115.3660	7.0000	66,488.06	AA
3090	30	Assets		8/31/2012	A0276112	MBP	HOM-A	7/15/2021	MBS2	GNMA 308002	6,160.34	6,160.34	3240	7.0000	10/2/2000	7/15/2021	3240	7.0000	115.3660	7.0000	7,106.94	AA
3100	30	Assets		8/31/2012	A1304105	MBP	2001A	7/15/2021	MBS2	GNMA 308002	44,768.30	44,768.30	3240	7.0000	10/31/2001	7/15/2021	3240	7.0000	115.3660	7.0000	51,647.40	AA
3090	30	Assets		8/31/2012	A0276113	MBP	HOM-A	3/15/2022	MBS2	GNMA 309249	79,081.41	79,081.41	3483	6.5000	10/2/2000	3/15/2022	3483	6.5000	114.6580	6.5000	90,673.16	AA
3100	30	Assets		8/31/2012	A1304106	MBP	2001A	9/15/2021	MBS2	GNMA 309263	35,288.56	35,288.56	3302	7.5000	10/31/2001	9/15/2021	3302	7.5000	101.2550	7.5000	35,731.43	AA
3090	30	Assets		8/31/2012	A0276114	MBP	HOM-A	2/15/2022	MBS2	GNMA 309270	416,077.38	416,077.38	3455	6.5000	10/2/2000	2/15/2022	3455	6.5000	116.6620	6.5000	485,404.19	AA
3090	30	Assets		8/31/2012	A0276115	MBP	HOM-A	3/15/2022	MBS2	GNMA 309274	312,901.71	312,901.71	3483	6.5000	10/2/2000	3/15/2022	3483	6.5000	116.6620	6.5000	365,037.39	AA
3100	30	Assets		8/31/2012	A1304108	MBP	2001A	5/15/2022	MBS2	GNMA 313150	82,897.09	82,897.09	3544	6.5000	10/31/2001	5/15/2022	3544	6.5000	114.6580	6.5000	95,048.15	AA
3100	30	Assets		8/31/2012	A1304109	MBP	2001A	6/15/2022	MBS2	GNMA 313156	138,793.17	138,793.17	3575	6.5000	10/31/2001	6/15/2022	3575	6.5000	116.6620	6.5000	161,918.89	AA
3100	30	Assets		8/31/2012	A1304110	MBP	2001A	6/15/2022	MBS2	GNMA 313160	171,699.49	171,699.49	3575	6.5000	10/31/2001	6/15/2022	3575	6.5000	116.6620	6.5000	200,308.06	AA
3100	30	Assets		8/31/2012	A1304111	MBP	2001A	9/15/2021	MBS2	GNMA 313576	144,911.03	144,911.03	3302	7.0000	10/31/2001	9/15/2021	3302	7.0000	115.3660	7.0000	167,178.06	AA
3100	30	Assets		8/31/2012	A1304112	MBP	2001A	11/15/2021	MBS2	GNMA 318100	191,717.22	191,717.22	3363	7.0000	10/31/2001	11/15/2021	3363	7.0000	115.3660	7.0000	221,176.49	AA
3100	30	Assets		8/31/2012	A1304113	MBP	2001A	8/15/2022	MBS2	GNMA 318119	203,717.37	203,717.37	3636	6.5000	10/31/2001	8/15/2022	3636	6.5000	116.6620	6.5000	237,660.76	AA
3100	30	Assets		8/31/2012	A1304114	MBP	2001A	1/15/2022	MBS2	GNMA 324983	67,693.77	67,693.77	3424	6.5000	10/31/2001	1/15/2022	3424	6.5000	114.6580	6.5000	77,616.32	AA
3100	30	Assets		8/31/2012	A1304115	MBP	2001A	2/15/2022	MBS2	GNMA 324988	200,980.87	200,980.87	3455	6.5000	10/31/2001	2/15/2022	3455	6.5000	116.6620	6.5000	234,468.30	AA
3100	30	Assets		8/31/2012	A1304116	MBP	2001A	3/15/2022	MBS2	GNMA 324993	100,325.37	100,325.37	3483	6.5000	10/31/2001	3/15/2022	3483	6.5000	116.6620	6.5000	117,041.58	AA
3100	30	Assets		8/31/2012	A1304117	MBP	2001A	4/15/2022	MBS2	GNMA 324998	165,403.77	165,403.77	3514	6.5000	10/31/2001	4/15/2022	3514	6.5000	116.6620	6.5000	192,963.35	AA
3100	30	Assets		8/31/2012	A1304118	MBP	2001A	6/15/2022	MBS2	GNMA 325052	235,320.78	235,320.78	3575	6.5000	10/31/2001	6/15/2022	3575	6.5000	116.6620	6.5000	274,529.93	AA
3100	30	Assets		8/31/2012	A1304119	MBP	2001A	8/15/2022	MBS2	GNMA 325259	346,576.60	346,576.60	3636	6.5000	10/31/2001	8/15/2022	3636	6.5000	116.6620	6.5000	404,323.19	AA
3100	30	Assets		8/31/2012	A1304120	MBP	2001A	7/15/2022	MBS2	GNMA 325275	190,835.54	190,835.54	3605	6.5000	10/31/2001	7/15/2022	3605	6.5000	116.6620	6.5000	222,632.56	AA
3090	30	Assets		8/																		

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GL ORG ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3100 30	Assets	8/31/2012	A1304124	MBP	2001A	11/15/2022	MBS2	GNMA 338577	297,453.67	297,453.67	3728	6.5000	10/31/2001	11/15/2022	3728	6.5000	116.6620	6.5000	347,015.40	AA	
3100 30	Assets	8/31/2012	A1304125	MBP	2001A	2/15/2023	MBS2	GNMA 340471	124,460.85	124,460.85	3820	6.5000	10/31/2001	2/15/2023	3820	6.5000	116.6620	6.5000	145,198.52	AA	
3100 30	Assets	8/31/2012	A1304126	MBP	2001A	12/15/2022	MBS2	GNMA 343005	171,617.69	171,617.69	3758	6.5000	10/31/2001	12/15/2022	3758	6.5000	116.6620	6.5000	200,212.63	AA	
3100 30	Assets	8/31/2012	A1304127	MBP	2001A	1/15/2023	MBS2	GNMA 343012	54,302.17	54,302.17	3789	6.5000	10/31/2001	1/15/2023	3789	6.5000	115.4110	6.5000	62,670.68	AA	
3100 30	Assets	8/31/2012	A1304128	MBP	2001A	2/15/2023	MBS2	GNMA 343020	175,568.78	175,568.78	3820	6.5000	10/31/2001	2/15/2023	3820	6.5000	116.6620	6.5000	204,822.05	AA	
3100 30	Assets	8/31/2012	A1305096	MBP	2001A	4/15/2023	MBS2	GNMA 359993	53,293.44	53,293.44	3879	6.3750	11/1/2001	4/15/2023	3879	6.3750	112.2390	6.3750	59,816.02	AA	
3100 30	Assets	8/31/2012	A1305097	MBP	2001A	3/15/2024	MBS2	GNMA 368681	192,099.08	192,099.08	4214	6.3750	11/1/2001	3/15/2024	4214	6.3750	114.5200	6.3750	219,991.87	AA	
3100 30	Assets	8/31/2012	A1305098	MBP	2001A	7/15/2023	MBS2	GNMA 396596	515,181.56	515,181.56	3970	6.3750	11/1/2001	7/15/2023	3970	6.3750	114.5200	6.3750	589,985.92	AA	
3100 30	Assets	8/31/2012	A1305099	MBP	2001A	9/15/2024	MBS2	GNMA 397394	395,089.66	395,089.66	4398	6.3750	11/1/2001	9/15/2024	4398	6.3750	114.5200	6.3750	452,456.68	AA	
3100 30	Assets	8/31/2012	A1305100	MBP	2001A	10/15/2024	MBS2	GNMA 397398	385,610.59	385,610.59	4428	6.3750	11/1/2001	10/15/2024	4428	6.3750	114.5200	6.3750	441,601.25	AA	
3100 30	Assets	8/31/2012	A1305101	MBP	2001A	2/15/2025	MBS2	GNMA 397399	340,320.66	340,320.66	4551	6.3750	11/1/2001	2/15/2025	4551	6.3750	114.5200	6.3750	389,735.22	AA	
3100 30	Assets	8/31/2012	A1305102	MBP	2001A	5/15/2025	MBS2	GNMA 397415	342,790.19	342,790.19	4640	6.3750	11/1/2001	5/15/2025	4640	6.3750	114.5200	6.3750	392,563.33	AA	
3558 31	Assets	8/31/2012	A6243142	MBP	2006A	5/15/2026	MBS2	GNMA 425542	701,902.85	701,902.85	5005	6.5600	8/31/2006	5/15/2026	5005	6.5600	117.2020	6.5600	822,644.18	AA	
3558 31	Assets	8/31/2012	A6243144	MBP	2006A	6/15/2026	MBS2	GNMA 425555	647,980.99	647,980.99	5036	6.5600	8/31/2006	6/15/2026	5036	6.5600	117.2020	6.5600	759,446.68	AA	
3558 31	Assets	8/31/2012	A6243146	MBP	2006A	6/15/2026	MBS2	GNMA 425565	394,581.82	394,581.82	5036	6.5600	8/31/2006	6/15/2026	5036	6.5600	117.2020	6.5600	462,457.78	AA	
3558 31	Assets	8/31/2012	A6243149	MBP	2006A	8/15/2026	MBS2	GNMA 425569	410,167.79	410,167.79	5097	6.5600	8/31/2006	8/15/2026	5097	6.5600	117.2020	6.5600	480,724.85	AA	
3558 31	Assets	8/31/2012	A6243151	MBP	2006A	8/15/2026	MBS2	GNMA 425572	377,649.30	377,649.30	5097	6.5600	8/31/2006	8/15/2026	5097	6.5600	117.2020	6.5600	442,612.53	AA	
3558 31	Assets	8/31/2012	A6243153	MBP	2006A	8/15/2026	MBS2	GNMA 425575	358,650.28	358,650.28	5097	6.5600	8/31/2006	8/15/2026	5097	6.5600	117.2020	6.5600	420,345.30	AA	
3558 31	Assets	8/31/2012	A6243156	MBP	2006A	9/15/2026	MBS2	GNMA 436856	278,916.93	278,916.93	5128	6.5600	8/31/2006	9/15/2026	5128	6.5600	117.4650	6.5600	327,629.77	AA	
3558 31	Assets	8/31/2012	A6243160	MBP	2006A	1/15/2027	MBS2	GNMA 436891	280,683.60	280,683.60	5250	6.5600	8/31/2006	1/15/2027	5250	6.5600	117.9590	6.5600	331,091.57	AA	
3558 31	Assets	8/31/2012	A6243163	MBP	2006A	7/15/2026	MBS2	GNMA 437574	452,789.89	452,789.89	5066	6.5600	8/31/2006	7/15/2026	5066	6.5600	117.4650	6.5600	531,869.64	AA	
3558 31	Assets	8/31/2012	A6243164	MBP	2006A	10/15/2026	MBS2	GNMA 437590	466,255.95	466,255.95	5158	6.5600	8/31/2006	10/15/2026	5158	6.5595	117.4650	6.5600	547,687.55	AA	
3558 31	Assets	8/31/2012	A6243165	MBP	2006A	1/15/2027	MBS2	GNMA 439193	313,924.20	313,924.20	5250	6.5600	8/31/2006	1/15/2027	5250	6.5600	117.9590	6.5600	370,301.85	AA	
3620 31	Assets	8/31/2012	B2121156	MBP	GFS-A	10/15/2037	MBS2	GNMA 483971	294,152.70	294,152.70	9176	5.5000	4/30/2012	10/15/2037	9176	5.5000	113.2200	5.5000	333,039.69	AA	
3620 31	Assets	8/31/2012	B2121157	MBP	GFS-A	2/15/2038	MBS2	GNMA 483980	139,274.77	139,274.77	9299	5.5500	4/30/2012	2/15/2038	9299	5.5500	113.2200	5.5500	157,686.89	AA	
3620 31	Assets	8/31/2012	B2121158	MBP	GFS-A	5/15/2038	MBS2	GNMA 483985	80,438.53	80,438.53	9388	5.5000	4/30/2012	5/15/2038	9388	5.5000	113.2200	5.5000	91,072.50	AA	
3090 30	Assets	8/31/2012	A0269077	MBP	HOM-A	7/15/2030	MBS7	GNMA 494995	602,198.42	602,198.42	6527	5.1000	9/25/2000	7/15/2030	6527	5.1000	111.9270	5.1000	674,022.63	AA	
3090 30	Assets	8/31/2012	A0178084	MBP	HOM-A	11/15/2029	MBS7	GNMA 500676	456,657.00	456,657.00	6285	5.1000	6/26/2000	11/15/2029	6285	5.1000	111.9270	5.1000	511,122.48	AA	
3090 30	Assets	8/31/2012	A0075083	MBP	HOM-A	9/15/2029	MBS7	GNMA 508644	291,389.51	291,389.51	6224	5.1000	3/15/2000	9/15/2029	6224	5.1000	111.9270	5.1000	326,143.54	AA	
3090 30	Assets	8/31/2012	A0046121	MBP	HOM-A	11/15/2029	MBS7	GNMA 509221	1,172,157.89	1,172,157.89	6285	5.1000	2/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	1,311,961.16	AA	
3090 30	Assets	8/31/2012	A0046120	MBP	HOM-A	11/15/2029	MBS7	GNMA 509222	958,373.62	958,373.62	6285	5.1000	2/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	1,072,678.84	AA	
3090 30	Assets	8/31/2012	A0046122	MBP	HOM-A	11/15/2029	MBS7	GNMA 509223	2,273,936.36	2,273,936.36	6285	5.1000	2/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	2,545,148.75	AA	
3090 30	Assets	8/31/2012	A0075084	MBP	HOM-A	9/15/2029	MBS7	GNMA 514587	399,309.52	399,309.52	6224	5.1000	3/15/2000	9/15/2029	6224	5.1000	111.9270	5.1000	446,935.17	AA	
3090 30	Assets	8/31/2012	A0075085	MBP	HOM-A	10/15/2029	MBS7	GNMA 514589	407,512.84	407,512.84	6254	5.1000	3/15/2000	10/15/2029	6254	5.1000	111.9270	5.1000	456,116.90	AA	
3090 30	Assets	8/31/2012	A0075086	MBP	HOM-A	11/15/2029	MBS7	GNMA 514598	437,471.01	437,471.01	6285	5.1000	3/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	489,648.18	AA	
3090 30	Assets	8/31/2012	A0075088	MBP	HOM-A	11/15/2029	MBS7	GNMA 514599	428,380.77	428,380.77	6285	5.1000	3/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	479,473.74	AA	
3090 30	Assets	8/31/2012	A0167086	MBP	HOM-A	3/15/2030	MBS7	GNMA 514600	493,390.45	493,390.45	6405	5.1000	6/15/2000	3/15/2030	6405	5.1000	111.9270	5.1000	552,237.13	AA	
3090 30	Assets	8/31/2012	A0075087	MBP	HOM-A	11/15/2029	MBS7	GNMA 514601	321,019.92	321,019.92	6285	5.1000	3/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	359,307.97	AA	
3090 30	Assets	8/31/2012	A0075089	MBP	HOM-A	8/15/2029	MBS7	GNMA 514613	217,921.95	217,921.95	6193	5.1000	3/15/2000	8/15/2029	6193	5.1000	111.9270	5.1000	243,913.50	AA	
3090 30	Assets	8/31/2012	A0075090	MBP	HOM-A	8/15/2029	MBS7	GNMA 514614	331,426.26	331,426.26	6193	5.1000	3/15/2000	8/15/2029	6193	5.1000	111.9270	5.1000	370,955.47	AA	
3090 30	Assets	8/31/2012	A0075091	MBP	HOM-A	11/15/2029	MBS7	GNMA 514643	386,948.32	386,948.32	6285	5.1000	3/15/2000	11/15/2029	6285	5.1000	111.9270	5.1000	433,099.65	AA	
3090 30	Assets	8/31/2012	A0200097	MBP	HOM-A	4/15/2030	MBS7	GNMA 515420	666,214.66	666,214.66	6436	5.1000	7/18/2000	4/15/2030	6436	5.1000	111.9270	5.1000	745,674.08	AA	
3090 30	Assets	8/31/2012	A0350102	MBP	HOM-A	12/15/2030	MBS2	GNMA 515535	1,013,247.66	1,013,247.66	6680	5.1000	12/15/2000	12/15/2030	6680	5.1000	111.9270	5.1000	1,134,097.71	AA	
3090 30	Assets	8/31/2012	A0200098	MBP	HOM-A	12/15/2029	MBS7	GNMA 518351	789,903.72	789,903.72	6315	5.1000	7/18/2000	12/15/2029	6315	5.1000	111.9270	5.1000	884,115.54	AA	
3090 30	Assets	8/31/2012	A0178085	MBP	HOM-A	12/15/2029	MBS7	GNMA 518354	410,587.82	410,587.82	6315	5.1000	6/26/2000	12/15/2029	6315	5.1000	111.9270	5.1000	459,558.63	AA	
3090 30	Assets	8/31/2012	A0167087	MBP	HOM-A	1/15/2030	MBS7	GNMA 518361	309,033.48	309,033.48	6346	5.1000	6/15/2000	1/15/2030	6346	5.1000	111.9270	5.1000	345,891.90	AA	
3090 30	Assets	8/31/2012	A0178087	MBP	HOM-A	1/15/2030	MBS7	GNMA 518366	126,617.33	126,617.33	6346	5.1000	6/26/2000	1/15/2030	6346	5.1000	111.4080	5.1000	141,061.84	AA	
3090 30	Assets	8/31/2012	A0167088	MBP	HOM-A	2/15/2030	MBS7	GNMA 518372	318,028.70	318,028.70	6377	5.1000	6/15/2000	2/15/2030	6377	5.1000	111.9270	5.1000	355,959.98	AA	
3090 30	Assets	8/31/2012	A0075092	MBP	HOM-A	10/15/2029	MBS7	GNMA 528314	213,616.97	213,616.97	6254	5.1000	3/15/2000	10/15/2029	6254	5.1000	111.9270	5.1000	239,095.07	AA	
3090 30	Assets	8/31/2012	A0075093	MBP	HOM-A	8/15/2029	MBS7	GNMA 528315	407,733.94	407,733.94	6193	5.10									

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3090	30	Assets		8/31/2012	A0332078	MBP	HOM-A	10/15/2030	MBS2	GNMA 528526	414,303.03	414,303.03	6619	5.1000	11/27/2000	10/15/2030	6619	5.1000	111.9270	5.1000	463,716.95	AA
3090	30	Assets		8/31/2012	A0361079	MBP	HOM-A	11/15/2030	MBS2	GNMA 528543	401,853.13	401,853.13	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	449,782.15	AA
3090	30	Assets		8/31/2012	A0361080	MBP	HOM-A	11/15/2030	MBS2	GNMA 528544	356,318.50	356,318.50	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	398,816.61	AA
3090	30	Assets		8/31/2012	A0361084	MBP	HOM-A	11/15/2030	MBS2	GNMA 528545	491,769.45	491,769.45	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	550,422.79	AA
3090	30	Assets		8/31/2012	A0361081	MBP	HOM-A	11/15/2030	MBS2	GNMA 528546	275,984.37	275,984.37	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	308,901.03	AA
3090	30	Assets		8/31/2012	A0361082	MBP	HOM-A	11/15/2030	MBS2	GNMA 528550	375,313.19	375,313.19	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	420,076.79	AA
3090	30	Assets		8/31/2012	A0361083	MBP	HOM-A	11/15/2030	MBS2	GNMA 528555	421,735.36	421,735.36	6650	5.1000	12/26/2000	11/15/2030	6650	5.1000	111.9270	5.1000	472,035.74	AA
3100	30	Assets		8/31/2012	A2298087	MBP	2001A	1/15/2032	MBS2	GNMA 528625	721,638.99	721,638.99	7076	5.1000	10/25/2002	1/15/2032	7076	5.1000	110.4700	5.1000	797,194.59	AA
3090	30	Assets		8/31/2012	A1239125	MBP	HOM-A	6/15/2031	MBS2	GNMA 529947	418,912.16	418,912.16	6862	5.1000	8/27/2001	6/15/2031	6862	5.1000	111.9270	5.1000	468,875.81	AA
3090	30	Assets		8/31/2012	A1239126	MBP	HOM-A	7/15/2031	MBS2	GNMA 529948	740,185.38	740,185.38	6892	5.1000	8/27/2001	7/15/2031	6892	5.1000	111.9270	5.1000	828,467.29	AA
3090	30	Assets		8/31/2012	A1239127	MBP	HOM-A	7/15/2031	MBS2	GNMA 529957	504,534.44	504,534.44	6892	5.1000	8/27/2001	7/15/2031	6892	5.1000	111.9270	5.1000	564,710.26	AA
3090	30	Assets		8/31/2012	A1260119	MBP	HOM-A	9/15/2031	MBS2	GNMA 529964	791,836.26	791,836.26	6954	5.1000	9/17/2001	9/15/2031	6954	5.1000	111.9270	5.1000	886,278.57	AA
3100	30	Assets		8/31/2012	A2298088	MBP	2001A	2/15/2032	MBS2	GNMA 530732	1,528,946.01	1,528,946.01	7107	4.9000	10/25/2002	2/15/2032	7107	4.9000	110.0900	4.9000	1,683,216.66	AA
3100	30	Assets		8/31/2012	A2298089	MBP	2001A	3/15/2032	MBS2	GNMA 530733	1,494,820.99	1,494,820.99	7136	4.9000	10/25/2002	3/15/2032	7136	4.9000	110.0900	4.9000	1,645,648.43	AA
3100	30	Assets		8/31/2012	A2298090	MBP	2001A	5/15/2032	MBS2	GNMA 530734	970,263.00	970,263.00	7197	4.9000	10/25/2002	5/15/2032	7197	4.9000	110.0900	4.9000	1,068,162.54	AA
3100	30	Assets		8/31/2012	A2298091	MBP	2001A	7/15/2032	MBS2	GNMA 530735	1,255,637.98	1,255,637.98	7258	4.9000	10/25/2002	7/15/2032	7258	4.9000	110.0900	4.9000	1,382,331.85	AA
3100	30	Assets		8/31/2012	A2298092	MBP	2001A	7/15/2032	MBS2	GNMA 530736	1,242,084.00	1,242,084.00	7258	4.9000	10/25/2002	7/15/2032	7258	4.9000	110.0900	4.9000	1,367,410.28	AA
3100	30	Assets		8/31/2012	A2360083	MBP	2001A	8/15/2032	MBS2	GNMA 530774	606,504.21	606,504.21	7289	4.9000	12/26/2002	8/15/2032	7289	4.9000	111.0170	4.9000	673,322.78	AA
3100	30	Assets		8/31/2012	A2360084	MBP	2001A	8/15/2032	MBS2	GNMA 530775	627,094.64	627,094.64	7289	4.9000	12/26/2002	8/15/2032	7289	4.9000	111.0170	4.9000	696,181.66	AA
3100	30	Assets		8/31/2012	A2360085	MBP	2001A	9/15/2032	MBS2	GNMA 530776	447,878.66	447,878.66	7320	4.9000	12/26/2002	9/15/2032	7320	4.9000	111.0170	4.9000	497,221.45	AA
3100	30	Assets		8/31/2012	A2360086	MBP	2001A	9/15/2032	MBS2	GNMA 530777	645,809.21	645,809.21	7320	4.9000	12/26/2002	9/15/2032	7320	4.9000	111.0170	4.9000	716,958.01	AA
3100	30	Assets		8/31/2012	A2360087	MBP	2001A	9/15/2032	MBS2	GNMA 530778	631,903.86	631,903.86	7320	4.9000	12/26/2002	9/15/2032	7320	4.9000	111.0170	4.9000	701,520.71	AA
3100	30	Assets		8/31/2012	A2360088	MBP	2001A	9/15/2032	MBS2	GNMA 530779	555,413.26	555,413.26	7320	4.9000	12/26/2002	9/15/2032	7320	4.9000	111.0170	4.9000	616,603.14	AA
3100	30	Assets		8/31/2012	A2360089	MBP	2001A	9/15/2032	MBS2	GNMA 530780	631,085.38	631,085.38	7320	4.9000	12/26/2002	9/15/2032	7320	4.9000	111.0170	4.9000	700,612.06	AA
3090	30	Assets		8/31/2012	A0167089	MBP	HOM-A	3/15/2030	MBS7	GNMA 531441	346,774.20	346,774.20	6405	5.1000	6/15/2000	3/15/2030	6405	5.1000	111.9270	5.1000	388,133.96	AA
3090	30	Assets		8/31/2012	A0178086	MBP	HOM-A	4/15/2030	MBS7	GNMA 531449	580,254.70	580,254.70	6436	5.1000	6/26/2000	4/15/2030	6436	5.1000	111.9270	5.1000	649,461.68	AA
3090	30	Assets		8/31/2012	A0259003	MBP	HOM-A	5/15/2030	MBS7	GNMA 531462	188,346.72	188,346.72	6466	5.1000	9/15/2000	5/15/2030	6466	5.1000	111.9270	5.1000	210,810.83	AA
3090	30	Assets		8/31/2012	A1025071	MBP	HOM-A	7/15/2030	MBS2	GNMA 531477	184,435.01	184,435.01	6527	5.1000	1/25/2001	7/15/2030	6527	5.1000	111.4080	5.1000	205,475.36	AA
3090	30	Assets		8/31/2012	A1025072	MBP	HOM-A	8/15/2030	MBS2	GNMA 531490	438,744.63	438,744.63	6558	5.1000	1/25/2001	8/15/2030	6558	5.1000	111.9270	5.1000	491,073.70	AA
3090	30	Assets		8/31/2012	A1025073	MBP	HOM-A	10/15/2030	MBS2	GNMA 531496	481,655.74	481,655.74	6619	5.1000	1/25/2001	10/15/2030	6619	5.1000	111.9270	5.1000	539,102.82	AA
3090	30	Assets		8/31/2012	A1016085	MBP	HOM-A	10/15/2030	MBS2	GNMA 531501	726,551.37	726,551.37	6619	5.1000	1/16/2001	10/15/2030	6619	5.1000	111.9270	5.1000	813,207.15	AA
3090	30	Assets		8/31/2012	A1025074	MBP	HOM-A	10/15/2030	MBS2	GNMA 531504	566,471.29	566,471.29	6619	5.1000	1/25/2001	10/15/2030	6619	5.1000	111.9270	5.1000	634,034.32	AA
3090	30	Assets		8/31/2012	A1025075	MBP	HOM-A	11/15/2030	MBS2	GNMA 531507	1,925,087.01	1,925,087.01	6650	5.1000	1/25/2001	11/15/2030	6650	5.1000	111.9270	5.1000	2,154,692.14	AA
3090	30	Assets		8/31/2012	A1257091	MBP	HOM-A	8/15/2031	MBS2	GNMA 548518	922,061.50	922,061.50	6923	5.1000	9/14/2001	8/15/2031	6923	5.1000	111.9270	5.1000	1,032,035.78	AA
3090	30	Assets		8/31/2012	A2268084	MBP	HOM-A	12/15/2031	MBS2	GNMA 548548	368,788.33	368,788.33	7045	5.1000	9/25/2002	12/15/2031	7045	5.1000	111.9270	5.1000	412,773.71	AA
3100	30	Assets		8/31/2012	A2246094	MBP	2001A	2/15/2032	MBS2	GNMA 548566	791,461.18	791,461.18	7107	4.9000	9/3/2002	2/15/2032	7107	4.9000	111.0170	4.9000	878,656.46	AA
3111	30	Assets		8/31/2012	A3190003	MBP	2003A	6/15/2032	MBS2	GNMA 548593	1,145,169.74	1,145,169.74	7228	4.9000	5/22/2003	6/15/2032	7228	4.9000	111.0170	4.9000	1,271,333.09	AA
3111	30	Assets		8/31/2012	A3191001	MBP	2003A	11/15/2032	MBS2	GNMA 548629	868,835.48	868,835.48	7381	4.9000	5/22/2003	11/15/2032	7381	4.9000	111.0170	4.9000	964,555.08	AA
3090	30	Assets		8/31/2012	A1239128	MBP	HOM-A	6/15/2031	MBS2	GNMA 553912	347,109.52	347,109.52	6862	5.1000	8/27/2001	6/15/2031	6862	5.1000	111.9270	5.1000	388,509.27	AA
3090	30	Assets		8/31/2012	A1239129	MBP	HOM-A	7/15/2031	MBS2	GNMA 553919	613,795.68	613,795.68	6892	5.1000	8/27/2001	7/15/2031	6892	5.1000	111.9270	5.1000	687,003.09	AA
3620	31	Assets		8/31/2012	B2121159	MBP	GFS-A	7/15/2035	MBS2	GNMA 554113	91,693.66	91,693.66	8353	5.4500	4/30/2012	7/15/2035	8353	5.4500	112.1020	5.4500	102,790.43	AA
3100	30	Assets		8/31/2012	A2148089	MBP	2001A	1/15/2032	MBS2	GNMA 568290	398,604.85	398,604.85	7076	5.1000	5/28/2002	1/15/2032	7076	5.1000	111.9270	5.1000	446,146.45	AA
3100	30	Assets		8/31/2012	A2148090	MBP	2001A	12/15/2031	MBS2	GNMA 568291	750,860.28	750,860.28	7045	5.1000	5/28/2002	12/15/2031	7045	5.1000	111.9270	5.1000	840,415.39	AA
3620	31	Assets		8/31/2012	B2121120	MBP	GFS-A	5/15/2034	MBS2	GNMA 572105	35,562.18	35,562.18	7927	5.4500	4/30/2012	5/15/2034	7927	5.4500	112.1020	5.4500	39,865.92	AA
3620	31	Assets		8/31/2012	B2121121	MBP	GFS-A	6/15/2034	MBS2	GNMA 572110	50,827.96	50,827.96	7958	5.4500	4/30/2012	6/15/2034	7958	5.4500	112.1020	5.4500	56,979.16	AA
3620	31	Assets		8/31/2012	B2121122	MBP	GFS-A	6/15/2034	MBS2	GNMA 572118	36,228.43	36,228.43	7958	5.4500	4/30/2012	6/15/2034	7958	5.4500	112.1020	5.4500	40,612.79	AA
3620	31	Assets		8/31/2012	B2121123	MBP	GFS-A	8/15/2034	MBS2	GNMA 572123	60,535.52	60,535.52	8019	5.4500	4/30/2012	8/15/2034	8019	5.4500	112.1020	5.4500	67,861.53	AA
3620	31	Assets		8/31/2012	B2121124	MBP	GFS-A	9/15/2034	MBS2	GNMA 572131	50,851.41	50,851.41	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	57,005.45</	

Puerto Rico Housing Finance Authority  
 A Component Unit of Government Development Bank for Puerto Rico  
 Investment as 8/31/2012

GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3100	30	Assets	8/31/2012	A2144088	MBP	2001A	5/15/2032	MBS2	GNMA 583245	532,818.42	532,818.42	7197	4.9000	5/24/2002	5/15/2032	7197	4.9000	111.0170	4.9000	591,519.03	AA	
3100	30	Assets	8/31/2012	A2144089	MBP	2001A	5/15/2032	MBS2	GNMA 583246	553,961.02	553,961.02	7197	4.9000	5/24/2002	5/15/2032	7197	4.9000	111.0170	4.9000	614,990.91	AA	
3100	30	Assets	8/31/2012	A2144090	MBP	2001A	5/15/2032	MBS2	GNMA 583247	460,203.27	460,203.27	7197	4.9000	5/24/2002	5/15/2032	7197	4.9000	111.0170	4.9000	510,903.86	AA	
3100	30	Assets	8/31/2012	A2178110	MBP	2001A	6/15/2032	MBS2	GNMA 583267	1,197,823.93	1,197,823.93	7228	4.9000	6/27/2002	6/15/2032	7228	4.9000	111.0170	4.9000	1,329,788.19	AA	
3100	30	Assets	8/31/2012	A2178111	MBP	2001A	5/15/2032	MBS2	GNMA 583268	845,212.85	845,212.85	7197	4.9000	6/27/2002	5/15/2032	7197	4.9000	111.0170	4.9000	938,329.95	AA	
3100	30	Assets	8/31/2012	A2178112	MBP	2001A	5/15/2032	MBS2	GNMA 583269	473,003.09	473,003.09	7197	4.9000	6/27/2002	5/15/2032	7197	4.9000	111.0170	4.9000	525,113.84	AA	
3100	30	Assets	8/31/2012	A2178113	MBP	2001A	5/15/2032	MBS2	GNMA 583270	790,038.21	790,038.21	7197	4.9000	6/27/2002	5/15/2032	7197	4.9000	111.0170	4.9000	877,076.72	AA	
3100	30	Assets	8/31/2012	A2178114	MBP	2001A	6/15/2032	MBS2	GNMA 583272	868,572.23	868,572.23	7228	4.9000	6/27/2002	6/15/2032	7228	4.9000	111.0170	4.9000	964,262.83	AA	
3100	30	Assets	8/31/2012	A2235077	MBP	2001A	7/15/2032	MBS2	GNMA 583320	725,676.07	725,676.07	7258	4.9000	8/23/2002	7/15/2032	7258	4.9000	111.0170	4.9000	805,623.80	AA	
3100	30	Assets	8/31/2012	A2235078	MBP	2001A	7/15/2032	MBS2	GNMA 583321	1,188,753.58	1,188,753.58	7258	4.9000	8/23/2002	7/15/2032	7258	4.9000	111.0170	4.9000	1,319,718.56	AA	
3100	30	Assets	8/31/2012	A2268078	MBP	2001A	9/15/2032	MBS2	GNMA 583329	566,915.16	566,915.16	7320	4.9000	9/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	629,372.20	AA	
3100	30	Assets	8/31/2012	A2268079	MBP	2001A	9/15/2032	MBS2	GNMA 583330	645,883.48	645,883.48	7320	4.9000	9/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	717,040.46	AA	
3100	30	Assets	8/31/2012	A2268080	MBP	2001A	7/15/2032	MBS2	GNMA 583331	626,089.91	626,089.91	7258	4.9000	9/25/2002	7/15/2032	7258	4.9000	111.0170	4.9000	695,066.24	AA	
3100	30	Assets	8/31/2012	A2268081	MBP	2001A	8/15/2032	MBS2	GNMA 583332	377,902.76	377,902.76	7289	4.9000	9/25/2002	8/15/2032	7289	4.9000	111.0170	4.9000	419,536.31	AA	
3100	30	Assets	8/31/2012	A2268082	MBP	2001A	8/15/2032	MBS2	GNMA 583333	594,828.26	594,828.26	7289	4.9000	9/25/2002	8/15/2032	7289	4.9000	111.0170	4.9000	660,360.49	AA	
3100	30	Assets	8/31/2012	A2268083	MBP	2001A	9/15/2032	MBS2	GNMA 583334	511,105.27	511,105.27	7320	4.9000	9/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	567,413.74	AA	
3100	30	Assets	8/31/2012	A2298083	MBP	2001A	9/15/2032	MBS2	GNMA 583353	524,635.53	524,635.53	7320	4.9000	10/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	582,434.63	AA	
3100	30	Assets	8/31/2012	A2298084	MBP	2001A	9/15/2032	MBS2	GNMA 583354	443,305.16	443,305.16	7320	4.9000	10/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	492,144.09	AA	
3100	30	Assets	8/31/2012	A2298085	MBP	2001A	9/15/2032	MBS2	GNMA 583355	503,150.83	503,150.83	7320	4.9000	10/25/2002	9/15/2032	7320	4.9000	111.0170	4.9000	558,582.96	AA	
3100	30	Assets	8/31/2012	A2298086	MBP	2001A	10/15/2032	MBS2	GNMA 583356	502,166.38	502,166.38	7350	4.9000	10/25/2002	10/15/2032	7350	4.9000	111.0170	4.9000	557,490.05	AA	
3100	30	Assets	8/31/2012	A2329091	MBP	2001A	7/15/2032	MBS2	GNMA 583369	1,197,480.56	1,197,480.56	7258	4.9000	11/25/2002	7/15/2032	7258	4.9000	111.0170	4.9000	1,329,406.99	AA	
3100	30	Assets	8/31/2012	A3069001	MBP	2001A	11/15/2032	MBS2	GNMA 586528	159,947.35	159,947.35	7381	4.9000	3/10/2003	11/15/2032	7381	4.9000	110.4420	4.9000	176,649.05	AA	
3620	31	Assets	8/31/2012	B2121129	MBP	GFS-A	6/15/2035	MBS2	GNMA 592835	25,061.65	25,061.65	8323	5.4500	4/30/2012	6/15/2035	8323	5.4500	112.1020	5.4500	28,094.61	AA	
3620	31	Assets	8/31/2012	B2121130	MBP	GFS-A	11/15/2035	MBS2	GNMA 592856	19,475.00	19,475.00	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	21,831.86	AA	
3620	31	Assets	8/31/2012	B2121131	MBP	GFS-A	12/15/2035	MBS2	GNMA 592857	3,781.77	3,781.77	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	111.7740	5.4500	4,227.04	AA	
3620	31	Assets	8/31/2012	B2121132	MBP	GFS-A	1/15/2036	MBS2	GNMA 592861	11,319.23	11,319.23	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	111.8270	5.4500	12,657.96	AA	
3620	31	Assets	8/31/2012	B2121133	MBP	GFS-A	8/15/2036	MBS2	GNMA 592907	21,807.56	21,807.56	8750	5.5000	4/30/2012	8/15/2036	8750	5.5000	113.2200	5.5000	24,690.52	AA	
3620	31	Assets	8/31/2012	B2121134	MBP	GFS-A	9/15/2036	MBS2	GNMA 592924	4,388.20	4,388.20	8781	5.5000	4/30/2012	9/15/2036	8781	5.5000	111.7870	5.5000	4,905.44	AA	
3620	31	Assets	8/31/2012	B2121135	MBP	GFS-A	11/15/2036	MBS2	GNMA 592933	69,598.96	69,598.96	8842	5.5000	4/30/2012	11/15/2036	8842	5.5000	113.2200	5.5000	78,799.94	AA	
3620	31	Assets	8/31/2012	B2121136	MBP	GFS-A	2/15/2037	MBS2	GNMA 592958	60,527.89	60,527.89	8934	5.5000	4/30/2012	2/15/2037	8934	5.5000	113.2200	5.5000	68,529.68	AA	
3620	31	Assets	8/31/2012	B2121137	MBP	GFS-A	3/15/2037	MBS2	GNMA 592968	26,442.95	26,442.95	8962	5.5000	4/30/2012	3/15/2037	8962	5.5000	113.2200	5.5000	29,938.71	AA	
3100	30	Assets	8/31/2012	A2329092	MBP	2001A	10/15/2032	MBS2	GNMA 593612	583,976.05	583,976.05	7350	4.9000	11/25/2002	10/15/2032	7350	4.9000	111.0170	4.9000	648,312.69	AA	
3100	30	Assets	8/31/2012	A2350087	MBP	2001A	7/15/2032	MBS2	GNMA 593616	1,193,219.62	1,193,219.62	7258	4.9000	12/16/2002	7/15/2032	7258	4.9000	111.0170	4.9000	1,324,676.63	AA	
3100	30	Assets	8/31/2012	A3017096	MBP	2001A	8/15/2032	MBS2	GNMA 593629	637,876.42	637,876.42	7289	4.9000	1/17/2003	8/15/2032	7289	4.9000	111.0170	4.9000	708,151.27	AA	
3100	30	Assets	8/31/2012	A3024081	MBP	2001A	8/15/2032	MBS2	GNMA 593635	591,062.49	591,062.49	7289	4.9000	1/24/2003	8/15/2032	7289	4.9000	111.0170	4.9000	656,179.84	AA	
3100	30	Assets	8/31/2012	A3069002	MBP	2001A	12/15/2032	MBS2	GNMA 593658	412,640.16	412,640.16	7411	4.9000	2/25/2003	12/15/2032	7411	4.9000	111.0170	4.9000	458,100.73	AA	
3100	30	Assets	8/31/2012	A3084070	MBP	2001A	12/15/2032	MBS2	GNMA 593668	618,875.35	618,875.35	7411	4.9000	3/25/2003	12/15/2032	7411	4.9000	111.0170	4.9000	687,056.85	AA	
3111	30	Assets	8/31/2012	A3189001	MBP	2003A	12/15/2032	MBS2	GNMA 593688	2,652,088.71	2,652,088.71	7411	4.9000	5/22/2003	12/15/2032	7411	4.9000	111.0170	4.9000	2,944,269.32	AA	
3111	30	Assets	8/31/2012	A3189002	MBP	2003A	12/15/2032	MBS2	GNMA 593689	1,054,884.57	1,054,884.57	7411	4.9000	5/22/2003	12/15/2032	7411	4.9000	111.0170	4.9000	1,171,101.20	AA	
3111	30	Assets	8/31/2012	A3189003	MBP	2003A	11/15/2032	MBS2	GNMA 607323	410,066.35	410,066.35	7381	4.9000	5/22/2003	11/15/2032	7381	4.9000	111.0170	4.9000	455,243.36	AA	
3111	30	Assets	8/31/2012	A3189004	MBP	2003A	10/15/2032	MBS2	GNMA 607324	601,083.78	601,083.78	7350	4.9000	5/23/2003	10/15/2032	7350	4.9000	111.0170	4.9000	667,305.18	AA	
3111	30	Assets	8/31/2012	A3189005	MBP	2003A	11/15/2032	MBS2	GNMA 607325	467,744.23	467,744.23	7381	4.9000	5/23/2003	11/15/2032	7381	4.9000	111.0170	4.9000	519,275.61	AA	
3111	30	Assets	8/31/2012	A3190001	MBP	2003A	11/15/2032	MBS2	GNMA 607326	474,862.43	474,862.43	7381	4.9000	5/23/2003	11/15/2032	7381	4.9000	111.0170	4.9000	527,178.02	AA	
3111	30	Assets	8/31/2012	A3190002	MBP	2003A	11/15/2032	MBS2	GNMA 607327	591,109.96	591,109.96	7381	4.9000	5/23/2003	11/15/2032	7381	4.9000	111.0170	4.9000	656,232.54	AA	
3111	30	Assets	8/31/2012	A3259001	MBP	2003A	11/15/2032	MBS2	GNMA 607384	470,003.70	470,003.70	7381	4.9000	8/27/2003	11/15/2032	7381	4.9000	111.0170	4.9000	521,784.01	AA	
3111	30	Assets	8/31/2012	A3295079	MBP	2003A	9/15/2032	MBS2	GNMA 607385	663,531.42	663,531.42	7320	4.9000	10/22/2003	9/15/2032	7320	4.9000	111.0170	4.9000	736,632.68	AA	
3111	30	Assets	8/31/2012	A3259002	MBP	2003A	12/15/2032	MBS2	GNMA 607386	482,195.75	482,195.75	7411	4.9000	8/27/2003	12/15/2032	7411	4.9000	111.0170	4.9000	535,319.26	AA	
3111	30	Assets	8/31/2012	A3259003	MBP	2003A	12/15/2032	MBS2	GNMA 607387	797,425.98	797,425.98	7411	4.9000	8/27/2003	12/15/2032	7411	4.9000	111.0170	4.9000	885,278.40	AA	
3111	30	Assets	8/31/2012	A3295077	MBP	2003A	9/15/2032	MBS2	GNMA 607420	629,540.24	629,540.24	7320										

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GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3111	30	Assets		8/31/2012	A4084085	MBP	2003A	2/15/2033	MBS2	GNMA 608571	510,885.24	510,885.24	7473	5.0500	3/24/2004	2/15/2033	7473	5.0500	111.9020	5.0500	571,690.80	AA
3620	31	Assets		8/31/2012	B2121141	MBP	GFS-A	3/15/2034	MBS2	GNMA 608597	79,476.05	79,476.05	7866	5.4500	4/30/2012	3/15/2034	7866	5.4500	112.1020	5.4500	89,094.24	AA
3111	30	Assets		8/31/2012	A4177097	MBP	2003A	12/15/2032	MBS2	GNMA 608616	1,282,058.93	1,282,058.93	7411	4.9000	6/25/2004	12/15/2032	7411	4.9000	111.0170	4.9000	1,423,303.36	AA
3620	31	Assets		8/31/2012	B2121142	MBP	GFS-A	5/15/2034	MBS2	GNMA 608632	60,939.43	60,939.43	7927	5.4500	4/30/2012	5/15/2034	7927	5.4500	112.1020	5.4500	68,314.32	AA
3620	31	Assets		8/31/2012	B2121143	MBP	GFS-A	7/15/2034	MBS2	GNMA 608672	124,211.74	124,211.74	7988	5.4500	4/30/2012	7/15/2034	7988	5.4500	112.1020	5.4500	139,243.84	AA
3620	31	Assets		8/31/2012	B2121144	MBP	GFS-A	8/15/2034	MBS2	GNMA 608692	64,810.30	64,810.30	8019	5.4500	4/30/2012	8/15/2034	8019	5.4500	112.1020	5.4500	72,653.64	AA
3620	31	Assets		8/31/2012	B2121145	MBP	GFS-A	8/15/2034	MBS2	GNMA 608693	72,326.81	72,326.81	8019	5.4500	4/30/2012	8/15/2034	8019	5.4500	112.1020	5.4500	81,079.80	AA
3620	31	Assets		8/31/2012	B2121146	MBP	GFS-A	9/15/2034	MBS2	GNMA 608694	65,129.51	65,129.51	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	73,011.48	AA
3620	31	Assets		8/31/2012	B2121147	MBP	GFS-A	9/15/2034	MBS2	GNMA 608695	82,574.99	82,574.99	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	92,568.22	AA
3620	31	Assets		8/31/2012	B2121148	MBP	GFS-A	9/15/2034	MBS2	GNMA 608707	82,610.10	82,610.10	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	92,607.57	AA
3620	31	Assets		8/31/2012	B2121149	MBP	GFS-A	10/15/2034	MBS2	GNMA 608713	65,400.58	65,400.58	8080	5.4500	4/30/2012	10/15/2034	8080	5.4500	112.1020	5.4500	73,315.36	AA
3620	31	Assets		8/31/2012	B2121150	MBP	GFS-A	10/15/2034	MBS2	GNMA 608714	56,477.34	56,477.34	8080	5.4500	4/30/2012	10/15/2034	8080	5.4500	112.1020	5.4500	63,312.23	AA
3620	31	Assets		8/31/2012	B2121151	MBP	GFS-A	9/15/2034	MBS2	GNMA 608715	56,339.31	56,339.31	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	63,157.49	AA
3620	31	Assets		8/31/2012	B2121152	MBP	GFS-A	9/15/2034	MBS2	GNMA 608716	53,459.32	53,459.32	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	59,928.97	AA
3620	31	Assets		8/31/2012	B2121153	MBP	GFS-A	11/15/2034	MBS2	GNMA 608735	80,440.84	80,440.84	8111	5.4500	4/30/2012	11/15/2034	8111	5.4500	112.1020	5.4500	90,175.79	AA
3620	31	Assets		8/31/2012	B2121154	MBP	GFS-A	1/15/2037	MBS2	GNMA 609087	51,164.74	51,164.74	8903	5.5000	4/30/2012	1/15/2037	8903	5.5000	113.2200	5.5000	57,928.72	AA
3620	31	Assets		8/31/2012	B2121155	MBP	GFS-A	5/15/2037	MBS2	GNMA 609088	137,403.30	137,403.30	9023	5.5000	4/30/2012	5/15/2037	9023	5.5000	113.2200	5.5000	155,568.02	AA
3559	31	Assets		8/31/2012	B0056063	MBP	F11EA	8/15/2038	MBS2	GNMA 609100	68,568.13	68,568.13	9480	5.5000	2/25/2010	8/15/2038	9480	5.5000	111.6970	5.5000	76,588.54	AA
3111	30	Assets		8/31/2012	A4246093	MBP	2003A	7/15/2034	MBS2	GNMA 610174	264,342.27	264,342.27	7988	4.9000	9/2/2004	7/15/2034	7988	4.9000	110.4370	4.9000	291,931.67	AA
3620	31	Assets		8/31/2012	B2121160	MBP	GFS-A	5/15/2034	MBS2	GNMA 618175	100,013.16	100,013.16	7927	5.4500	4/30/2012	5/15/2034	7927	5.4500	112.1020	5.4500	112,116.75	AA
3111	30	Assets		8/31/2012	A4247096	MBP	2003A	12/15/2032	MBS2	GNMA 618176	713,827.30	713,827.30	7411	4.9000	9/3/2004	12/15/2032	7411	4.9000	111.0170	4.9000	792,469.65	AA
3620	31	Assets		8/31/2012	B2121161	MBP	GFS-A	4/15/2034	MBS2	GNMA 618185	36,895.84	36,895.84	7897	5.4500	4/30/2012	4/15/2034	7897	5.4500	112.1020	5.4500	41,360.97	AA
3620	31	Assets		8/31/2012	B2121162	MBP	GFS-A	5/15/2034	MBS2	GNMA 618186	37,107.55	37,107.55	7927	5.4500	4/30/2012	5/15/2034	7927	5.4500	112.1020	5.4500	41,598.31	AA
3620	31	Assets		8/31/2012	B2121163	MBP	GFS-A	7/15/2034	MBS2	GNMA 618187	44,653.63	44,653.63	7988	5.4500	4/30/2012	7/15/2034	7988	5.4500	112.1020	5.4500	50,057.61	AA
3620	31	Assets		8/31/2012	B2121164	MBP	GFS-A	9/15/2034	MBS2	GNMA 618195	55,943.77	55,943.77	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	62,714.09	AA
3620	31	Assets		8/31/2012	B2121165	MBP	GFS-A	9/15/2034	MBS2	GNMA 618202	37,307.91	37,307.91	8050	5.4500	4/30/2012	9/15/2034	8050	5.4500	112.1020	5.4500	41,822.91	AA
3620	31	Assets		8/31/2012	B2121166	MBP	GFS-A	12/15/2034	MBS2	GNMA 618216	85,856.83	85,856.83	8141	5.4500	4/30/2012	12/15/2034	8141	5.4500	112.1020	5.4500	96,247.22	AA
3620	31	Assets		8/31/2012	B2121167	MBP	GFS-A	2/15/2035	MBS2	GNMA 618229	73,433.48	73,433.48	8203	5.4500	4/30/2012	2/15/2035	8203	5.4500	112.1020	5.4500	82,320.40	AA
3620	31	Assets		8/31/2012	B2121168	MBP	GFS-A	12/15/2034	MBS2	GNMA 618230	37,418.05	37,418.05	8141	5.4500	4/30/2012	12/15/2034	8141	5.4500	112.1020	5.4500	41,946.38	AA
3620	31	Assets		8/31/2012	B2121169	MBP	GFS-A	4/15/2035	MBS2	GNMA 618246	48,921.76	48,921.76	8262	5.4500	4/30/2012	4/15/2035	8262	5.4500	112.1020	5.4500	54,842.27	AA
3620	31	Assets		8/31/2012	B2121170	MBP	GFS-A	1/15/2036	MBS2	GNMA 618317	122,618.93	122,618.93	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	137,458.27	AA
3620	31	Assets		8/31/2012	B2121171	MBP	GFS-A	10/15/2036	MBS2	GNMA 629765	87,166.19	87,166.19	8811	5.5000	4/30/2012	10/15/2036	8811	5.5000	113.2200	5.5000	98,689.56	AA
3620	31	Assets		8/31/2012	B2121172	MBP	GFS-A	12/15/2036	MBS2	GNMA 629766	26,415.06	26,415.06	8872	5.5000	4/30/2012	12/15/2036	8872	5.5000	113.2200	5.5000	29,907.13	AA
3620	31	Assets		8/31/2012	B2121173	MBP	GFS-A	1/15/2037	MBS2	GNMA 629767	4,472.94	4,472.94	8903	5.5000	4/30/2012	1/15/2037	8903	5.5000	111.7660	5.5000	4,999.23	AA
3620	31	Assets		8/31/2012	B2121174	MBP	GFS-A	4/15/2037	MBS2	GNMA 629770	33,977.90	33,977.90	8993	5.5000	4/30/2012	4/15/2037	8993	5.5000	113.2200	5.5000	38,469.78	AA
3620	31	Assets		8/31/2012	B2121175	MBP	GFS-A	5/15/2037	MBS2	GNMA 629771	20,313.95	20,313.95	9023	5.5000	4/30/2012	5/15/2037	9023	5.5000	113.2200	5.5000	22,999.45	AA
3620	31	Assets		8/31/2012	B2121176	MBP	GFS-A	6/15/2037	MBS2	GNMA 629772	23,319.85	23,319.85	9054	5.5000	4/30/2012	6/15/2037	9054	5.5000	113.2200	5.5000	26,402.73	AA
3620	31	Assets		8/31/2012	B2121177	MBP	GFS-A	4/15/2038	MBS2	GNMA 629773	14,256.82	14,256.82	9358	5.5000	4/30/2012	4/15/2038	9358	5.5000	113.2200	5.5000	16,141.57	AA
3620	31	Assets		8/31/2012	B2121178	MBP	GFS-A	5/15/2038	MBS2	GNMA 629774	31,783.96	31,783.96	9388	5.5000	4/30/2012	5/15/2038	9388	5.5000	113.2200	5.5000	35,985.80	AA
3620	31	Assets		8/31/2012	B2121179	MBP	GFS-A	11/15/2034	MBS2	GNMA 636414	88,140.21	88,140.21	8111	5.4500	4/30/2012	11/15/2034	8111	5.4500	112.1020	5.4500	98,806.94	AA
3620	31	Assets		8/31/2012	B2121180	MBP	GFS-A	11/15/2034	MBS2	GNMA 636415	66,469.93	66,469.93	8111	5.4500	4/30/2012	11/15/2034	8111	5.4500	112.1020	5.4500	74,514.12	AA
3620	31	Assets		8/31/2012	B2121181	MBP	GFS-A	11/15/2034	MBS2	GNMA 636433	71,380.39	71,380.39	8111	5.4500	4/30/2012	11/15/2034	8111	5.4500	112.1020	5.4500	80,018.84	AA
3620	31	Assets		8/31/2012	B2121182	MBP	GFS-A	12/15/2034	MBS2	GNMA 636446	69,027.84	69,027.84	8141	5.4500	4/30/2012	12/15/2034	8141	5.4500	112.1020	5.4500	77,381.59	AA
3620	31	Assets		8/31/2012	B2121183	MBP	GFS-A	1/15/2035	MBS2	GNMA 636466	54,937.52	54,937.52	8172	5.4500	4/30/2012	1/15/2035	8172	5.4500	112.1020	5.4500	61,586.06	AA
3620	31	Assets		8/31/2012	B2121184	MBP	GFS-A	1/15/2035	MBS2	GNMA 636470	60,699.18	60,699.18	8172	5.4500	4/30/2012	1/15/2035	8172	5.4500	112.1020	5.4500	68,044.99	AA
3620	31	Assets		8/31/2012	B2121185	MBP	GFS-A	1/15/2035	MBS2	GNMA 636471	52,991.52	52,991.52	8172	5.4500	4/30/2012	1/15/2035	8172	5.4500	112.1020	5.4500	59,404.55	AA
3620	31	Assets		8/31/2012	B2121186	MBP	GFS-A	1/15/2035	MBS2	GNMA 636472	38,854.33	38,854.33	8172	5.4500	4/30/2012	1/15/2035	8172	5.4500	112.1020	5.4500	43,556.48	AA
3620	31	Assets		8/31/2012	B2121187	MBP	GFS-A	2/15/2035	MBS2	GNMA 636494	74,892.85	74,892.85	8203	5.4500	4/30/2012	2/15/2035	8203	5.4500	112.1020	5.4500	83,956.38	AA
3620	31	Assets		8/31/2012	B2121188	MBP	GFS-A	2/15/2035	MBS2	GNMA 636508	51,001.62	51,001.62	8203	5.4500	4/30/2012	2/15/2035	8203	5.4				

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GL ORG ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3620 31	Assets		8/31/2012	B2121197	MBP	GFS-A	6/15/2035	MBS2	GNMA 636558	82,192.04	82,192.04	8323	5.4500	4/30/2012	6/15/2035	8323	5.4500	112.1020	5.4500	92,138.92	AA
3620 31	Assets		8/31/2012	B2121198	MBP	GFS-A	6/15/2035	MBS2	GNMA 636559	65,543.47	65,543.47	8323	5.4500	4/30/2012	6/15/2035	8323	5.4500	112.1020	5.4500	73,475.54	AA
3620 31	Assets		8/31/2012	B2121199	MBP	GFS-A	6/15/2035	MBS2	GNMA 636560	78,938.75	78,938.75	8323	5.4500	4/30/2012	6/15/2035	8323	5.4500	112.1020	5.4500	88,491.92	AA
3620 31	Assets		8/31/2012	B2121200	MBP	GFS-A	7/15/2035	MBS2	GNMA 636561	67,506.73	67,506.73	8353	5.4500	4/30/2012	7/15/2035	8353	5.4500	112.1020	5.4500	75,676.39	AA
3620 31	Assets		8/31/2012	B2121201	MBP	GFS-A	7/15/2035	MBS2	GNMA 636575	162,820.08	162,820.08	8353	5.4500	4/30/2012	7/15/2035	8353	5.4500	112.1020	5.4500	182,524.57	AA
3620 31	Assets		8/31/2012	B2121202	MBP	GFS-A	8/15/2035	MBS2	GNMA 636584	101,557.11	101,557.11	8384	5.4500	4/30/2012	8/15/2035	8384	5.4500	112.1020	5.4500	113,847.55	AA
3620 31	Assets		8/31/2012	B2121203	MBP	GFS-A	8/15/2035	MBS2	GNMA 636585	75,117.64	75,117.64	8384	5.4500	4/30/2012	8/15/2035	8384	5.4500	112.1020	5.4500	84,208.38	AA
3620 31	Assets		8/31/2012	B2121204	MBP	GFS-A	8/15/2035	MBS2	GNMA 636593	89,442.66	89,442.66	8384	5.4500	4/30/2012	8/15/2035	8384	5.4500	112.1020	5.4500	100,267.01	AA
3620 31	Assets		8/31/2012	B2121205	MBP	GFS-A	9/15/2035	MBS2	GNMA 636603	109,527.77	109,527.77	8415	5.4500	4/30/2012	9/15/2035	8415	5.4500	112.1020	5.4500	122,782.82	AA
3620 31	Assets		8/31/2012	B2121206	MBP	GFS-A	9/15/2035	MBS2	GNMA 636604	84,497.74	84,497.74	8415	5.4500	4/30/2012	9/15/2035	8415	5.4500	112.1020	5.4500	94,723.66	AA
3620 31	Assets		8/31/2012	B2121207	MBP	GFS-A	10/15/2035	MBS2	GNMA 636610	96,170.68	96,170.68	8445	5.4500	4/30/2012	10/15/2035	8445	5.4500	112.1020	5.4500	107,809.26	AA
3620 31	Assets		8/31/2012	B2121208	MBP	GFS-A	10/15/2035	MBS2	GNMA 636611	112,816.91	112,816.91	8445	5.4500	4/30/2012	10/15/2035	8445	5.4500	112.1020	5.4500	126,470.01	AA
3620 31	Assets		8/31/2012	B2121209	MBP	GFS-A	10/15/2035	MBS2	GNMA 636613	64,393.76	64,393.74	8445	5.4500	4/30/2012	10/15/2035	8445	0.0000	112.1020	5.4500	72,186.69	AA
3620 31	Assets		8/31/2012	B2121210	MBP	GFS-A	5/15/2035	MBS2	GNMA 636871	207,495.14	207,495.14	8292	5.5000	4/30/2012	5/15/2035	8292	5.5000	113.2200	5.5000	234,926.00	AA
3559 31	Assets		8/31/2012	A8274094	MBP	F11EA	7/15/2038	MBS2	GNMA 646262	341,003.88	341,003.88	9449	5.5000	9/30/2008	7/15/2038	9449	5.5000	113.2200	5.5000	386,084.59	AA
3559 31	Assets		8/31/2012	A8274095	MBP	F11EA	9/15/2038	MBS2	GNMA 646264	417,064.94	417,064.94	9511	5.5000	9/30/2008	9/15/2038	9511	5.5000	113.2200	5.5000	472,200.93	AA
3620 31	Assets		8/31/2012	B2121211	MBP	GFS-A	10/15/2035	MBS2	GNMA 647494	102,459.68	102,459.68	8445	5.4500	4/30/2012	10/15/2035	8445	5.4500	112.1020	5.4500	114,859.35	AA
3620 31	Assets		8/31/2012	B2121212	MBP	GFS-A	9/15/2035	MBS2	GNMA 647502	40,447.47	40,447.47	8415	5.4500	4/30/2012	9/15/2035	8415	5.4500	112.1020	5.4500	45,342.42	AA
3620 31	Assets		8/31/2012	B2121213	MBP	GFS-A	10/15/2035	MBS2	GNMA 647503	38,468.78	38,468.78	8445	5.4500	4/30/2012	10/15/2035	8445	5.4500	112.1020	5.4500	43,124.27	AA
3620 31	Assets		8/31/2012	B2121214	MBP	GFS-A	10/15/2035	MBS2	GNMA 647504	55,127.90	55,127.90	8445	5.4500	4/30/2012	10/15/2035	8445	5.4500	112.1020	5.4500	61,799.48	AA
3620 31	Assets		8/31/2012	B2121215	MBP	GFS-A	11/15/2035	MBS2	GNMA 647505	52,291.76	52,291.76	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	58,620.11	AA
3620 31	Assets		8/31/2012	B2121216	MBP	GFS-A	11/15/2035	MBS2	GNMA 647506	59,104.09	59,104.09	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	66,256.87	AA
3620 31	Assets		8/31/2012	B2121217	MBP	GFS-A	11/15/2035	MBS2	GNMA 647513	58,125.70	58,125.70	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	65,160.07	AA
3620 31	Assets		8/31/2012	B2121218	MBP	GFS-A	11/15/2035	MBS2	GNMA 647514	58,041.90	58,041.90	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	65,066.13	AA
3620 31	Assets		8/31/2012	B2121219	MBP	GFS-A	11/15/2035	MBS2	GNMA 647515	38,496.74	38,496.74	8476	5.4500	4/30/2012	11/15/2035	8476	5.4500	112.1020	5.4500	43,155.62	AA
3620 31	Assets		8/31/2012	B2121220	MBP	GFS-A	12/15/2035	MBS2	GNMA 647520	47,075.00	47,075.00	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	112.1020	5.4500	52,772.02	AA
3620 31	Assets		8/31/2012	B2121221	MBP	GFS-A	12/15/2035	MBS2	GNMA 647521	57,804.14	57,804.14	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	112.1020	5.4500	64,799.60	AA
3620 31	Assets		8/31/2012	B2121222	MBP	GFS-A	12/15/2035	MBS2	GNMA 647522	39,826.20	39,826.20	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	112.1020	5.4500	44,645.97	AA
3620 31	Assets		8/31/2012	B2121223	MBP	GFS-A	1/15/2036	MBS2	GNMA 647522	58,072.20	58,072.20	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	65,100.10	AA
3620 31	Assets		8/31/2012	B2121224	MBP	GFS-A	1/15/2036	MBS2	GNMA 647526	58,390.11	58,390.11	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	65,456.48	AA
3620 31	Assets		8/31/2012	B2121225	MBP	GFS-A	1/15/2036	MBS2	GNMA 647527	64,822.31	64,822.31	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	72,667.11	AA
3620 31	Assets		8/31/2012	B2121226	MBP	GFS-A	1/15/2036	MBS2	GNMA 647528	74,981.29	74,981.29	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	100.0000	5.4500	74,981.29	AA
3620 31	Assets		8/31/2012	B2121227	MBP	GFS-A	12/15/2035	MBS2	GNMA 647529	62,886.05	62,886.05	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	112.1020	5.4500	70,496.52	AA
3620 31	Assets		8/31/2012	B2121228	MBP	GFS-A	12/15/2035	MBS2	GNMA 647530	53,730.42	53,730.42	8506	5.4500	4/30/2012	12/15/2035	8506	5.4500	112.1020	5.4500	60,232.88	AA
3620 31	Assets		8/31/2012	B2121229	MBP	GFS-A	1/15/2036	MBS2	GNMA 647531	53,206.12	53,206.12	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	59,645.12	AA
3620 31	Assets		8/31/2012	B2121230	MBP	GFS-A	1/15/2036	MBS2	GNMA 647532	61,506.03	61,506.03	8537	5.4500	4/30/2012	1/15/2036	8537	5.4500	112.1020	5.4500	68,949.49	AA
3620 31	Assets		8/31/2012	B2121231	MBP	GFS-A	8/15/2036	MBS2	GNMA 647582	63,143.98	63,143.98	8750	5.5000	4/30/2012	8/15/2036	8750	5.5000	113.2200	5.5000	71,491.61	AA
3620 31	Assets		8/31/2012	B2121232	MBP	GFS-A	7/15/2036	MBS2	GNMA 647587	57,217.71	57,217.71	8719	5.5000	4/30/2012	7/15/2036	8719	5.5000	113.2200	5.5000	64,781.89	AA
3620 31	Assets		8/31/2012	B2121233	MBP	GFS-A	7/15/2036	MBS2	GNMA 647589	56,588.67	56,588.67	8719	5.5000	4/30/2012	7/15/2036	8719	5.5000	113.2200	5.5000	64,069.69	AA
3620 31	Assets		8/31/2012	B2121234	MBP	GFS-A	7/15/2036	MBS2	GNMA 647596	56,418.09	56,418.09	8719	5.5000	4/30/2012	7/15/2036	8719	5.5000	113.2200	5.5000	63,876.56	AA
3620 31	Assets		8/31/2012	B2121235	MBP	GFS-A	8/15/2036	MBS2	GNMA 647598	67,001.03	67,001.03	8750	5.5000	4/30/2012	8/15/2036	8750	5.5000	113.2200	5.5000	75,858.57	AA
3620 31	Assets		8/31/2012	B2121236	MBP	GFS-A	8/15/2036	MBS2	GNMA 647606	55,677.74	55,677.74	8750	5.5000	4/30/2012	8/15/2036	8750	5.5000	113.2200	5.5000	63,038.34	AA
3620 31	Assets		8/31/2012	B2121237	MBP	GFS-A	9/15/2036	MBS2	GNMA 647607	46,458.61	46,458.61	8781	5.5000	4/30/2012	9/15/2036	8781	5.5000	113.2200	5.5000	52,600.44	AA
3620 31	Assets		8/31/2012	B2121238	MBP	GFS-A	9/15/2036	MBS2	GNMA 647611	41,795.08	41,795.08	8781	5.5000	4/30/2012	9/15/2036	8781	5.5000	113.2200	5.5000	47,320.39	AA
3620 31	Assets		8/31/2012	B2121239	MBP	GFS-A	9/15/2036	MBS2	GNMA 647612	47,717.61	47,717.61	8781	5.5000	4/30/2012	9/15/2036	8781	5.5000	113.2200	5.5000	54,025.88	AA
3620 31	Assets		8/31/2012	B2121240	MBP	GFS-A	11/15/2036	MBS2	GNMA 647615	66,192.65	66,192.65	8842	5.5000	4/30/2012	11/15/2036	8842	5.5000	113.2200	5.5000	74,943.32	AA
3620 31	Assets		8/31/2012	B2121241	MBP	GFS-A	11/15/2036	MBS2	GNMA 647616	68,595.04	68,595.04	8842	5.5000	4/30/2012	11/15/2036	8842	5.5000	113.2200	5.5000	77,663.30	AA
3620 31	Assets		8/31/2012	B2121242	MBP	GFS-A	11/15/2036	MBS2	GNMA 647627	72,823.17	72,823.17	8842	5.5000	4/30/2012	11/15/2036	8842	5.5000	113.2200	5.5000	82,450.39	AA
3620 31	Assets		8/31/2012	B2121243	MBP	GFS-A	11/15/2036	MBS2	GNMA 647628	57,599.66	57,599.66	8842	5.5000	4/30/2012	11/15/2036	8842	5.5000	113.2200	5.5000	65,214.34	AA
3620 31	Assets		8/31/2012	B2121244	MBP	GFS-A	11/15/2036	MBS2	GNMA 647629	67,876.61	67,876.61	8842	5.5000								

Puerto Rico Housing Finance Authority  
A Component Unit of Government Development Bank for Puerto Rico  
Investment as 8/31/2012

GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3620	31	Assets		8/31/2012	B2121252	MBP	GFS-A	4/15/2037	MBS2	GNMA 647661	65,599.35	65,599.35	8993	5.5000	4/30/2012	4/15/2037	8993	5.5000	113.2200	5.5000	74,271.58	AA
3620	31	Assets		8/31/2012	B2121253	MBP	GFS-A	4/15/2037	MBS2	GNMA 647670	86,875.57	86,875.57	8993	5.5000	4/30/2012	4/15/2037	8993	5.5000	113.2200	5.5000	98,360.52	AA
3620	31	Assets		8/31/2012	B2121254	MBP	GFS-A	6/15/2037	MBS2	GNMA 647683	62,564.32	62,564.32	9054	5.5000	4/30/2012	6/15/2037	9054	5.5000	113.2200	5.5000	70,835.32	AA
3620	31	Assets		8/31/2012	B2121255	MBP	GFS-A	7/15/2037	MBS2	GNMA 647687	94,239.13	94,239.13	9084	5.5000	4/30/2012	7/15/2037	9084	5.5000	113.2200	5.5000	106,697.54	AA
3620	31	Assets		8/31/2012	B2121256	MBP	GFS-A	8/15/2037	MBS2	GNMA 647690	56,664.77	56,664.77	9115	5.5000	4/30/2012	8/15/2037	9115	5.5000	113.2200	5.5000	64,155.85	AA
3620	31	Assets		8/31/2012	B2121257	MBP	GFS-A	6/15/2037	MBS2	GNMA 670320	112,012.96	112,012.96	9054	5.5000	4/30/2012	6/15/2037	9054	5.5000	113.2200	5.5000	126,821.07	AA
3620	31	Assets		8/31/2012	B2121258	MBP	GFS-A	11/15/2037	MBS2	GNMA 670376	3,785.32	3,785.32	9207	5.5000	4/30/2012	11/15/2037	9207	5.5000	111.7120	5.5000	4,228.66	AA
3559	31	Assets		8/31/2012	A8260084	MBP	F11EA	1/15/2038	MBS2	GNMA 670394	622,618.24	622,618.24	9268	5.5000	9/16/2008	1/15/2038	9268	5.5000	113.2200	5.5000	704,928.37	AA
3559	31	Assets		8/31/2012	A8274096	MBP	F11EA	9/15/2038	MBS2	GNMA 678169	1,517,267.29	1,517,267.29	9511	5.5000	9/30/2008	9/15/2038	9511	5.5000	113.2200	5.5000	1,717,850.03	AA
3559	31	Assets		8/31/2012	A9134097	MBP	F11EA	2/15/2039	MBS2	GNMA 678203	980,149.14	980,149.14	9664	5.5000	5/14/2009	2/15/2039	9664	5.5000	113.2200	5.5000	1,109,724.86	AA
3559	31	Assets		8/31/2012	A8211119	MBP	F11EA	3/15/2038	MBS2	GNMA 678421	1,200,987.82	1,200,987.82	9327	5.5000	7/29/2008	3/15/2038	9327	5.5000	113.2200	5.5000	1,359,758.41	AA
3620	31	Assets		8/31/2012	B2121259	MBP	GFS-A	9/15/2037	MBS2	GNMA 678496	62,846.80	62,846.80	9146	5.5000	4/30/2012	9/15/2037	9146	5.5000	113.2200	5.5000	71,155.15	AA
3620	31	Assets		8/31/2012	B2121260	MBP	GFS-A	8/15/2037	MBS2	GNMA 678497	87,028.37	87,028.37	9115	5.5000	4/30/2012	8/15/2037	9115	5.5000	113.2200	5.5000	98,533.52	AA
3620	31	Assets		8/31/2012	B2121261	MBP	GFS-A	10/15/2037	MBS2	GNMA 678507	84,390.31	84,390.31	9176	5.5000	4/30/2012	10/15/2037	9176	5.5000	113.2200	5.5000	95,546.71	AA
3620	31	Assets		8/31/2012	B2121262	MBP	GFS-A	11/15/2037	MBS2	GNMA 678508	81,812.63	81,812.63	9207	5.5000	4/30/2012	11/15/2037	9207	5.5000	113.2200	5.5000	92,628.26	AA
3620	31	Assets		8/31/2012	B2121263	MBP	GFS-A	11/15/2037	MBS2	GNMA 678513	83,297.47	83,297.47	9207	5.5000	4/30/2012	11/15/2037	9207	5.5000	113.2200	5.5000	94,309.40	AA
3620	31	Assets		8/31/2012	B2121264	MBP	GFS-A	12/15/2037	MBS2	GNMA 678517	97,739.24	97,739.24	9237	5.5000	4/30/2012	12/15/2037	9237	5.5000	113.2200	5.5000	110,660.37	AA
3620	31	Assets		8/31/2012	B2121265	MBP	GFS-A	12/15/2037	MBS2	GNMA 678526	120,564.09	120,564.09	9237	5.5000	4/30/2012	12/15/2037	9237	5.5000	113.2200	5.5000	136,502.66	AA
3620	31	Assets		8/31/2012	B2121266	MBP	GFS-A	2/15/2038	MBS2	GNMA 678535	78,396.94	78,396.94	9299	5.5000	4/30/2012	2/15/2038	9299	5.5000	113.2200	5.5000	88,761.02	AA
3620	31	Assets		8/31/2012	B2121267	MBP	GFS-A	2/15/2038	MBS2	GNMA 678542	79,790.84	79,790.84	9299	5.5000	4/30/2012	2/15/2038	9299	5.5000	113.2200	5.5000	90,339.19	AA
3620	31	Assets		8/31/2012	B2121268	MBP	GFS-A	4/15/2038	MBS2	GNMA 678556	96,478.01	96,478.01	9358	5.5000	4/30/2012	4/15/2038	9358	5.5000	113.2200	5.5000	109,232.40	AA
3620	31	Assets		8/31/2012	B2121269	MBP	GFS-A	4/15/2038	MBS2	GNMA 678562	77,946.86	77,946.86	9358	5.5000	4/30/2012	4/15/2038	9358	5.5000	113.2200	5.5000	88,251.43	AA
3620	31	Assets		8/31/2012	B2121270	MBP	GFS-A	5/15/2038	MBS2	GNMA 678563	71,273.02	71,273.02	9388	5.5000	4/30/2012	5/15/2038	9388	5.5000	113.2200	5.5000	80,695.31	AA
3620	31	Assets		8/31/2012	B2121271	MBP	GFS-A	5/15/2038	MBS2	GNMA 678564	66,047.56	66,047.56	9388	5.5000	4/30/2012	5/15/2038	9388	5.5000	113.2200	5.5000	74,779.05	AA
3559	31	Assets		8/31/2012	A8197110	MBP	F11EA	6/15/2038	MBS2	GNMA 678574	1,735,063.05	1,735,063.05	9419	5.5000	7/15/2008	6/15/2038	9419	5.5000	113.2200	5.5000	1,964,438.39	AA
3559	31	Assets		8/31/2012	A8260083	MBP	F11EA	7/15/2038	MBS2	GNMA 681554	1,724,444.64	1,724,444.64	9449	5.5000	9/16/2008	7/15/2038	9449	5.5000	113.2200	5.5000	1,952,416.22	AA
3559	31	Assets		8/31/2012	A8274097	MBP	F11EA	9/15/2038	MBS2	GNMA 681568	3,248,208.98	3,248,208.98	9511	5.5000	9/30/2008	9/15/2038	9511	5.5000	113.2200	5.5000	3,677,622.21	AA
3559	31	Assets		8/31/2012	A8211120	MBP	F11EA	5/15/2038	MBS2	GNMA 688689	881,554.40	881,554.40	9388	5.5000	7/29/2008	5/15/2038	9388	5.5000	113.2200	5.5000	998,095.89	AA
3559	31	Assets		8/31/2012	A8260085	MBP	F11EA	7/15/2038	MBS2	GNMA 688716	117,483.30	117,483.30	9449	5.5000	9/16/2008	7/15/2038	9449	5.5000	111.6960	5.5000	131,224.15	AA
3559	31	Assets		8/31/2012	B0056064	MBP	F11EA	9/15/2038	MBS2	GNMA 694134	234,130.38	234,130.38	9511	5.5000	2/25/2010	9/15/2038	9511	5.5000	113.2200	5.5000	265,082.42	AA
3559	31	Assets		8/31/2012	A9147096	MBP	F11EA	12/15/2038	MBS2	GNMA 694394	70,569.85	70,569.85	9602	5.5000	5/27/2009	12/15/2038	9602	5.5000	111.7000	5.5000	78,826.52	AA
3559	31	Assets		8/31/2012	A9147097	MBP	F11EA	2/15/2039	MBS2	GNMA 702986	737,455.34	737,455.34	9664	5.5000	5/27/2009	2/15/2039	9664	5.5000	113.2200	5.5000	834,946.94	AA
3559	31	Assets		8/31/2012	A9147098	MBP	F11EA	3/15/2039	MBS2	GNMA 702995	607,561.73	607,561.73	9692	5.5000	5/27/2009	3/15/2039	9692	5.5000	113.2200	5.5000	687,881.39	AA
3559	31	Assets		8/31/2012	B0056065	MBP	F11EA	4/15/2039	MBS2	GNMA 703005	619,903.50	619,903.50	9723	5.5000	2/25/2010	4/15/2039	9723	5.5000	113.2200	5.5000	701,854.74	AA
3559	31	Assets		8/31/2012	B0056066	MBP	F11EA	5/15/2039	MBS2	GNMA 703019	892,541.77	892,541.77	9753	5.5000	2/25/2010	5/15/2039	9753	0.0000	113.2200	5.5000	1,010,535.79	AA
3559	31	Assets		8/31/2012	B0056067	MBP	F11EA	9/15/2039	MBS2	GNMA 711458	81,228.94	81,228.94	9876	5.5000	2/25/2010	9/15/2039	9876	0.0000	111.7040	5.5000	90,735.98	AA
3620	31	Assets		8/31/2012	B2121116	MBP	GFS-A	7/20/2035	MBS2	GNMA II 3773	36,451.17	36,451.17	8358	5.4500	4/30/2012	7/20/2035	8358	5.4500	112.6560	5.4500	41,064.43	AA
3620	31	Assets		8/31/2012	B2121117	MBP	GFS-A	11/20/2035	MBS2	GNMA II 3818	11,385.25	11,385.25	8481	5.4500	4/30/2012	11/20/2035	8481	5.4500	111.8060	5.4500	12,729.39	AA
3620	31	Assets		8/31/2012	B2121118	MBP	GFS-A	8/20/2037	MBS2	GNMA II 4016	11,108.67	11,108.67	9120	5.5000	4/30/2012	8/20/2037	9120	5.5000	112.0220	5.5000	12,444.15	AA
3620	31	Assets		8/31/2012	B2121119	MBP	GFS-A	12/20/2034	MBS2	GNMA II 572147	61,317.29	61,317.29	8146	5.4500	4/30/2012	12/20/2034	8146	5.4500	111.8060	5.4500	68,556.41	AA
3100	30	Assets		8/31/2012	A3027088	MBP	2001A	12/20/2031	MBS2	GNMA II G3332	308,006.59	308,006.59	7050	5.1000	1/27/2003	12/20/2031	7050	5.1000	112.4810	5.1000	346,448.89	AA
3090	30	Assets		8/31/2012	99244112	MBP	HOM-A	4/15/2021	MBS7	GNMA P.R. 290546	54,157.14	54,157.14	3149	7.0000	9/1/1999	4/15/2021	3149	7.0000	115.3660	7.0000	62,478.93	AA
3090	30	Assets		8/31/2012	99244115	MBP	HOM-A	3/15/2021	MBS7	GNMA P.R. 303649	75,144.28	75,144.28	3118	7.5000	9/1/1999	3/15/2021	3118	7.5000	104.8730	7.5000	78,806.06	AA
3090	30	Assets		8/31/2012	99244109	MBP	HOM-A	7/15/2021	MBS7	GNMA P.R. 290526	118,644.20	118,644.20	3240	7.0000	9/1/1999	7/15/2021	3240	7.0000	115.3660	7.0000	136,875.07	AA
3090	30	Assets		8/31/2012	99244114	MBP	HOM-A	1/15/2021	MBS7	GNMA P.R.300089	18,765.68	18,765.68	3059	7.5000	9/1/1999	1/15/2021	3059	7.5000	100.2880	7.5000	18,819.73	AA
3559	31	Assets		8/31/2012	B0084086	MBP	F11EA	3/20/2040	MBS2	GNMA2-4659	482,731.99	482,731.99	10063	5.5000	3/25/2010	3/20/2040	10063	0.0000	111.9900	5.5000	540,611.56	AA
3500	31	Assets		8/31/2012	A9233138	MBP	BV-A	12/15/2023	MB11	GNMA-267059	8,822.89	8,822.89	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.2390	6.0000	9,902.72	AA
3558	31	Assets		8/31/2012	A6243289	MBP	2006A	9/15/2026	MBS2	GNMA-290766	334,890.88	334,890.88	5128	6.2500	8/31/2006	9/15/2026	5128	6.2500	114.3950	6.2500	383,098.42	AA
3558	31	Assets		8/31/2012	A6243159	MBP	2006A	9/15/2026	MBS2	GNMA-292417	382											



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GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3500	31	Assets		8/31/2012	A9233121	MBP	BV-A	4/15/2024	MB11	GNMA-354804	2,071.89	2,071.89	4245	6.0000	8/21/2009	4/15/2024	4245	6.0000	113.0950	6.0000	2,343.20	AA
3500	31	Assets		8/31/2012	A9233124	MBP	BV-A	1/15/2024	MB11	GNMA-359236	2,551.71	2,551.71	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	113.1450	6.0000	2,887.13	AA
3500	31	Assets		8/31/2012	A9233123	MBP	BV-A	1/15/2024	MB11	GNMA-359978	9,878.60	9,878.60	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	114.3480	6.0000	11,295.98	AA
3500	31	Assets		8/31/2012	A9233125	MBP	BV-A	12/15/2023	MB11	GNMA-362776	3,980.73	3,980.73	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.2390	6.0000	4,467.93	AA
3500	31	Assets		8/31/2012	A9233126	MBP	BV-A	12/15/2023	MB11	GNMA-363170	2,051.55	2,051.55	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.2390	6.0000	2,302.64	AA
3500	31	Assets		8/31/2012	A9233127	MBP	BV-A	12/15/2023	MB11	GNMA-364823	8,215.40	8,215.40	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.8950	6.0000	9,274.78	AA
3500	31	Assets		8/31/2012	A9233128	MBP	BV-A	12/15/2023	MB11	GNMA-366387	1,814.49	1,814.49	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.2390	6.0000	2,036.57	AA
3500	31	Assets		8/31/2012	A9233130	MBP	BV-A	1/15/2024	MB11	GNMA-369389	31,098.81	31,098.81	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	112.5200	6.0000	34,992.38	AA
3500	31	Assets		8/31/2012	A9233131	MBP	BV-A	11/15/2023	MB11	GNMA-374833	2,382.06	2,382.06	4093	6.0000	8/21/2009	11/15/2023	4093	6.0000	112.2390	6.0000	2,673.60	AA
3500	31	Assets		8/31/2012	A9233132	MBP	BV-A	11/15/2023	MB11	GNMA-377108	2,062.65	2,062.65	4093	6.0000	8/21/2009	11/15/2023	4093	6.0000	113.2080	6.0000	2,335.08	AA
3500	31	Assets		8/31/2012	A9233133	MBP	BV-A	12/15/2023	MB11	GNMA-378057	17,775.25	17,775.25	4123	6.0000	8/21/2009	12/15/2023	4123	6.0000	112.2390	6.0000	19,950.76	AA
3500	31	Assets		8/31/2012	A9233134	MBP	BV-A	1/15/2024	MB11	GNMA-378465	13,221.57	13,221.57	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	112.5200	6.0000	14,876.91	AA
3500	31	Assets		8/31/2012	A9233135	MBP	BV-A	1/15/2024	MB11	GNMA-379129	8,710.25	8,710.25	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	112.5200	6.0000	9,800.77	AA
3500	31	Assets		8/31/2012	A9233136	MBP	BV-A	1/15/2024	MB11	GNMA-380245	1,426.90	1,426.90	4154	6.0000	8/21/2009	1/15/2024	4154	6.0000	112.5200	6.0000	1,605.55	AA
3500	31	Assets		8/31/2012	A9233137	MBP	BV-A	4/15/2024	MB11	GNMA-388268	12,026.37	12,026.37	4245	6.0000	8/21/2009	4/15/2024	4245	6.0000	112.5200	6.0000	13,532.07	AA
3558	31	Assets		8/31/2012	A6243161	MBP	2006A	4/1/2025	MBS2	GNMA-397406	402,560.82	402,560.82	4596	6.5600	8/31/2006	4/1/2025	4596	6.5600	116.9160	6.5600	470,658.01	AA
3558	31	Assets		8/31/2012	A6243162	MBP	2006A	3/15/2025	MBS2	GNMA-397413	271,585.59	271,585.59	4579	6.5600	8/31/2006	3/15/2025	4579	6.5600	116.9160	6.5600	317,527.01	AA
3558	31	Assets		8/31/2012	A6243167	MBP	2006A	6/15/2025	MBS2	GNMA-397418	355,363.18	355,363.18	4671	6.5600	8/31/2006	6/15/2025	4671	6.5600	116.9160	6.5600	415,476.42	AA
3558	31	Assets		8/31/2012	A6243168	MBP	2006A	5/15/2025	MBS2	GNMA-397426	153,058.73	153,058.73	4640	6.5600	8/31/2006	5/15/2025	4640	6.5600	116.9160	6.5600	178,950.14	AA
3558	31	Assets		8/31/2012	A6243169	MBP	2006A	11/15/2024	MBS2	GNMA-401470	299,805.76	299,805.76	4459	6.5600	8/31/2006	11/15/2024	4459	6.5600	116.3040	6.5600	348,686.09	AA
3558	31	Assets		8/31/2012	A6243171	MBP	2006A	1/15/2025	MBS2	GNMA-401475	304,373.21	304,373.21	4520	6.5600	8/31/2006	1/15/2025	4520	6.5600	116.6900	6.5600	355,173.10	AA
3558	31	Assets		8/31/2012	A6243172	MBP	2006A	9/15/2025	MBS2	GNMA-407859	122,227.32	122,227.32	4763	6.5600	8/31/2006	9/15/2025	4763	6.5600	116.9160	6.5600	142,903.29	AA
3558	31	Assets		8/31/2012	A6243173	MBP	2006A	6/15/2025	MBS2	GNMA-407863	849,754.96	849,754.96	4671	6.5600	8/31/2006	6/15/2025	4671	6.5600	116.9160	6.5600	993,499.51	AA
3558	31	Assets		8/31/2012	A6243174	MBP	2006A	8/15/2025	MBS2	GNMA-407870	484,348.26	484,348.26	4732	6.5600	8/31/2006	8/15/2025	4732	6.5600	116.9160	6.5600	566,280.61	AA
3558	31	Assets		8/31/2012	A6243175	MBP	2006A	10/15/2025	MBS2	GNMA-407873	409,661.23	409,661.23	4793	6.5600	8/31/2006	10/15/2025	4793	6.5600	116.9160	6.5600	478,959.52	AA
3558	31	Assets		8/31/2012	A6243176	MBP	2006A	10/15/2025	MBS2	GNMA-407877	527,960.48	527,960.48	4793	6.5600	8/31/2006	10/15/2025	4793	6.5600	116.9160	6.5600	617,270.27	AA
3558	31	Assets		8/31/2012	A6243177	MBP	2006A	3/15/2025	MBS2	GNMA-409349	228,394.37	228,394.37	4579	6.5600	8/31/2006	3/15/2025	4579	6.5600	116.6900	6.5600	266,513.39	AA
3558	31	Assets		8/31/2012	A6243178	MBP	2006A	5/15/2025	MBS2	GNMA-409355	192,928.32	192,928.32	4640	6.5600	8/31/2006	5/15/2025	4640	6.5600	116.6900	6.5600	225,128.06	AA
3558	31	Assets		8/31/2012	A6243179	MBP	2006A	5/15/2025	MBS2	GNMA-409363	116,634.59	116,634.59	4640	6.5600	8/31/2006	5/15/2025	4640	6.5600	116.6900	6.5600	136,100.90	AA
3558	31	Assets		8/31/2012	A6243180	MBP	2006A	4/15/2025	MBS2	GNMA-411844	218,560.64	218,560.64	4610	6.5600	8/31/2006	4/15/2025	4610	6.5600	116.9160	6.5600	255,532.36	AA
3558	31	Assets		8/31/2012	A6243181	MBP	2006A	5/15/2025	MBS2	GNMA-411855	319,885.78	319,885.78	4640	6.5600	8/31/2006	5/15/2025	4640	6.5600	116.9160	6.5600	373,997.66	AA
3558	31	Assets		8/31/2012	A6243182	MBP	2006A	10/15/2025	MBS2	GNMA-411924	288,378.30	288,378.30	4793	6.5600	8/31/2006	10/15/2025	4793	6.5600	116.9160	6.5600	337,160.37	AA
3558	31	Assets		8/31/2012	A6243183	MBP	2006A	11/15/2025	MBS2	GNMA-411942	302,433.37	302,433.37	4824	6.5600	8/31/2006	11/15/2025	4824	6.5600	116.9160	6.5600	353,593.00	AA
3558	31	Assets		8/31/2012	A6243184	MBP	2006A	12/15/2025	MBS2	GNMA-411950	335,930.42	335,930.42	4854	6.5600	8/31/2006	12/15/2025	4854	6.5600	116.9160	6.5600	392,756.41	AA
3558	31	Assets		8/31/2012	A6243290	MBP	2006A	1/15/2026	MBS2	GNMA-411958	179,482.92	179,482.92	4885	6.2500	8/31/2006	1/15/2026	4885	6.2500	114.3950	6.2500	205,319.49	AA
3558	31	Assets		8/31/2012	A6243185	MBP	2006A	2/15/2026	MBS2	GNMA-411968	244,885.37	244,885.37	4916	6.5600	8/31/2006	2/15/2026	4916	6.5600	117.4650	6.5600	287,654.60	AA
3558	31	Assets		8/31/2012	A6243186	MBP	2006A	4/15/2026	MBS2	GNMA-411990	205,041.86	205,041.86	4975	6.5600	8/31/2006	4/15/2026	4975	6.5600	117.4650	6.5600	240,852.42	AA
3558	31	Assets		8/31/2012	A6243291	MBP	2006A	9/15/2026	MBS2	GNMA-417889	230,626.66	230,626.66	5128	6.2500	8/31/2006	9/15/2026	5128	6.2500	114.3950	6.2500	263,825.37	AA
3558	31	Assets		8/31/2012	A6243187	MBP	2006A	9/15/2026	MBS2	GNMA-417891	559,207.25	559,207.25	5128	6.5600	8/31/2006	9/15/2026	5128	6.5600	117.2020	6.5600	655,402.08	AA
3558	31	Assets		8/31/2012	A6243292	MBP	2006A	10/15/2026	MBS2	GNMA-417895	244,387.08	244,387.08	5158	6.2500	8/31/2006	10/15/2026	5158	6.2500	114.3950	6.2500	279,566.60	AA
3558	31	Assets		8/31/2012	A6243188	MBP	2006A	10/15/2026	MBS2	GNMA-417896	292,134.99	292,134.99	5158	6.5600	8/31/2006	10/15/2026	5158	6.5600	117.4650	6.5600	343,156.37	AA
3558	31	Assets		8/31/2012	A6243189	MBP	2006A	8/15/2025	MBS2	GNMA-417906	238,608.05	238,608.05	4732	6.5600	8/31/2006	8/15/2025	4732	6.5600	116.6900	6.5600	278,431.73	AA
3558	31	Assets		8/31/2012	A6243190	MBP	2006A	11/15/2025	MBS2	GNMA-417931	196,866.39	196,866.39	4824	6.5600	8/31/2006	11/15/2025	4824	6.5600	116.6900	6.5600	229,723.39	AA
3558	31	Assets		8/31/2012	A6243191	MBP	2006A	4/15/2026	MBS2	GNMA-419950	479,206.74	479,206.74	4975	6.5600	8/31/2006	4/15/2026	4975	6.5600	117.4650	6.5600	562,900.20	AA
3558	31	Assets		8/31/2012	A6243192	MBP	2006A	5/15/2026	MBS2	GNMA-419953	443,283.59	443,283.59	5005	6.5600	8/31/2006	5/15/2026	5005	6.5600	117.4650	6.5600	520,703.07	AA
3558	31	Assets		8/31/2012	A6243193	MBP	2006A	5/15/2026	MBS2	GNMA-419970	521,926.21	521,926.21	5005	6.5600	8/31/2006	5/15/2026	5005	6.5600	117.4650	6.5600	613,080.62	AA
3558	31	Assets		8/31/2012	A6243194	MBP	2006A	6/15/2026	MBS2	GNMA-419993	241,239.06	241,239.06	5036	6.5600	8/31/2006	6/15/2026	5036	6.5600	117.4650	6.5600	283,371.46	AA
3558	31	Assets		8/31/2012	A6243195	MBP	2006A	7/15/2026	MBS2	GNMA-420002	207,308.44	207,308.44	5066	6.5600	8/31/2006	7/15/2026	5066	6.5600	117.4650	6.5600	243,514.86	AA
3558	31	Assets		8/31/2012	A62																	

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GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3558	31	Assets	8/31/2012	A6243295	MBP	2006A	7/15/2026	MBS2	GNMA-420138	475,491.44	475,491.44	5066	6.2500	8/31/2006	7/15/2026	5066	6.2500	114.3950	6.2500	543,938.43	AA	
3558	31	Assets	8/31/2012	A6243203	MBP	2006A	6/15/2026	MBS2	GNMA-420139	502,600.26	502,600.26	5036	6.5600	8/31/2006	6/15/2026	5036	6.5600	117.4650	6.5600	590,379.40	AA	
3558	31	Assets	8/31/2012	A6243204	MBP	2006A	1/15/2026	MBS2	GNMA-425513	527,975.71	527,975.71	4885	6.5600	8/31/2006	1/15/2026	4885	6.5600	117.2020	6.5600	618,798.09	AA	
3558	31	Assets	8/31/2012	A6243205	MBP	2006A	2/15/2026	MBS2	GNMA-425522	564,397.61	564,397.61	4916	6.5600	8/31/2006	2/15/2026	4916	6.5600	117.2020	6.5600	661,485.29	AA	
3558	31	Assets	8/31/2012	A6243206	MBP	2006A	3/15/2026	MBS2	GNMA-425529	316,821.06	316,821.06	4944	6.5600	8/31/2006	3/15/2026	4944	6.5600	117.2020	6.5600	371,320.62	AA	
3558	31	Assets	8/31/2012	A6243207	MBP	2006A	4/15/2026	MBS2	GNMA-425535	710,460.77	710,460.77	4975	6.5600	8/31/2006	4/15/2026	4975	6.5600	117.2020	6.5600	832,674.23	AA	
3558	31	Assets	8/31/2012	A6243296	MBP	2006A	5/15/2026	MBS2	GNMA-425543	471,251.50	471,251.50	5005	6.2500	8/31/2006	5/15/2026	5005	6.2500	114.3950	6.2500	539,088.15	AA	
3558	31	Assets	8/31/2012	A6243297	MBP	2006A	6/15/2026	MBS2	GNMA-425556	200,624.54	200,624.54	5036	6.2500	8/31/2006	6/15/2026	5036	6.2500	114.3950	6.2500	229,504.44	AA	
3558	31	Assets	8/31/2012	A6243298	MBP	2006A	7/15/2026	MBS2	GNMA-425564	557,282.89	557,282.89	5066	6.2500	8/31/2006	7/15/2026	5066	6.2500	114.3950	6.2500	637,503.76	AA	
3558	31	Assets	8/31/2012	A6243299	MBP	2006A	8/15/2026	MBS2	GNMA-425571	230,686.49	230,686.49	5097	6.2500	8/31/2006	8/15/2026	5097	6.2500	114.3950	6.2500	263,893.81	AA	
3558	31	Assets	8/31/2012	A6243300	MBP	2006A	8/15/2026	MBS2	GNMA-425576	237,293.11	237,293.11	5097	6.2500	8/31/2006	8/15/2026	5097	6.2500	114.3950	6.2500	271,451.45	AA	
3558	31	Assets	8/31/2012	A6243301	MBP	2006A	10/15/2026	MBS2	GNMA-436855	285,755.80	285,755.80	5158	6.2500	8/31/2006	10/15/2026	5158	6.2500	114.3950	6.2500	326,890.35	AA	
3558	31	Assets	8/31/2012	A6243302	MBP	2006A	9/15/2026	MBS2	GNMA-436857	288,502.63	288,502.63	5128	6.2500	8/31/2006	9/15/2026	5128	6.2500	114.3950	6.2500	330,032.58	AA	
3558	31	Assets	8/31/2012	A6243158	MBP	2006A	11/15/2026	MBS2	GNMA-436884	278,859.74	278,859.74	5189	6.5600	8/31/2006	11/15/2026	5189	6.5600	117.4650	6.5600	327,562.59	AA	
3558	31	Assets	8/31/2012	A6243303	MBP	2006A	12/15/2026	MBS2	GNMA-436885	515,261.58	515,261.58	5219	6.2500	8/31/2006	12/15/2026	5219	6.2500	114.3950	6.2500	589,433.48	AA	
3558	31	Assets	8/31/2012	A6243304	MBP	2006A	2/15/2026	MBS2	GNMA-436909	329,843.42	329,843.42	4916	6.2500	8/31/2006	2/15/2026	4916	6.2500	114.3950	6.2500	377,324.38	AA	
3558	31	Assets	8/31/2012	A6243305	MBP	2006A	10/15/2026	MBS2	GNMA-437592	436,727.38	436,727.38	5158	6.2500	8/31/2006	10/15/2026	5158	6.2500	114.3950	6.2500	499,594.29	AA	
3558	31	Assets	8/31/2012	A6243306	MBP	2006A	12/15/2026	MBS2	GNMA-437631	186,821.58	186,821.58	5219	6.2500	8/31/2006	12/15/2026	5219	6.2500	114.3950	6.2500	213,714.55	AA	
3558	31	Assets	8/31/2012	A6243166	MBP	2006A	9/15/2026	MBS2	GNMA-439196	230,405.93	230,405.93	5128	6.5600	8/31/2006	9/15/2026	5128	6.5600	117.4650	6.5600	270,646.33	AA	
3558	31	Assets	8/31/2012	A6243307	MBP	2006A	4/15/2027	MBS2	GNMA-439198	462,302.84	462,302.84	5340	6.2500	8/31/2006	4/15/2027	5340	6.2500	114.3950	6.2500	528,851.33	AA	
3558	31	Assets	8/31/2012	A6243170	MBP	2006A	4/15/2027	MBS2	GNMA-439200	273,999.94	273,999.94	5340	6.5600	8/31/2006	4/15/2027	5340	6.5600	117.9590	6.5600	323,207.59	AA	
3558	31	Assets	8/31/2012	A6243309	MBP	2006A	6/15/2027	MBS2	GNMA-439203	380,747.31	380,747.31	5401	6.2500	8/31/2006	6/15/2027	5401	6.2500	114.3950	6.2500	435,555.89	AA	
3558	31	Assets	8/31/2012	A6243247	MBP	2006A	6/15/2027	MBS2	GNMA-439204	306,977.67	306,977.67	5401	6.5600	8/31/2006	6/15/2027	5401	6.5600	117.9590	6.5600	362,107.79	AA	
3558	31	Assets	8/31/2012	A6243248	MBP	2006A	6/15/2027	MBS2	GNMA-439205	381,000.50	381,000.50	5401	6.5600	8/31/2006	6/15/2027	5401	6.5600	117.9590	6.5600	449,424.38	AA	
3558	31	Assets	8/31/2012	A6243249	MBP	2006A	10/15/2026	MBS2	GNMA-439206	180,502.13	180,502.13	5158	6.5600	8/31/2006	10/15/2026	5158	6.5600	117.4650	6.5600	212,026.83	AA	
3558	31	Assets	8/31/2012	A6243250	MBP	2006A	6/15/2027	MBS2	GNMA-439209	395,066.36	395,066.36	5401	6.5600	8/31/2006	6/15/2027	5401	6.5600	117.9590	6.5600	466,016.33	AA	
3558	31	Assets	8/31/2012	A6243311	MBP	2006A	7/15/2027	MBS2	GNMA-439210	428,411.12	428,411.12	5431	6.2500	8/31/2006	7/15/2027	5431	6.2500	114.3950	6.2500	490,080.90	AA	
3558	31	Assets	8/31/2012	A6243313	MBP	2006A	11/15/2027	MBS2	GNMA-439728	468,900.30	468,900.30	5554	6.2500	8/31/2006	11/15/2027	5554	6.2500	114.3950	6.2500	536,398.50	AA	
3558	31	Assets	8/31/2012	A6243315	MBP	2006A	11/15/2026	MBS2	GNMA-439729	191,434.77	191,434.77	5189	6.2500	8/31/2006	11/15/2026	5189	6.2500	114.3950	6.2500	218,991.81	AA	
3558	31	Assets	8/31/2012	A6243317	MBP	2006A	11/15/2026	MBS2	GNMA-439737	430,088.84	430,088.84	5189	6.2500	8/31/2006	11/15/2026	5189	6.2500	114.3950	6.2500	492,000.13	AA	
3558	31	Assets	8/31/2012	A6243251	MBP	2006A	12/15/2026	MBS2	GNMA-439740	242,749.83	242,749.83	5219	6.5600	8/31/2006	12/15/2026	5219	6.5600	117.2020	6.5600	284,507.66	AA	
3558	31	Assets	8/31/2012	A6243318	MBP	2006A	11/15/2026	MBS2	GNMA-439742	359,827.77	359,827.77	5189	6.2500	8/31/2006	11/15/2026	5189	6.2500	114.3950	6.2500	411,624.98	AA	
3558	31	Assets	8/31/2012	A6243252	MBP	2006A	11/15/2026	MBS2	GNMA-439743	325,894.41	325,894.41	5189	6.5600	8/31/2006	11/15/2026	5189	6.5600	117.2020	6.5600	381,954.77	AA	
3558	31	Assets	8/31/2012	A6243320	MBP	2006A	12/15/2026	MBS2	GNMA-439745	117,945.81	117,945.81	5219	6.2500	8/31/2006	12/15/2026	5219	6.2500	114.7220	6.2500	135,309.79	AA	
3558	31	Assets	8/31/2012	A6243253	MBP	2006A	1/15/2027	MBS2	GNMA-439750	284,503.12	284,503.12	5250	6.5600	8/31/2006	1/15/2027	5250	6.5600	117.6610	6.5600	334,749.22	AA	
3558	31	Assets	8/31/2012	A6243322	MBP	2006A	2/15/2027	MBS2	GNMA-439752	420,652.69	420,652.69	5281	6.2500	8/31/2006	2/15/2027	5281	6.2500	114.3950	6.2500	481,205.64	AA	
3558	31	Assets	8/31/2012	A6243324	MBP	2006A	2/15/2027	MBS2	GNMA-439760	379,921.43	379,921.43	5281	6.2500	8/31/2006	2/15/2027	5281	6.2500	114.3950	6.2500	434,611.12	AA	
3558	31	Assets	8/31/2012	A6243254	MBP	2006A	2/15/2027	MBS2	GNMA-439761	467,168.82	467,168.82	5281	6.5600	8/31/2006	2/15/2027	5281	6.5600	117.6610	6.5600	549,675.51	AA	
3558	31	Assets	8/31/2012	A6243255	MBP	2006A	2/15/2026	MBS2	GNMA-439767	747,437.58	747,437.58	4916	6.5600	8/31/2006	2/15/2026	4916	6.5600	117.2020	6.5600	876,011.79	AA	
3558	31	Assets	8/31/2012	A6243256	MBP	2006A	11/15/2026	MBS2	GNMA-439768	788,881.15	788,881.15	5189	6.5600	8/31/2006	11/15/2026	5189	6.5600	117.2020	6.5600	924,584.49	AA	
3558	31	Assets	8/31/2012	A6243257	MBP	2006A	3/15/2027	MBS2	GNMA-448253	286,038.90	286,038.90	5309	6.5000	8/31/2006	3/15/2027	5309	6.5000	117.0220	6.5000	334,728.44	AA	
3558	31	Assets	8/31/2012	A6243258	MBP	2006A	4/15/2027	MBS2	GNMA-448256	431,465.36	431,465.36	5340	6.5000	8/31/2006	4/15/2027	5340	6.5000	117.0220	6.5000	504,909.39	AA	
3558	31	Assets	8/31/2012	A6243259	MBP	2006A	4/15/2027	MBS2	GNMA-448259	733,689.27	733,689.27	5340	6.5600	8/31/2006	4/15/2027	5340	6.5600	117.6610	6.5600	863,266.13	AA	
3558	31	Assets	8/31/2012	A6243326	MBP	2006A	4/15/2027	MBS2	GNMA-448264	309,817.29	309,817.29	5340	6.2500	8/31/2006	4/15/2027	5340	6.2500	114.3950	6.2500	354,415.49	AA	
3558	31	Assets	8/31/2012	A6243328	MBP	2006A	4/15/2027	MBS2	GNMA-448270	299,422.47	299,422.47	5340	6.2500	8/31/2006	4/15/2027	5340	6.2500	114.3950	6.2500	342,524.33	AA	
3558	31	Assets	8/31/2012	A6243260	MBP	2006A	5/15/2027	MBS2	GNMA-448272	404,609.39	404,609.39	5370	6.5000	8/31/2006	5/15/2027	5370	6.5000	117.0220	6.5000	473,482.00	AA	
3558	31	Assets	8/31/2012	A6243261	MBP	2006A	5/15/2027	MBS2	GNMA-448274	35,989.09	35,989.09	5370	6.5000	8/31/2006	5/15/2027	5370	6.5000	115.7770	6.5000	41,667.09	AA	
3558	31	Assets	8/31/2012	A6243330	MBP	2006A	5/15/2027	MBS2	GNMA-448283	391,581.02	391,581.02	5370	6.2500	8/31/2006	5/15/2027	5370	6.2500	114.3950	6.2500	447,949.11	AA	
3558	31	Assets	8/31/2012	A6243262	MBP	2006A	10/15/2027	MBS2	GNMA-448289	127,161.52	127,161.52	5										

Puerto Rico Housing Finance Authority  
A Component Unit of Government Development Bank for Puerto Rico  
Investment as 8/31/2012

GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3558	31	Assets	8/31/2012	A6243267	MBP	2006A	7/15/2027	MBS2	GNMA-453501	264,221.13	264,221.13	5431	6.5000	8/31/2006	7/15/2027	5431	6.5000	117.3500	6.5000	310,063.50	AA	
3558	31	Assets	8/31/2012	A6243268	MBP	2006A	7/15/2027	MBS2	GNMA-453502	320,510.31	320,510.31	5431	6.5000	8/31/2006	7/15/2027	5431	6.5000	117.0220	6.5000	375,067.57	AA	
3558	31	Assets	8/31/2012	A6243269	MBP	2006A	7/15/2027	MBS2	GNMA-453507	171,941.09	171,941.09	5431	6.5600	8/31/2006	7/15/2027	5431	6.5600	117.6610	6.5600	202,307.61	AA	
3558	31	Assets	8/31/2012	A6243340	MBP	2006A	7/15/2027	MBS2	GNMA-453509	288,129.81	288,129.81	5431	6.2500	8/31/2006	7/15/2027	5431	6.2500	114.3950	6.2500	329,606.10	AA	
3558	31	Assets	8/31/2012	A6243270	MBP	2006A	8/15/2027	MBS2	GNMA-453517	435,138.81	435,138.81	5462	6.5000	8/31/2006	8/15/2027	5462	6.5000	117.3500	6.5000	510,635.39	AA	
3558	31	Assets	8/31/2012	A6243341	MBP	2006A	9/15/2027	MBS2	GNMA-453524	365,136.52	365,136.52	5493	6.2500	8/31/2006	9/15/2027	5493	6.2500	114.3950	6.2500	417,697.92	AA	
3558	31	Assets	8/31/2012	A6243271	MBP	2006A	8/15/2027	MBS2	GNMA-453656	360,586.47	360,586.47	5462	6.5600	8/31/2006	8/15/2027	5462	6.5600	117.9590	6.5600	425,344.19	AA	
3558	31	Assets	8/31/2012	A6243272	MBP	2006A	8/15/2027	MBS2	GNMA-453657	349,799.19	349,799.19	5462	6.5600	8/31/2006	8/15/2027	5462	6.5600	117.9590	6.5600	412,619.63	AA	
3558	31	Assets	8/31/2012	A6243342	MBP	2006A	9/15/2027	MBS2	GNMA-453658	273,910.47	273,910.47	5493	6.2500	8/31/2006	9/15/2027	5493	6.2500	114.3950	6.2500	313,339.88	AA	
3558	31	Assets	8/31/2012	A6243273	MBP	2006A	10/15/2027	MBS2	GNMA-453662	361,416.60	361,416.60	5523	6.5600	8/31/2006	10/15/2027	5523	6.5600	117.9590	6.5600	426,323.41	AA	
3558	31	Assets	8/31/2012	A6243343	MBP	2006A	11/15/2027	MBS2	GNMA-453664	117,480.39	117,480.39	5554	6.2500	8/31/2006	11/15/2027	5554	6.2500	113.3640	6.2500	133,180.47	AA	
3558	31	Assets	8/31/2012	A6243275	MBP	2006A	1/15/2028	MBS2	GNMA453666	325,158.67	325,158.67	5615	6.5600	8/31/2006	1/15/2028	5615	6.5600	118.4020	6.5600	384,994.37	AA	
3558	31	Assets	8/31/2012	A6243344	MBP	2006A	8/15/2027	MBS2	GNMA-453719	169,486.41	169,486.41	5462	6.2500	8/31/2006	8/15/2027	5462	6.2500	114.3950	6.2500	193,883.98	AA	
3558	31	Assets	8/31/2012	A6243276	MBP	2006A	10/15/2027	MBS2	GNMA-457323	330,420.72	330,420.72	5523	6.5000	8/31/2006	10/15/2027	5523	6.5000	117.3500	6.5000	387,748.71	AA	
3558	31	Assets	8/31/2012	A6243345	MBP	2006A	10/15/2027	MBS2	GNMA-459457	341,229.76	341,229.76	5523	6.2500	8/31/2006	10/15/2027	5523	6.2500	114.3950	6.2500	390,349.78	AA	
3558	31	Assets	8/31/2012	A6243277	MBP	2006A	10/15/2027	MBS2	GNMA-459462	267,637.65	267,637.65	5523	6.5000	8/31/2006	10/15/2027	5523	6.5000	117.3500	6.5000	314,072.78	AA	
3558	31	Assets	8/31/2012	A6243346	MBP	2006A	11/15/2027	MBS2	GNMA-459468	458,237.19	458,237.19	5554	6.2500	8/31/2006	11/15/2027	5554	6.2500	114.3950	6.2500	524,200.43	AA	
3558	31	Assets	8/31/2012	A6243278	MBP	2006A	11/1/2027	MBS2	GNMA-459469	390,492.98	390,492.98	5540	6.5600	8/31/2006	11/1/2027	5540	6.5600	117.6610	6.5600	459,457.95	AA	
3558	31	Assets	8/31/2012	A6243279	MBP	2006A	11/15/2027	MBS2	GNMA-459470	484,388.98	484,388.98	5554	6.5000	8/31/2006	11/15/2027	5554	6.5000	117.3500	6.5000	568,430.47	AA	
3558	31	Assets	8/31/2012	A6243280	MBP	2006A	12/15/2027	MBS2	GNMA-459478	431,692.21	431,692.21	5584	6.5600	8/31/2006	12/15/2027	5584	6.5600	117.6610	6.5600	507,933.37	AA	
3558	31	Assets	8/31/2012	A6243281	MBP	2006A	12/15/2027	MBS2	GNMA-459481	314,565.98	314,565.98	5584	6.5000	8/31/2006	12/15/2027	5584	6.5000	117.3500	6.5000	369,143.18	AA	
3558	31	Assets	8/31/2012	A6243347	MBP	2006A	12/15/2027	MBS2	GNMA-459482	359,743.11	359,743.11	5584	6.2500	8/31/2006	12/15/2027	5584	6.2500	114.3950	6.2500	411,528.13	AA	
3558	31	Assets	8/31/2012	A6243282	MBP	2006A	12/15/2027	MBS2	GNMA-459483	315,750.62	315,750.62	5584	6.5600	8/31/2006	12/15/2027	5584	6.5600	117.6610	6.5600	371,515.34	AA	
3558	31	Assets	8/31/2012	A6243283	MBP	2006A	6/15/2027	MBS2	GNMA-459486	606,439.32	606,439.32	5401	6.5000	8/31/2006	6/15/2027	5401	6.5000	117.0220	6.5000	709,667.42	AA	
3558	31	Assets	8/31/2012	A6243284	MBP	2006A	10/15/2027	MBS2	GNMA-459487	442,555.61	442,555.61	5523	6.5000	8/31/2006	10/15/2027	5523	6.5000	117.0220	6.5000	517,887.43	AA	
3558	31	Assets	8/31/2012	A6243285	MBP	2006A	1/15/2028	MBS2	GNMA-459500	359,964.33	359,964.33	5615	6.5600	8/31/2006	1/15/2028	5615	6.5600	118.0730	6.5600	425,020.68	AA	
3558	31	Assets	8/31/2012	A6243286	MBP	2006A	1/15/2028	MBS2	GNMA-459505	300,427.92	300,427.92	5615	6.5600	8/31/2006	1/15/2028	5615	6.5600	118.0730	6.5600	354,724.26	AA	
3558	31	Assets	8/31/2012	A6243287	MBP	2006A	1/15/2028	MBS2	GNMA-459507	45,074.93	45,074.93	5615	6.5000	8/31/2006	1/15/2028	5615	6.5000	116.0250	6.5000	52,298.19	AA	
3558	31	Assets	8/31/2012	A6243288	MBP	2006A	1/15/2028	MBS2	GNMA-459509	193,356.02	193,356.02	5615	6.5000	8/31/2006	1/15/2028	5615	6.5000	117.3500	6.5000	226,903.29	AA	
3558	31	Assets	8/31/2012	A6243208	MBP	2006A	2/15/2028	MBS2	GNMA-459512	269,678.04	269,678.04	5646	6.5600	8/31/2006	2/15/2028	5646	6.5600	118.0730	6.5600	318,416.95	AA	
3558	31	Assets	8/31/2012	A6243209	MBP	2006A	2/15/2028	MBS2	GNMA-459513	226,050.90	226,050.90	5646	6.5000	8/31/2006	2/15/2028	5646	6.5000	117.3500	6.5000	265,270.73	AA	
3558	31	Assets	8/31/2012	A6243210	MBP	2006A	9/15/2027	MBS2	GNMA-460524	318,099.77	318,099.77	5493	6.5600	8/31/2006	9/15/2027	5493	6.5600	117.9590	6.5600	375,227.31	AA	
3558	31	Assets	8/31/2012	A6243211	MBP	2006A	12/15/2027	MBS2	GNMA-460532	329,636.73	329,636.73	5584	6.5000	8/31/2006	12/15/2027	5584	6.5000	117.3500	6.5000	386,828.70	AA	
3558	31	Assets	8/31/2012	A6243348	MBP	2006A	11/15/2027	MBS2	GNMA-460533	385,303.16	385,303.16	5554	6.2500	8/31/2006	11/15/2027	5554	6.2500	114.3950	6.2500	440,767.55	AA	
3558	31	Assets	8/31/2012	A6243349	MBP	2006A	2/15/2028	MBS2	GNMA-460556	704,709.74	704,709.74	5646	6.2500	8/31/2006	2/15/2028	5646	6.2500	114.3950	6.2500	806,152.71	AA	
3558	31	Assets	8/31/2012	A6243212	MBP	2006A	1/15/2028	MBS2	GNMA-460557	458,383.87	458,383.87	5615	6.5000	8/31/2006	1/15/2028	5615	6.5000	117.3500	6.5000	537,913.47	AA	
3558	31	Assets	8/31/2012	A6243213	MBP	2006A	2/15/2028	MBS2	GNMA-466657	80,832.46	80,832.46	5646	6.5600	8/31/2006	2/15/2028	5646	6.5600	118.4020	6.5600	95,707.25	AA	
3558	31	Assets	8/31/2012	A6243350	MBP	2006A	8/15/2028	MBS2	GNMA-466663	527,713.80	527,713.80	5828	6.0000	8/31/2006	8/15/2028	5828	6.0000	114.3480	6.0000	603,430.18	AA	
3558	31	Assets	8/31/2012	A6243351	MBP	2006A	7/15/2028	MBS2	GNMA-466664	334,573.59	334,573.59	5797	6.0000	8/31/2006	7/15/2028	5797	6.0000	114.3480	6.0000	382,578.21	AA	
3558	31	Assets	8/31/2012	A6243352	MBP	2006A	8/15/2028	MBS2	GNMA-466665	434,417.68	434,417.68	5828	6.0000	8/31/2006	8/15/2028	5828	6.0000	114.3480	6.0000	496,747.93	AA	
3558	31	Assets	8/31/2012	A6243353	MBP	2006A	9/15/2029	MBS2	GNMA-466667	326,119.00	326,119.00	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.1780	6.0000	372,356.15	AA	
3558	31	Assets	8/31/2012	A6243354	MBP	2006A	9/15/2028	MBS2	GNMA-466669	435,222.84	435,222.84	5859	6.0000	8/31/2006	9/15/2028	5859	6.0000	114.3480	6.0000	497,668.61	AA	
3558	31	Assets	8/31/2012	A6243355	MBP	2006A	10/15/2028	MBS2	GNMA-466670	338,414.93	338,414.93	5889	6.0000	8/31/2006	10/15/2028	5889	6.0000	114.3480	6.0000	386,970.70	AA	
3558	31	Assets	8/31/2012	A6243356	MBP	2006A	10/15/2028	MBS2	GNMA-466671	242,085.79	242,085.79	5889	6.0000	8/31/2006	10/15/2028	5889	6.0000	114.3480	6.0000	276,820.26	AA	
3558	31	Assets	8/31/2012	A6243357	MBP	2006A	9/15/2029	MBS2	GNMA-466675	348,089.75	348,089.75	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.3480	6.0000	398,033.67	AA	
3558	31	Assets	8/31/2012	A6243358	MBP	2006A	11/15/2028	MBS2	GNMA-466676	482,932.84	482,932.84	5920	6.0000	8/31/2006	11/15/2028	5920	6.0000	114.3480	6.0000	552,224.04	AA	
3558	31	Assets	8/31/2012	A6243312	MBP	2006A	12/28/2015	MBS2	GNMA-466679	289,010.87	289,010.87	1214	6.0000	8/31/2006	12/28/2015	1214	6.0000	114.3480	6.0000	330,478.15	AA	
3558	31	Assets	8/31/2012	A6243214	MBP	2006A	4/15/2028	MBS2	GNMA-469534	462,067.52	462,067.52	5706	6.5000	8/31/2006	4/15/2028	5706	6.5000	117.3500	6.5000	542,236.23	AA	
3558	31	Assets	8/31/2012	A6243215	MBP	2006A	2/15/2028	MBS2	GNMA-470902	222,880.28	222,880.28											

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GL ORG	ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3558	31	Assets		8/31/2012	A6243222	MBP	2006A	5/15/2028	MBS2	GNMA-470936	454,252.75	454,252.75	5736	6.5600	8/31/2006	5/15/2028	5736	6.5600	118.0730	6.5600	536,349.85	AA
3558	31	Assets		8/31/2012	A6243223	MBP	2006A	6/15/2028	MBS2	GNMA-470938	456,937.78	456,937.78	5767	6.5000	8/31/2006	6/15/2028	5767	6.5000	117.3500	6.5000	536,216.48	AA
3558	31	Assets		8/31/2012	A6243224	MBP	2006A	7/15/2028	MBS2	GNMA-470941	182,736.78	182,736.78	5797	6.5000	8/31/2006	7/15/2028	5797	6.5000	117.3500	6.5000	214,441.61	AA
3558	31	Assets		8/31/2012	A6243225	MBP	2006A	7/15/2028	MBS2	GNMA-470943	341,999.80	341,999.80	5797	6.5000	8/31/2006	7/15/2028	5797	6.5000	117.3500	6.5000	401,336.77	AA
3558	31	Assets		8/31/2012	A6243226	MBP	2006A	7/15/2028	MBS2	GNMA-470946	320,968.20	320,968.20	5797	6.5000	8/31/2006	7/15/2028	5797	6.5000	117.7560	6.5000	377,959.31	AA
3558	31	Assets		8/31/2012	A6243227	MBP	2006A	8/15/2028	MBS2	GNMA-470951	321,571.02	321,571.02	5828	6.5000	8/31/2006	8/15/2028	5828	6.5000	117.7560	6.5000	378,669.17	AA
3558	31	Assets		8/31/2012	A6243228	MBP	2006A	9/15/2028	MBS2	GNMA-470959	322,946.69	322,946.69	5859	6.5000	8/31/2006	9/15/2028	5859	6.5000	117.7560	6.5000	380,289.10	AA
3558	31	Assets		8/31/2012	A6243229	MBP	2006A	9/15/2028	MBS2	GNMA-470964	732,535.98	732,535.98	5859	6.5000	8/31/2006	9/15/2028	5859	6.5000	117.7560	6.5000	862,605.07	AA
3558	31	Assets		8/31/2012	A6243230	MBP	2006A	11/15/2028	MBS2	GNMA-470976	461,159.18	461,159.18	5920	6.5000	8/31/2006	11/15/2028	5920	6.5000	117.7560	6.5000	543,042.60	AA
3558	31	Assets		8/31/2012	A6243231	MBP	2006A	12/15/2028	MBS2	GNMA-470979	710,337.26	710,337.26	5950	6.5000	8/31/2006	12/15/2028	5950	6.5000	117.7560	6.5000	836,464.74	AA
3558	31	Assets		8/31/2012	A6243319	MBP	2006A	4/28/2015	MBS2	GNMA-471934	444,295.91	444,295.91	970	6.2500	8/31/2006	4/28/2015	970	6.2500	114.3950	6.2500	508,252.31	AA
3558	31	Assets		8/31/2012	A6243232	MBP	2006A	2/15/2028	MBS2	GNMA-471935	395,425.57	395,425.57	5646	6.5000	8/31/2006	2/15/2028	5646	6.5000	117.3500	6.5000	464,031.91	AA
3558	31	Assets		8/31/2012	A6243321	MBP	2006A	6/15/2028	MBS2	GNMA-487306	225,111.19	225,111.19	5767	6.2500	8/31/2006	6/15/2028	5767	6.2500	114.3950	6.2500	257,515.95	AA
3558	31	Assets		8/31/2012	A6243233	MBP	2006A	4/15/2029	MBS2	GNMA-487486	744,325.80	744,325.80	6071	6.5000	8/31/2006	4/15/2029	6071	6.5000	117.7560	6.5000	876,488.29	AA
3558	31	Assets		8/31/2012	A6243233	MBP	2006A	2/15/2029	MBS2	GNMA-494996	626,013.70	626,013.70	6012	6.0000	8/31/2006	2/15/2029	6012	6.0000	114.3480	6.0000	715,834.15	AA
3558	31	Assets		8/31/2012	A6243234	MBP	2006A	8/15/2028	MBS2	GNMA-494997	484,114.53	484,114.53	5828	6.5000	8/31/2006	8/15/2028	5828	6.5000	117.3500	6.5000	568,108.40	AA
3558	31	Assets		8/31/2012	A6243235	MBP	2006A	7/15/2028	MBS2	GNMA-494998	573,109.50	573,109.50	5797	6.5000	8/31/2006	7/15/2028	5797	6.5000	117.3500	6.5000	672,544.00	AA
3558	31	Assets		8/31/2012	A6243236	MBP	2006A	11/15/2028	MBS2	GNMA-494999	410,738.54	410,738.54	5920	6.5000	8/31/2006	11/15/2028	5920	6.5000	117.7560	6.5000	483,669.28	AA
3558	31	Assets		8/31/2012	A6243237	MBP	2006A	11/15/2028	MBS2	GNMA-495002	261,104.71	261,104.71	5920	6.5000	8/31/2006	11/15/2028	5920	6.5000	117.3500	6.5000	306,406.38	AA
3558	31	Assets		8/31/2012	A6243238	MBP	2006A	3/15/2029	MBS2	GNMA-495041	332,116.22	332,116.22	6040	6.5000	8/31/2006	3/15/2029	6040	6.5000	117.3500	6.5000	389,738.38	AA
3558	31	Assets		8/31/2012	A6243325	MBP	2006A	1/15/2029	MBS2	GNMA-498794	439,265.27	439,265.27	5981	6.0000	8/31/2006	1/15/2029	5981	6.0000	114.3480	6.0000	502,291.05	AA
3558	31	Assets		8/31/2012	A6243239	MBP	2006A	1/15/2029	MBS2	GNMA-498795	359,134.36	359,134.36	5981	6.5000	8/31/2006	1/15/2029	5981	6.5000	117.3500	6.5000	421,444.17	AA
3558	31	Assets		8/31/2012	A6243327	MBP	2006A	1/15/2028	MBS2	GNMA-498796	293,670.29	293,670.29	5615	6.0000	8/31/2006	1/15/2028	5615	6.0000	114.3480	6.0000	335,806.10	AA
3558	31	Assets		8/31/2012	A6243329	MBP	2006A	3/15/2029	MBS2	GNMA-498797	194,882.78	194,882.78	6040	6.0000	8/31/2006	3/15/2029	6040	6.0000	114.3480	6.0000	222,844.56	AA
3558	31	Assets		8/31/2012	A6243331	MBP	2006A	1/15/2029	MBS2	GNMA-498798	146,462.03	146,462.03	5981	6.0000	8/31/2006	1/15/2029	5981	6.0000	113.3430	6.0000	166,004.46	AA
3558	31	Assets		8/31/2012	A6243240	MBP	2006A	1/15/2029	MBS2	GNMA-498799	640,705.94	640,705.94	5981	6.5000	8/31/2006	1/15/2029	5981	6.5000	117.7560	6.5000	754,469.69	AA
3558	31	Assets		8/31/2012	A6243241	MBP	2006A	3/15/2029	MBS2	GNMA-498800	186,238.29	186,238.29	6040	6.5000	8/31/2006	3/15/2029	6040	6.5000	117.7560	6.5000	219,306.76	AA
3558	31	Assets		8/31/2012	A6243333	MBP	2006A	4/15/2029	MBS2	GNMA-498801	147,819.48	147,819.48	6071	6.0000	8/31/2006	4/15/2029	6071	6.0000	113.3870	6.0000	167,608.07	AA
3558	31	Assets		8/31/2012	A6243242	MBP	2006A	5/15/2029	MBS2	GNMA-498802	282,673.20	282,673.20	6101	6.5000	8/31/2006	5/15/2029	6101	6.5000	117.7560	6.5000	332,864.65	AA
3558	31	Assets		8/31/2012	A6243334	MBP	2006A	4/15/2029	MBS2	GNMA-498803	392,221.72	392,221.72	6071	6.0000	8/31/2006	4/15/2029	6071	6.0000	114.3480	6.0000	448,497.69	AA
3558	31	Assets		8/31/2012	A6243243	MBP	2006A	5/15/2029	MBS2	GNMA-498804	431,343.12	431,343.12	6101	6.5000	8/31/2006	5/15/2029	6101	6.5000	117.7560	6.5000	507,932.40	AA
3558	31	Assets		8/31/2012	A6243244	MBP	2006A	5/15/2029	MBS2	GNMA-498805	215,645.60	215,645.60	6101	6.5000	8/31/2006	5/15/2029	6101	6.5000	117.7560	6.5000	253,935.63	AA
3558	31	Assets		8/31/2012	A6243336	MBP	2006A	3/15/2029	MBS2	GNMA-498806	45,624.81	45,624.81	6040	6.0000	8/31/2006	3/15/2029	6040	6.0000	114.1450	6.0000	52,078.44	AA
3558	31	Assets		8/31/2012	A6243246	MBP	2006A	6/15/2029	MBS2	GNMA-498808	694,575.97	694,575.97	6132	6.5000	8/31/2006	6/15/2029	6132	6.5000	117.7560	6.5000	817,904.88	AA
3558	31	Assets		8/31/2012	A6243338	MBP	2006A	5/15/2029	MBS2	GNMA-498809	395,708.65	395,708.65	6101	6.0000	8/31/2006	5/15/2029	6101	6.0000	114.3480	6.0000	452,484.93	AA
3558	31	Assets		8/31/2012	A6243359	MBP	2006A	7/15/2029	MBS2	GNMA-498810	442,181.13	442,181.13	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3480	6.0000	505,625.28	AA
3558	31	Assets		8/31/2012	A6243360	MBP	2006A	9/15/2029	MBS2	GNMA-498811	495,889.43	495,889.43	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.3480	6.0000	567,039.65	AA
3558	31	Assets		8/31/2012	A6243361	MBP	2006A	9/15/2029	MBS2	GNMA-498812	372,984.96	372,984.96	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.3480	6.0000	426,500.84	AA
3558	31	Assets		8/31/2012	A6243362	MBP	2006A	7/15/2029	MBS2	GNMA-498814	245,878.50	245,878.50	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3480	6.0000	281,157.15	AA
3558	31	Assets		8/31/2012	A6243363	MBP	2006A	7/15/2029	MBS2	GNMA-498815	191,202.31	191,202.31	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3480	6.0000	218,636.02	AA
3558	31	Assets		8/31/2012	A6243364	MBP	2006A	7/15/2029	MBS2	GNMA-498816	322,043.43	322,043.43	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3480	6.0000	368,250.22	AA
3558	31	Assets		8/31/2012	A6243366	MBP	2006A	8/15/2029	MBS2	GNMA-498819	346,967.03	346,967.03	6193	6.0000	8/31/2006	8/15/2029	6193	6.0000	114.3480	6.0000	396,749.86	AA
3558	31	Assets		8/31/2012	A6243367	MBP	2006A	9/1/2029	MBS2	GNMA-498820	323,672.63	323,672.63	6210	6.0000	8/31/2006	9/1/2029	6210	6.0000	114.3480	6.0000	370,113.18	AA
3558	31	Assets		8/31/2012	A6243368	MBP	2006A	9/15/2029	MBS2	GNMA-498821	470,119.97	470,119.97	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.3480	6.0000	537,572.78	AA
3558	31	Assets		8/31/2012	A6243369	MBP	2006A	7/15/2029	MBS2	GNMA-498822	139,472.89	139,472.89	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.1450	6.0000	159,201.33	AA
3558	31	Assets		8/31/2012	A6243370	MBP	2006A	9/15/2029	MBS2	GNMA-498823	97,200.01	97,200.01	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.1450	6.0000	110,948.95	AA
3558	31	Assets		8/31/2012	A6243371	MBP	2006A	8/15/2029	MBS2	GNMA-498824	96,463.57	96,463.57	6193	6.0000	8/31/2006	8/15/2029	6193	6.0000	114.1450	6.0000	110,108.34	AA
3558	31	Assets		8/31/2012	A6243372	MBP	2006A	10/15/2029	MBS2	GNMA-498827	49,787.26	49,787.26	6254	6.0000	8/31/2006	10/15/2029	6254	6.0000	114.1450	6.000		

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GL ORG ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Rating
3558	31	Assets	8/31/2012	A6243382	MBP	2006A	2/15/2030	MBS2	GNMA-498838	200,683.87	200,683.87	6377	6.0000	8/31/2006	2/15/2030	6377	6.0000	114.3480	6.0000	229,477.99	AA
3558	31	Assets	8/31/2012	A6243383	MBP	2006A	3/15/2030	MBS2	GNMA-498839	149,005.78	149,005.78	6405	6.0000	8/31/2006	3/15/2030	6405	6.0000	113.5130	6.0000	169,140.93	AA
3558	31	Assets	8/31/2012	A6243384	MBP	2006A	1/15/2030	MBS2	GNMA-498840	47,172.19	47,172.19	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.0200	6.0000	53,785.73	AA
3558	31	Assets	8/31/2012	A6243385	MBP	2006A	4/15/2030	MBS2	GNMA-498841	319,821.43	319,821.43	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.3480	6.0000	365,709.41	AA
3558	31	Assets	8/31/2012	A6243386	MBP	2006A	3/1/2030	MBS2	GNMA-500595	445,704.09	445,704.09	6391	6.0000	8/31/2006	3/1/2030	6391	6.0000	114.3330	6.0000	509,586.86	AA
3558	31	Assets	8/31/2012	A6243387	MBP	2006A	5/15/2029	MBS2	GNMA-500617	413,045.30	413,045.30	6101	6.0000	8/31/2006	5/15/2029	6101	6.0000	114.3330	6.0000	472,247.08	AA
3558	31	Assets	8/31/2012	A6243388	MBP	2006A	7/15/2029	MBS2	GNMA-500639	686,224.88	686,224.88	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3330	6.0000	784,581.49	AA
3558	31	Assets	8/31/2012	A6243389	MBP	2006A	9/15/2029	MBS2	GNMA-500655	348,813.57	348,813.57	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.3330	6.0000	398,809.02	AA
3558	31	Assets	8/31/2012	A6243390	MBP	2006A	9/15/2029	MBS2	GNMA-500665	699,888.40	699,888.40	6224	6.0000	8/31/2006	9/15/2029	6224	6.0000	114.1450	6.0000	798,887.61	AA
3558	31	Assets	8/31/2012	A6243391	MBP	2006A	2/15/2030	MBS2	GNMA-500677	389,759.70	389,759.70	6377	6.0000	8/31/2006	2/15/2030	6377	6.0000	114.3330	6.0000	445,623.96	AA
3558	31	Assets	8/31/2012	A6243392	MBP	2006A	10/15/2029	MBS2	GNMA-508611	199,789.93	199,789.93	6254	6.0000	8/31/2006	10/15/2029	6254	6.0000	114.3480	6.0000	228,455.79	AA
3558	31	Assets	8/31/2012	A6243393	MBP	2006A	7/15/2029	MBS2	GNMA-514644	389,504.47	389,504.47	6162	6.0000	8/31/2006	7/15/2029	6162	6.0000	114.3480	6.0000	445,390.57	AA
3558	31	Assets	8/31/2012	A6243394	MBP	2006A	3/15/2029	MBS2	GNMA-514645	343,885.14	343,885.14	6040	6.0000	8/31/2006	3/15/2029	6040	6.0000	114.3480	6.0000	393,225.78	AA
3558	31	Assets	8/31/2012	A6243395	MBP	2006A	5/15/2029	MBS2	GNMA-514646	394,069.54	394,069.54	6101	6.0000	8/31/2006	5/15/2029	6101	6.0000	114.3480	6.0000	450,610.64	AA
3558	31	Assets	8/31/2012	A6243396	MBP	2006A	5/15/2029	MBS2	GNMA-514647	247,169.31	247,169.31	6101	6.0000	8/31/2006	5/15/2029	6101	6.0000	114.3480	6.0000	282,633.16	AA
3558	31	Assets	8/31/2012	A6243397	MBP	2006A	6/15/2029	MBS2	GNMA-514648	346,980.92	346,980.92	6132	6.0000	8/31/2006	6/15/2029	6132	6.0000	114.3480	6.0000	396,765.74	AA
3558	31	Assets	8/31/2012	A6243398	MBP	2006A	10/15/2029	MBS2	GNMA-515275	1,055,325.33	1,055,325.33	6254	6.0000	8/31/2006	10/15/2029	6254	6.0000	114.3480	6.0000	1,206,743.41	AA
3558	31	Assets	8/31/2012	A6243399	MBP	2006A	1/15/2030	MBS2	GNMA-515304	848,706.08	848,706.08	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.3480	6.0000	970,478.43	AA
3558	31	Assets	8/31/2012	A6243400	MBP	2006A	4/15/2030	MBS2	GNMA-515347	758,727.61	758,727.61	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.3480	6.0000	867,589.85	AA
3558	31	Assets	8/31/2012	A6243401	MBP	2006A	8/15/2030	MBS2	GNMA-515469	1,072,417.43	1,072,417.43	6558	6.0000	8/31/2006	8/15/2030	6558	6.0000	114.3480	6.0000	1,226,287.88	AA
3558	31	Assets	8/31/2012	A6243402	MBP	2006A	11/15/2029	MBS2	GNMA-518340	322,523.87	322,523.87	6285	6.0000	8/31/2006	11/15/2029	6285	6.0000	114.3330	6.0000	368,751.22	AA
3558	31	Assets	8/31/2012	A6243403	MBP	2006A	12/15/2029	MBS2	GNMA-518341	201,343.42	201,343.42	6315	6.0000	8/31/2006	12/15/2029	6315	6.0000	114.1450	6.0000	229,823.45	AA
3558	31	Assets	8/31/2012	A6243404	MBP	2006A	11/15/2029	MBS2	GNMA-518342	529,872.18	529,872.18	6285	6.0000	8/31/2006	11/15/2029	6285	6.0000	114.3330	6.0000	605,818.76	AA
3558	31	Assets	8/31/2012	A6243405	MBP	2006A	12/15/2029	MBS2	GNMA-518346	201,485.58	201,485.58	6315	6.0000	8/31/2006	12/15/2029	6315	6.0000	114.1450	6.0000	229,985.72	AA
3558	31	Assets	8/31/2012	A6243406	MBP	2006A	12/15/2029	MBS2	GNMA-518356	562,868.88	562,868.88	6315	6.0000	8/31/2006	12/15/2029	6315	6.0000	114.1450	6.0000	642,486.68	AA
3558	31	Assets	8/31/2012	A6243407	MBP	2006A	1/15/2030	MBS2	GNMA-518364	406,721.01	406,721.01	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.3330	6.0000	465,016.33	AA
3558	31	Assets	8/31/2012	A6243408	MBP	2006A	1/15/2030	MBS2	GNMA-518365	348,343.00	348,343.00	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.1450	6.0000	397,616.12	AA
3558	31	Assets	8/31/2012	A6243409	MBP	2006A	2/15/2030	MBS2	GNMA-518379	229,675.80	229,675.80	6377	6.0000	8/31/2006	2/15/2030	6377	6.0000	114.1450	6.0000	262,163.44	AA
3558	31	Assets	8/31/2012	A6243410	MBP	2006A	4/15/2030	MBS2	GNMA-528117	390,977.67	390,977.67	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.1780	6.0000	446,410.48	AA
3558	31	Assets	8/31/2012	A6243411	MBP	2006A	4/15/2030	MBS2	GNMA-528118	136,852.70	136,852.70	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.0200	6.0000	156,039.45	AA
3558	31	Assets	8/31/2012	A6243412	MBP	2006A	6/15/2030	MBS2	GNMA-528119	235,306.13	235,306.13	6497	6.0000	8/31/2006	6/15/2030	6497	6.0000	114.3480	6.0000	269,067.85	AA
3558	31	Assets	8/31/2012	A6243413	MBP	2006A	7/15/2030	MBS2	GNMA-528120	347,210.73	347,210.73	6527	6.0000	8/31/2006	7/15/2030	6527	6.0000	114.1450	6.0000	396,323.69	AA
3558	31	Assets	8/31/2012	A6243414	MBP	2006A	6/15/2030	MBS2	GNMA-528121	152,936.92	152,936.92	6497	6.0000	8/31/2006	6/15/2030	6497	6.0000	114.0200	6.0000	174,378.68	AA
3558	31	Assets	8/31/2012	A6243415	MBP	2006A	1/15/2030	MBS2	GNMA-528341	300,365.30	300,365.30	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.1450	6.0000	342,851.97	AA
3558	31	Assets	8/31/2012	A6243416	MBP	2006A	4/15/2030	MBS2	GNMA-528361	505,735.00	505,735.00	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.3480	6.0000	578,297.86	AA
3558	31	Assets	8/31/2012	A6243417	MBP	2006A	1/15/2030	MBS2	GNMA-528363	300,087.65	300,087.65	6346	6.0000	8/31/2006	1/15/2030	6346	6.0000	114.3480	6.0000	343,144.23	AA
3558	31	Assets	8/31/2012	A6243418	MBP	2006A	5/15/2030	MBS2	GNMA-528432	487,380.37	487,380.37	6466	6.0000	8/31/2006	5/15/2030	6466	6.0000	114.3480	6.0000	557,309.71	AA
3558	31	Assets	8/31/2012	A6243419	MBP	2006A	9/15/2030	MBS2	GNMA-528438	354,542.00	354,542.00	6589	6.0000	8/31/2006	9/15/2030	6589	6.0000	114.3480	6.0000	405,411.69	AA
3558	31	Assets	8/31/2012	A6243420	MBP	2006A	8/15/2030	MBS2	GNMA-528474	579,563.54	579,563.54	6558	6.0000	8/31/2006	8/15/2030	6558	6.0000	114.3480	6.0000	662,719.32	AA
3558	31	Assets	8/31/2012	A6243421	MBP	2006A	8/15/2030	MBS2	GNMA-528475	558,906.60	558,906.60	6558	6.0000	8/31/2006	8/15/2030	6558	6.0000	114.3480	6.0000	639,098.52	AA
3558	31	Assets	8/31/2012	A6243422	MBP	2006A	7/1/2030	MBS2	GNMA-528486	461,296.44	461,296.44	6513	6.0000	8/31/2006	7/1/2030	6513	6.0000	114.3480	6.0000	527,483.25	AA
3558	31	Assets	8/31/2012	A6243423	MBP	2006A	8/1/2030	MBS2	GNMA-528490	551,117.08	551,117.08	6544	6.0000	8/31/2006	8/1/2030	6544	6.0000	114.3480	6.0000	630,191.36	AA
3558	31	Assets	8/31/2012	A6243424	MBP	2006A	3/15/2030	MBS2	GNMA-531440	583,011.78	583,011.78	6405	6.0000	8/31/2006	3/15/2030	6405	6.0000	114.1450	6.0000	665,478.80	AA
3558	31	Assets	8/31/2012	A6243425	MBP	2006A	4/15/2030	MBS2	GNMA-531454	457,549.49	457,549.49	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.1450	6.0000	522,269.87	AA
3558	31	Assets	8/31/2012	A6243426	MBP	2006A	4/15/2030	MBS2	GNMA-531455	471,124.98	471,124.98	6436	6.0000	8/31/2006	4/15/2030	6436	6.0000	114.1450	6.0000	537,765.61	AA
3558	31	Assets	8/31/2012	A6243427	MBP	2006A	5/15/2030	MBS2	GNMA-531463	315,632.28	315,632.28	6466	6.0000	8/31/2006	5/15/2030	6466	6.0000	114.1450	6.0000	360,278.47	AA
3090	30	Assets	8/31/2012	99244108	MBP	HOM-A	3/15/2021	MBS7	GNMA-P.R. 290525	43,031.60	43,031.60	3118	7.0000	9/1/1999	3/15/2021	3118	7.0000	115.3660	7.0000	49,643.84	AA
3090	30	Assets	8/31/2012	99244111	MBP	HOM-A	3/15/2021	MBS7	GNMA-P.R. 290544	16,509.40	16,509.40	3118	7.0000	9/1/1999	3/15/2021	3118	7.0000	115.3660	7.0000	19,046.23	AA
3559	31	Assets	8/31/2012	A9365086	MMM	F11EA	12/31/2030	MMF1	FEDERATED GOVERNMENT OBLIGATIO	736,756.42	736,756.42	6696	0.0200	12							

Puerto Rico Housing Finance Authority  
A Component Unit of Government Development Bank for Puerto Rico  
Investment as 8/31/2012

GL ORG ASSETS	Organization	PortfolioType	MonthEndDt	SecId	CategoryGroup	PortfolioAcct	MatrDt	InstrumType	SecDescrip	FaceAmount	BookAmount	DayToMatr	Coupon	SettlementDt	RealMatrDt	RealDaysToMatr	Yield	Price	MarketYield	ReportAmount	Raiting
3020	30	Assets	8/31/2012	B1189132	TNT	MT3-A	12/31/2014	TNTS	U.S. TREASURY NOTE	4,383,000.00	4,552,847.58	852	2.6250	7/8/2011	12/31/2014	852	0.9131	105.5470	2.6250	4,626,125.01	AA
3020	30	Assets	8/31/2012	B1189134	TNT	MT3-A	6/30/2013	TNTS	U.S. TREASURY NOTE	12,756,000.00	12,753,524.49	303	0.3750	7/8/2011	6/30/2013	303	0.3984	100.1800	0.3750	12,778,960.80	AA
																				504,402,690.56	