

EPN ELIGIBLE SECURITIES

a/o 04/09/2019



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*** Notes:

TBA CUSIP does not include Settlement Month or Check Digit All CUSIPS are eligible in .25 % intervals

<u>DESCRIPTION</u>	<u>COUPON RANGE</u>	<u>TBA CUSIP RANGE</u>	<u>DESCRIPTION</u>	<u>COUPON RANGE</u>	<u>TBA CUSIP RANGE</u>
FNMA/UMBS SINGLE FAMILY - (01F)			FHLMC GOLD SINGLE FAMILY - (02R)		
10 YR	2.0% - 11.0%	01F0203 - 01F1103	10 YR	2.0% - 11.0%	02R0203 - 02R1103
15 YR	2.0% - 11.0%	01F0204 - 01F1104	15 YR	2.0% - 11.0%	02R0204 - 02R1104
20 YR	2.0% - 11.0%	01F0205 - 01F1105	20 YR	2.0% - 11.0%	02R0205 - 02R1105
30 YR	2.0% - 13.0%	01F0206 - 01F1306	30 YR	2.0% - 13.0%	02R0206 - 02R1306
GNMA I SINGLE FAMILY - (01N)			GNMA II SINGLE FAMILY - (01H)		
15 YR	2.0% - 11.0%	01N0204 - 01N1104	15 YR	2.0% - 11.0%	01H0204 - 01H1104
30 YR	2.0% - 13.0%	01N0206 - 01N1306	30 YR	2.0% - 11.0%	01H0206 - 01H1106
FNMA BALLOON - (06F)			GNMA II JUMBO - (21H)		
7 YR	3.0% - 11.0%	06F0302 - 06F1102	15 YR	2.0% - 11.0%	21H0204 - 21H1104
			30 YR	2.0% - 11.0%	21H0206 - 21H1106
FHLMC GOLD BALLOON - (07R)			FHLMC SINGLE FAMILY NON GOLD - (01R)		
5 YR	3.0% - 11.0%	07R0301 - 07R1101	15 YR	3.0% - 11.0%	01R0304 - 01R1104
7 YR	3.0% - 11.0%	07R0302 - 07R1102	30 YR	3.0% - 11.0%	01R0306 - 01R1106
GNMA II ARMS - (16H)			FNMA 11TH DISTRICT COFI 125 bp OR HIGHER - (11F)		
30 YR	2.0% - 11.0%	16H0206 - 16H1106	30 YR	125 bp	11F0116