						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.626	0.000	3.167	0.001	1,042,789	1,045,537	105.28%	1,097,884	-	1,097,884	Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.558	0.000	3.775	0.000	340,294	341,267	105.22%	358,043	-		Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	8/1/2033	0.687	0.000	3.319	0.000	526,913	526,474	105.28%	554,753	-		Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	8/1/2033	0.673	0.000	3.934	0.000	722,572	721,718	105.28%	760,749	-		Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.17%	11/1/2033	0.179	0.000	3.749	0.001	1,353,223	1,353,737	102.82%	1,391,425	-		Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.23%	7/1/2033	0.747	0.000	4.086	0.000	193,108	192,403	104.13%	201,075	-		Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.11%	8/1/2033	0.466	0.000	3.767	0.000	140,693	140,478	103.12%	145,079	-		Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.27%	3/25/2037	0.168	0.000	4.388	0.000	235,729	233,670	99.33%	234,159	-	234,159	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	4/1/2034	0.556	0.000	3.604	0.000	624,514	636,593	104.31%	651,400	-	651,400	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	4.57%	11/1/2034	0.228	0.000	3.851	0.000	515,496	525,799	104.54%	538,911	-	538,911	Government/ Agency
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	12/25/2040	0.199	0.000	4.925	0.009	11,562,409	11,493,244	100.19%	11,584,642	-	11,584,642	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	4/25/2037	0.175	0.000	4.170	0.000	489,114	487,574	99.88%	488,545	-	488,545	Government/ Agency
AFN025	3136A4XW4	FNMA Single Family MBS	SINGLE FAMILY ARM	2.62%	3/25/2042	0.132	0.000	5.075	0.002	2,831,320	2,830,721	100.52%	2,846,114	-	2,846,114	Government/ Agency
AFN026	3136A3RV5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	2/25/2042	0.203	0.000	4.975	0.002	2,751,741	2,751,741	100.19%	2,756,990	-	2,756,990	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.57%	3/25/2042	0.134	0.000	5.045	0.005	6,756,218	6,766,938	100.32%	6,777,518	-	6,777,518	Government/ Agency
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	6/25/2042	0.205	0.000	5.511	0.006	7,210,629	7,216,715	100.13%	7,219,724	-	7,219,724	Government/ Agency
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.48%	10/25/2042	0.169	0.000	5.579	0.004	4,313,122	4,330,822	100.12%	4,318,172	-	4,318,172	Government/ Agency
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.40%	11/25/2042	0.239	0.000	5.638	0.004	4,985,720	4,987,338	99.41%	4,956,387	-	4,956,387	Government/ Agency
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	10/25/2042	0.258	0.000	6.052	0.008	8,350,507	8,354,900	99.71%	8,326,279	-	8,326,279	Government/ Agency
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.32%	7/25/2043	0.286	0.000	5.662	0.008	9,840,802	9,781,705	99.32%	9,773,944	-	9,773,944	Government/ Agency
AFN033	3136ACGB1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.52%	2/25/2043	0.238	0.000	5.638	0.004	4,339,514	4,341,469	100.11%	4,344,304	-	4,344,304	Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.62%	10/25/2043	0.175	0.000	6.306	0.008	8,047,086	8,085,201	100.56%	8,092,268	-	8,092,268	Government/ Agency
AFN035	3136A6YV0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.54%	6/25/2042	0.154	0.000	5.099	0.002	3,040,735	3,055,356	100.17%	3,045,833	-	3,045,833	Government/ Agency
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	2.37%	3/25/2043	0.298	0.000	6.011	0.008	9,268,442	9,250,143	99.47%	9,219,423	-	9,219,423	Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	2.34%	6/25/2037	0.174	0.000	4.367	0.001	1,243,234	1,243,509	99.61%	1,238,410	-	1,238,410	Government/ Agency
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.42%	10/25/2044	0.278	0.000	5.053	0.003	4,335,538	4,353,829	99.85%	4,328,853	-	4,328,853	Government/ Agency
AFN040	31398SSA2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.72%	12/25/2040	0.160	0.000	5.028	0.002	2,036,960	2,042,514	100.68%	2,050,828	-		Government/ Agency
AFN041	31397SAD6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.61%	3/25/2041	0.203	0.000	4.399	0.003	4,181,683	4,211,450	100.51%	4,202,893	-		Government/ Agency
AFN042	3136AYQU0	FNMA Single Family MBS	SINGLE FAMILY ARM	2.37%	11/25/2047	0.298	0.001	5.558	0.020	23,343,276	23,369,942	99.32%	23,183,592	-		Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	3.59%	10/1/2042	0.648	0.001	2.687	0.003	6,588,394	6,728,154	103.11%	6,793,240	-		Government/ Agency
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	2.37%	9/25/2047	0.234	0.000	6.589	0.007	7,334,607	7,341,970	99.13%	7,271,124	-		Government/ Agency
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.47%	10/25/2042	0.172	0.000	5.549	0.006	7,118,491	7,156,518	99.83%	7,106,051	-	7,106,051	
AFN046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.07%	2/1/2045	0.355	0.000	2.828	0.003	6,156,009	6,272,341	103.04%	6,343,400	-		Government/ Agency
AFR006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	6/1/2033	0.715	0.000	4.042	0.000	142,576	142,352	105.28%	150,109	-		Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.59%	10/1/2033	0.158	0.000	3.761	0.000	373,332	371,101	105.26%	392,981	-		Government/ Agency
AFR008		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.708	0.000	3.763	0.000	115,477	115,245	105.21%	121,497	-		Government/ Agency
AFR011			SINGLE FAMILY ARM	2.33%	2/15/2036	0.083	0.000	2.861	0.000	781,682	781,682	99.77%	779,898	-		Government/ Agency
AFR012		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.38%	4/15/2036	0.153	0.000	4.312	0.000	499,214	498,834	99.73%	497,888	-		Government/ Agency
AFR014		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.53%	11/15/2040	0.190	0.000	4.888	0.002	2,430,376	2,419,821	100.19%	2,434,948	-		Government/ Agency
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.53%	11/15/2040	0.176	0.000	4.897	0.002	5,316,659	5,291,416	100.19%	5,326,849	-		Government/ Agency
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.38%	12/15/2042	0.234	0.000	5.488	0.005	5,547,018	5,547,018	99.54%	5,521,379	-	, ,	Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.38%	1/15/2043	0.240	0.000	6.008	0.003	3,743,907	3,748,739	99.48%	3,724,390	-		Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.53%	10/15/2040	0.240	0.000	4.909	0.002	2,786,621	2,794,125	100.11%	2,789,565	-		Government/ Agency
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.33%	8/15/2043	0.108	0.000	4.909 5.522	0.002	4,157,464	4,155,513	99.75%	4,146,956	-		Government/ Agency
	31398QUV7		SINGLE FAMILY ARM		8/15/2043 10/15/2040											Government/ Agency
AFR020	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.51%		0.198	0.000	5.150 5.505	0.003	3,391,087	3,388,527	100.04% 100.13%	3,392,498	-		Government/ Agency
AFR021		Freddie Mac Single Family MBS Freddie Mac Single Family MBS		2.53%	6/15/2042	0.168	0.000	5.505	0.009	10,211,934	10,219,976		10,224,905	-		0,
AFR022		0,	SINGLE FAMILY ARM	2.53%	6/15/2044	0.122	0.000	5.253	0.005	6,455,015	6,481,764	100.06%	6,458,696	-		Government/ Agency
AFR023		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.53%	12/15/2043	0.146	0.000	5.238	0.002	2,131,042	2,139,602	100.12%	2,133,667	-		Government/ Agency
AFR024	3137BCW53		SINGLE FAMILY ARM	2.38%	8/15/2044	0.085	0.000	5.914	0.007	7,369,527	7,369,527	99.55%	7,336,227	-		Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.70%	8/15/2037	0.180	0.000	4.365	0.002	3,343,472	3,379,800	100.77%	3,369,132	-		Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.58%	11/15/2040	0.130	0.000	5.287	0.003	3,928,202	3,961,777	100.29%	3,939,639	-		Government/ Agency
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.38%	3/15/2045	0.284	0.000	5.536	0.004	4,885,530	4,895,127	99.44%	4,858,249	-	4,858,249	Government/ Agency

AFR028313FRS289312FRS290312FRS296312FRS317312	2972NB4 2971NK6 8MMCL5	CLASSIFICATION Freddie Mac Single Family MBS Freddie Mac Single Family MBS	DESCRIPTION SINGLE FAMILY ARM		MATURITY	DURATION	EFF DUR <sup>1</sup>					MARKET PRICE				
FRS289312FRS290312FRS296312FRS317312	2972NB4 2971NK6 8MMCL5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.000/			_	DUINATION	SPRDDUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS290312FRS296312FRS317312	2971NK6 8MMCL5	<b>e</b> ,		2.36%	5/15/2037	0.178	0.000	4.532	0.000	78,032	78,014	99.70%	77,801	-	77,801	Government/ Agency
FRS296 312 FRS317 312	8MMCL5		15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.081	0.000	0.081	0.000	2,565	2,535	100.04%	2,566	-	2,566	Government/ Agency
FRS317 312		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.040	0.000	0.040	0.000	515	515	100.04%	515	-	515	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.415	0.000	0.416	0.000	30,317	30,324	101.10%	30,652	-	30,652	Government/ Agency
	28PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.704	0.000	0.708	0.000	22,032	22,033	102.46%	22,574	-	22,574	Government/ Agency
FRS342 312	28MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.931	0.000	0.944	0.000	112,481	112,389	102.38%	115,158	-	115,158	Government/ Agency
FRS344 312	8MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	1.016	0.000	1.032	0.000	33,972	33,950	102.64%	34,868	-	34,868	Government/ Agency
FRS345 312	8PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.928	0.000	0.941	0.000	9,117	9,112	102.38%	9,334	-	9,334	Government/ Agency
FRS374 312	8PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.759	0.000	1.890	0.000	42,654	42,720	104.35%	44,508	-	44,508	Government/ Agency
FRS376 312	8PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.777	0.000	1.901	0.000	21,456	21,489	104.35%	22,388	-	22,388	Government/ Agency
FRS377 312	8MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.720	0.000	1.842	0.000	12,504	12,523	104.35%	13,048	-	13,048	Government/ Agency
FRS393 312	8PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.735	0.000	1.843	0.000	491,271	495,822	104.35%	512,625	-	512,625	Government/ Agency
FRS397 312	8PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.360	0.000	0.384	0.000	6,022	6,004	100.50%	6,052	-	6,052	Government/ Agency
FRS399 312	8MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.827	0.000	1.972	0.000	71,120	71,875	104.35%	74,211	-	74,211	Government/ Agency
FRS400 312	8PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.711	0.000	1.861	0.000	40,407	40,809	104.35%	42,163	-	42,163	Government/ Agency
	8PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.853	0.000	2.032	0.000	3,761	3,801	104.35%	3,924	-	3,924	Government/ Agency
FRS403 312	294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.783	0.000	1.938	0.000	2,030	2,051	104.35%	2,118	-	2,118	Government/ Agency
FRS406 312	28MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.643	0.000	1.758	0.000	6,329	6,391	104.35%	6,604	-	6,604	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.689	0.000	1.796	0.000	43,433	43,874	104.35%	45,321	-	45,321	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.869	0.000	2.038	0.000	136,550	137,955	104.35%	142,486	-	142,486	0,
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.983	0.000	2.180	0.000	5,716	5,782	104.41%	5,968	-	5 000	• •
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.119	0.000	2.367	0.000	31,022	31,380	104.41%	32,389	-	00,000	0,
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.098	0.000	2.331	0.000	34,365	34,764	104.41%	35,881	-	05,004	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.045	0.000	2.292	0.000	108,015	109,340	104.41%	112,777	-	112,777	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.836	0.000	1.980	0.000	63,440	64,188	104.41%	66,238	-	00,000	0,
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.937	0.000	2.261	0.000	30,719	31,087	104.41%	32,073	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.226	0.000	1.251	0.000	704,411	718,220	103.34%	727,955	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.502	0.000	2.748	0.000	407,392	412,749	103.74%	422,612	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	2.002	0.000	2.215	0.000	19,609	19,820	103.58%	20,311	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.448	0.000	2.675	0.000	299,012	303,045	103.74%	310,183	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.288	0.000	2.501	0.000	291,435	295,294	103.74%	302,322	-		Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027 9/1/2027	2.200	0.000	2.670	0.000	353,458	358,148	103.74%	366,663	-	000 000	0,
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	2.081	0.002	2.234	0.002	4,722,081	4,774,852	103.58%	4,891,114	-	,	Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	2.001	0.002	2.234	0.002	203,087	205,881	103.74%	210,674	-		Government/ Agency
		Freddie Mac Single Family MBS			9/1/2028	2.488	0.000	2.438	0.000		937,485	104.02%	960,718	-		
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50% 5.00%	9/1/2028 6/1/2026	1.068	0.000	2.895 1.085	0.000	923,616 205,985	209,793	104.02%	211,764	-		Government/ Agency Government/ Agency
		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS				0.000			205,985 242,901	209,793	102.81%		-		Government/ Agency
			15 YR SINGLE FAMILY MBS	4.00%	2/1/2026 8/1/2026	1.955	0.000	2.221 2.091	0.000			104.41%	253,611	-		Government/ Agency
		Freddie Mac Single Family MBS		4.00%		1.923			0.001	2,139,406	2,180,395		2,232,398	-		• •
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	11/1/2019	0.121	0.000	0.120	0.000	6,924	6,924	99.95%	6,921	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.298	0.000	0.298	0.000	10,227	10,228	100.57%	10,285	-	,	Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.334	0.000	0.334	0.000	10,177	10,178	100.69%	10,247	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.298	0.000	0.298	0.000	7,890	7,890	100.57%	7,935	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.404	0.000	0.405	0.000	7,514	7,514	100.92%	7,583	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.404	0.000	0.405	0.000	22,504	22,506	100.92%	22,712	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.737	0.000	1.904	0.000	616,024	617,090	104.30%	642,504	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.740	0.000	1.872	0.000	1,180	1,182	104.30%	1,231	-	,	Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.917	0.000	2.047	0.000	20,527	20,568	104.30%	21,409	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.911	0.000	2.037	0.000	15,791	15,817	104.30%	16,470	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.862	0.000	1.998	0.000	53,394	53,486	104.30%	55,689	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.708	0.000	1.856	0.000	40,689	40,749	104.30%	42,438	-		Government/ Agency
		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.810	0.000	1.928	0.000	28,411	28,456	104.30%	29,632	-		Government/ Agency
FSF818 314	18PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.890	0.000	2.006	0.000	895	896	104.30%	933	-	933	Government/ Agency

					EFFECTIV	E CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATIO		DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 7/1/2024	1.720	0.000	1.822	0.000	3,839	3,844	104.30%	4,004	-	4,004	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.913	0.000	2.054	0.000	17,241	17,269	104.30%	17,982	-	17,982	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.788	0.000	1.938	0.000	960,076	961,802	104.30%	1,001,346	-	1,001,346	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 12/1/2024	1.863	0.000	1.985	0.000	1,003,345	1,006,928	104.10%	1,044,531	-	1,044,531	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 3/1/2025	1.821	0.000	1.984	0.000	888,604	893,041	104.17%	925,616	-	925,616	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 1/1/2025	1.736	0.000	1.876	0.000	633,669	636,992	104.00%	659,002	-	659,002	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 10/1/2024	1.702	0.000	1.812	0.000	15,001	15,060	103.80%	15,571	-	15,571	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2025	1.926	0.000	2.029	0.000	337,458	338,775	104.27%	351,881	-	351,881	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 4/1/2025	1.908	0.000	2.071	0.000	8,210	8,243	104.33%	8,566	-	8,566	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2025	1.874	0.000	2.007	0.000	224,772	225,012	104.16%	234,128	-	234,128	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2024	1.583	0.000	1.675	0.000	265,789	267,381	103.47%	275,013	-	275,013	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50% 10/1/2026	2.177	0.000	2.406	0.000	237,477	240,969	103.53%	245,851	-	245,851	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 5/1/2024	1.684	0.000	1.791	0.000	76,858	77,699	104.30%	80,162	-	80,162	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00% 9/1/2022	0.523	0.000	0.529	0.000	11	11	101.04%	11	-	11	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 9/1/2025	1.928	0.000	2.097	0.000	19,025	19,307	104.30%	19,842	-	19,842	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	2.094	0.000	2.352	0.000	9,495	9,641	104.36%	9,909	-	9,909	Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 5/1/2020	0.240	0.000	0.248	0.000	7,883	7,886	100.13%	7,893	-	7,893	Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00% 4/1/2031	3.081	0.004	3.589	0.004	7,543,652	7,746,603	102.95%	7,765,850	-	7,765,850	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 7/1/2024	1.799	0.000	1.801	0.000	26,510	26,510	110.28%	29,236	-	29,236	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 10/1/2024	1.320	0.000	1.321	0.000	12,768	12,768	107.32%	13,702	-	13,702	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 1/1/2025	1.234	0.000	1.235	0.000	11,967	11,967	106.81%	12,782	-	12,782	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00% 3/1/2025	1.927	0.000	1.929	0.000	27,634	27,634	111.34%	30,768	-	30,768	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/1/2028	2.770	0.000	2.777	0.000	1,301	1,301	112.48%	1,463	-	1,463	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 4/1/2028	2.787	0.000	2.795	0.000	773	773	111.37%	861	-	861	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 12/1/2029	3.058	0.000	3.066	0.000	19,419	18,862	115.29%	22,389	-	22,389	Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 10/1/2029	3.059	0.000	3.067	0.000	3,217	3,217	113.87%	3,663	-	3,663	Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 2/1/2030	2.939	0.000	2.947	0.000	2,734	2,734	113.43%	3,102	-	3,102	Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/1/2030	3.143	0.000	3.152	0.000	4,408	4,282	115.66%	5,098	-	5,098	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 3/1/2030	3.259	0.000	3.267	0.000	15,187	14,008	114.74%	17,425	-	17,425	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/1/2029	2.948	0.000	2.955	0.000	25,949	24,797	113.66%	29,494	-	29,494	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 12/1/2029	2.998	0.000	3.005	0.000	861	861	115.13%	991	-	991	Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 8/1/2029	2.691	0.000	2.694	0.000	18,097	17,863	114.54%	20,729	-	20,729	Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 10/1/2030	3.252	0.000	3.261	0.000	742	742	116.38%	864	-	864	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 3/1/2031	3.197	0.000	3.206	0.000	776	776	116.20%	901	-	901	Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 4/1/2031	2.930	0.000	2.938	0.000	688	688	115.02%	792	-	792	Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 6/1/2031	3.361	0.000	3.374	0.000	13,168	13,171	113.64%	14,964	-	14,964	Government/ Agency
FRS208	31292HVU5		30 YR SINGLE FAMILY MBS	5.50% 4/1/2033	3.725	0.000	3.793	0.000	34	224	111.33%	37	-		Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 8/1/2032	3.683	0.000	3.706	0.000	6,103	6,159	115.02%	7,020	-	7,020	Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 7/1/2032	3.569	0.000	3.592	0.000	11,238	11,347	114.44%	12,861	-	12,861	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2033	3.883	0.000	3.929	0.000	139,644	141,098	113.97%	159,159	-		Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2033	3.867	0.000	3.937	0.000	431,547	436,287	113.49%	489,752	-		Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/1/2034	3.957	0.000	4.015	0.000	5,059	5,104	114.00%	5,767	-		Government/ Agency
FRS242	31297DTE8	0 ,	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.986	0.000	4.060	0.000	677,290	684,234	114.00%	772,122	-		Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.966	0.000	4.017	0.000	162,355	163,997	114.21%	185,420	-		Government/ Agency
FRS247	31297CZM5	<b>o j</b>	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	4.004	0.000	4.052	0.000	252,481	255,424	114.36%	288,726	-	,	Government/ Agency
FRS256	31297DJN9		30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.824	0.000	3.957	0.000	57,239	57,890	114.28%	65,414	-		Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.900	0.000	3.998	0.000	21,169	21,384	114.17%	24,168	-		Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 10/1/2034	3.469	0.000	3.549	0.000	129,562	130,081	110.99%	143,798	-		Government/ Agency
FRS263	31297F5W9	<b>o i</b>	30 YR SINGLE FAMILY MBS	6.00% 10/1/2034	3.993	0.000	4.036	0.000	50,537	51,044	114.27%	57,748	-		Government/ Agency
FRS264	31297GDF5	<b>- -</b>	30 YR SINGLE FAMILY MBS	6.00% 11/1/2034	4.036	0.000	4.030	0.000	35,229	35,635	114.46%	40,325	-		Government/ Agency
FRS268	31297 GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2035	3.896	0.000	3.937	0.000	143,617	144,531	111.50%	160,131	-		Government/ Agency
FRS269	31297H230		30 YR SINGLE FAMILY MBS	6.00% 1/1/2035	3.890 3.754	0.000	3.813	0.000	315,469	319,104	113.49%	358,020	-		Government/ Agency
1 110200	5123/11100			0.0070 1/1/2033	5.754	0.000	5.015	0.000	515,409	519,104	113.4370	330,020	-	550,020	Coveninent Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.902	0.000	3.968	0.000	378,753	380,920	111.46%	422,155	-	422,155	Government/ Agency
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.521	0.000	3.579	0.000	207,211	208,397	111.01%	230,033	-	230,033	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	4.025	0.000	4.064	0.000	214,516	215,739	111.80%	239,832	-	239,832	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.236	0.000	3.386	0.000	313,838	315,637	110.69%	347,397	-	347,397	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.921	0.000	3.982	0.000	274,610	277,030	114.11%	313,364	-	313,364	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.875	0.000	3.951	0.000	374,277	377,568	113.89%	426,264	-	426,264	Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.057	0.000	4.127	0.000	310,394	313,347	114.52%	355,467	-	355,467	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.017	0.000	4.091	0.000	451,586	455,855	114.31%	516,227	-	516,227	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.968	0.000	4.124	0.000	180,028	179,910	110.16%	198,314	-	198,314	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.020	0.000	1.053	0.000	25,877	26,115	103.68%	26,830	-	26,830	Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.046	0.000	4.106	0.000	91,123	91,864	114.59%	104,417	-	104,417	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	4.036	0.000	4.102	0.000	140,905	142,182	116.14%	163,641	-	163,641	Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.773	0.000	3.827	0.000	51,434	51,943	115.70%	59,507	-	59,507	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.877	0.000	4.171	0.000	58,555	57,127	110.35%	64,617	-	64,617	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.043	0.000	4.165	0.000	7,539	7,384	112.18%	8,458	-	8,458	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.963	0.000	4.125	0.000	386,704	382,720	112.31%	434,310	-	434,310	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.910	0.000	4.059	0.000	227,255	224,893	112.15%	254,862	-	254,862	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.275	0.000	4.356	0.000	81,749	80,139	110.53%	90,357	-	90,357	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.156	0.000	4.216	0.000	80,630	81,141	116.50%	93,938	-	93,938	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.171	0.000	4.270	0.000	440,645	431,929	110.38%	486,372	-	486,372	Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.112	0.000	4.215	0.000	97,606	95,685	110.25%	107,611	-		Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.169	0.000	4.351	0.000	55,251	54,993	112.29%	62,040	-		Government/ Agency
FRS330	3128KLRU3	• ,	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.228	0.000	4.263	0.000	188,571	186,698	112.33%	211,829	-		Government/ Agency
FRS331	3128M4FX6	• ,	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.254	0.000	4.371	0.000	81,502	80,673	112.16%	91,408	-		Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.919	0.000	4.101	0.000	123,331	122,072	112.31%	138,516	-		Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.291	0.000	4.396	0.000	105,103	101,569	110.63%	116,272	-		Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.139	0.000	4.369	0.000	309,622	299,290	110.58%	342,389	-		Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.296	0.000	4.414	0.000	155,123	149,890	110.66%	171,656	-		Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.202	0.000	4.387	0.000	141,157	136,449	110.53%	156,020	-		Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.196	0.000	4.269	0.000	305,244	307,800	116.87%	356,751	-		Government/ Agency
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.275	0.000	4.419	0.000	163,340	162,446	112.33%	183,478	-	,	Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.298	0.000	4.433	0.000	385,441	387,800	115.04%	443,425	-		Government/ Agency
FRS351	3128M5DW7	0 ,	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.275	0.000	4.410	0.000	12,571	12,630	115.00%	14,457	-		Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.017	0.000	4.418	0.000	269,699	264,555	112.39%	303,126	-		Government/ Agency
FRS363	3128LCQ25	ι,	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.848	0.000	4.319	0.000	40,428	40,022	110.81%	44,798	-		Government/ Agency
FRS364		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.168	0.000	4.535	0.000	581,747	584,347	110.74%	644,228	-		Government/ Agency
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.328	0.000	4.828	0.000	227,530	227,983	106.77%	242,931	-		Government/ Agency
FRS367	312933BM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.270	0.002	4.745	0.002	2,539,155	2,519,454	109.01%	2,767,977	-		Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.835	0.000	4.023	0.000	4,427	4,593	116.76%	5,169	-		Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.820	0.000	4.583	0.000	17,786	17,794	108.32%	19,266	-		Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.196	0.000	4.667	0.000	683,616	684,080	108.32%	740,495	-		Government/ Agency
FRS384	312941XT9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.051	0.001	4.968	0.002	2,064,207	2,088,870	106.95%	2,207,714	-		Government/ Agency
FRS385	312941X19 312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00 <i>%</i> 5.00%	8/1/2040	3.383	0.001	4.376	0.002	1,609,648	1,629,006	109.77%	1,766,935	-		Government/ Agency
FRS386	312941WB9	0 ,	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.834	0.000	4.746	0.000	559,061	565,721	106.95%	597,928	-		Government/ Agency
FRS389	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040 9/1/2040	4.435	0.000	5.059	0.000	205,772	208,224	106.95%	220,078			Government/ Agency
FRS390	312942AD7 3129445D9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040 1/1/2041									-		Government/ Agency
		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS			4.097 3 301	0.003	5.084 4.437	0.004	5,090,234 1,729,105	5,087,901 1 751 843	106.95% 108.23%	5,444,118 1 871 351	-		0,
FRS391	312942KX2	• •		4.50%	9/1/2040	3.391	0.001		0.001	1,729,105	1,751,843	108.23%	1,871,351	-		Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.636	0.000	4.327	0.000	325,407	335,155	108.83%	354,133	-		Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.258	0.003	5.456	0.004	4,441,975	4,473,200	105.10%	4,668,317	-		Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.225	0.000	5.060	0.000	31,939	32,698	106.95%	34,159	-		Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.142	0.004	5.393	0.005	5,771,353	5,843,251	105.10%	6,065,432	-		Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.968	0.002	5.213	0.002	2,790,447	2,824,664	105.10%	2,932,635	-	2,932,635	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.760	0.005	5.783	0.006	6,542,485	6,629,511	102.74%	6,721,937	-	6,721,937	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.714	0.007	5.846	0.009	9,942,515	10,050,117	102.87%	10,227,654	-		Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.694	0.001	5.864	0.001	863,219	879,327	102.87%	887,975	-	887,975	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.754	0.004	5.880	0.005	5,010,877	5,162,116	102.87%	5,154,583	-	5,154,583	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.816	0.006	5.983	0.007	7,903,398	8,137,683	102.87%	8,130,058	-	8,130,058	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.974	0.004	6.001	0.005	5,143,534	5,298,112	102.87%	5,291,044	-	5,291,044	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.327	0.005	5.988	0.006	6,032,342	6,200,737	103.09%	6,218,538	-	6,218,538	Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.798	0.002	4.863	0.003	3,781,447	3,926,131	105.10%	3,974,131	-	3,974,131	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.163	0.006	5.396	0.007	8,386,010	8,651,016	105.10%	8,813,319	-	8,813,319	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.986	0.005	5.269	0.007	7,756,195	8,060,193	105.10%	8,151,413	-	8,151,413	Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.968	0.004	5.426	0.006	6,653,564	6,853,756	105.10%	6,992,597	-	6,992,597	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.939	0.002	4.569	0.002	2,770,685	2,882,673	108.38%	3,002,946	-	3,002,946	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.869	0.001	4.490	0.001	1,121,407	1,168,362	107.23%	1,202,446	-	1,202,446	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.855	0.001	4.789	0.001	1,212,841	1,264,110	108.73%	1,318,680	-	1,318,680	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.315	0.000	4.484	0.000	667,153	693,949	108.52%	724,007	-	724,007	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.085	0.000	4.206	0.000	481,291	500,085	108.10%	520,295	-	520,295	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.504	0.001	4.564	0.002	2,522,208	2,648,233	107.93%	2,722,210	-	2,722,210	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.974	0.002	4.653	0.002	3,212,921	3,369,591	108.32%	3,480,245	-	0,400,045	0,
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.063	0.002	4.612	0.002	2,487,292	2,607,712	108.38%	2,695,796	-	0.005 700	0,
FRS466	312941KX4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	3.503	0.001	4.603	0.002	2,433,950	2,553,970	108.23%	2,634,180	-		Government/ Agency
FRS467	3128M9UF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2041	3.403	0.003	4.552	0.004	4,784,047	5,009,605	108.23%	5,177,609	-		ι,
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.234	0.001	4.512	0.001	1,512,095	1,585,514	108.38%	1,638,851	-	4 000 054	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.059	0.000	4.587	0.000	530,992	557,686	107.23%	569,364	-	500.004	0,
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		12/1/2040	3.520	0.000	4.679	0.000	617,373	648,018	108.13%	667,583	-	007 500	0,
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		4/1/2041	3.127	0.000	4.569	0.001	1,288,493	1,352,925	108.13%	1,393,283	-	1 000 000	0,
FRS473	3128MJUC2	<b>e</b> ,	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.820	0.001	4.122	0.003	4,865,452	5,126,600	106.35%	5,174,483	-		Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		12/1/2039	4.010	0.001	4.686	0.000	997,319	1,045,767	108.32%	1,080,299	-	1 000 000	0,
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		2/1/2041	2.892	0.000	4.498	0.001	894,012	938,309	108.13%	966,720	-		Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		11/1/2043	1.990	0.000	3.975	0.001	1,564,336	1,646,150	106.57%	1,667,118	-		Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		11/1/2043	4.901	0.002	6.049	0.003	3,226,355	3,161,981	102.93%	3,320,900	-	0.000.000	ι,
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		10/1/2043	3.171	0.002	5.193	0.003	3,029,290	3,073,533	102.33 %	3,157,142	-	, ,	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		10/1/2044	3.609	0.002	5.449	0.003	1,883,720	1,911,273	104.22%	1,963,222			Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		10/1/2044	3.242	0.001	5.282	0.002	1,461,821	1,483,160	104.22%	1,523,517	-		Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		10/1/2044	3.548	0.001	5.272 5.274				104.22%	656,750	-		Government/ Agency
FRS484	3128MJVS6	<b>o</b> ,	30 YR SINGLE FAMILY MBS		1/1/2044	3.548 1.970	0.000	4.459	0.001 0.005	630,155 7,382,879	639,471 7,742,795	104.22%	7,831,552	-		Government/ Agency
FRS485		Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 4.00%	1/1/2045	2.486	0.002	4.459	0.005	1,374,447	1,448,393	106.08%	1,457,975	-		Government/ Agency
FRS486	3132QLSJ3	<b>c</b> ,	30 YR SINGLE FAMILY MBS			2.480 1.943	0.001							-		Government/ Agency
		<b>o</b> ,			12/1/2044			4.240	0.002	2,429,243	2,560,249	105.27%	2,557,212	-		Government/ Agency
FRS488	3128MJVW7	<b>o</b> ,	30 YR SINGLE FAMILY MBS		2/1/2045	1.887	0.000	4.407	0.001	1,550,285	1,634,919	106.08%	1,644,499	-		
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		9/1/2043	3.040	0.001	4.909	0.002	2,514,469	2,649,258	106.45%	2,676,708	-		Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		10/1/2044	2.213	0.001	4.581	0.001	1,857,943	1,958,947	106.14%	1,972,015	-		Government/ Agency
FRS491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		7/1/2044	2.146	0.001	4.524	0.002	3,227,984	3,402,859	106.26%	3,430,208	-		Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3/1/2045	1.727	0.002	4.286	0.004	6,332,177	6,689,482	105.86%	6,703,145	-		Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		12/1/2044	2.048	0.001	4.498	0.001	1,865,992	1,966,632	106.08%	1,979,392	-		Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		1/1/2045	3.117	0.004	5.271	0.006	7,023,524	7,267,613	104.22%	7,319,952	-		Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		2/1/2045	3.133	0.005	5.285	0.008	9,441,798	9,752,656	104.22%	9,840,290	-		Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		7/1/2044	1.745	0.001	4.389	0.002	2,259,723	2,381,226	106.26%	2,401,289	-		Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		11/1/2044	1.934	0.002	4.466	0.004	5,280,877	5,565,814	106.17%	5,606,758	-		Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS		3/1/2045	2.030	0.001	4.495	0.001	1,552,748	1,637,195	105.86%	1,643,715	-		Government/ Agency
FRS499	3132QRA26	<b>o</b> ,	30 YR SINGLE FAMILY MBS		7/1/2045	3.466	0.003	5.655	0.005	5,600,611	5,738,205	103.67%	5,806,358	-		Government/ Agency
FRS500		<b>o</b> ,	30 YR SINGLE FAMILY MBS		7/1/2045	2.990	0.003	5.324	0.005	5,394,977	5,489,218	104.00%	5,610,871	-		Government/ Agency
FRS501	3128MJVP2	<b>o</b> ,	30 YR SINGLE FAMILY MBS		12/1/2044	1.818	0.000	4.175	0.000	433,544	462,786	106.20%	460,403	-		Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.160	0.004	5.219	0.006	7,323,232	7,498,715	104.22%	7,632,310	-	7,632,310	Government/ Agency

						EFFECTIVE	CONTRIB S	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION			SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.697	0.000	3.439	0.001	2,151,471	2,296,329	106.20%	2,284,761	-	2,284,761	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.667	0.000	4.344	0.000	363,933	387,380	107.23%	390,232	-	390,232	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.916	0.000	3.649	0.000	589,228	629,057	105.73%	622,970	-	622,970	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.790	0.005	5.261	0.010	11,516,517	11,853,057	104.00%	11,977,380	-	11,977,380	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	5.055	0.008	6.598	0.011	10,401,238	10,543,472	100.11%	10,413,037	-	10,413,037	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	5.162	0.002	6.545	0.002	2,435,274	2,468,475	100.11%	2,438,037	-	2,438,037	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.608	0.002	6.224	0.003	2,902,242	2,940,223	100.24%	2,909,162	-	2,909,162	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	4.192	0.001	5.954	0.002	1,819,597	1,869,034	102.65%	1,867,801	-	1,867,801	Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	4.153	0.001	5.833	0.002	2,005,830	2,060,562	102.74%	2,060,848	-	2,060,848	Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	3.871	0.002	6.037	0.003	3,549,577	3,647,096	102.43%	3,635,845	-	3,635,845	Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	4.134	0.003	5.942	0.005	4,980,894	5,116,765	102.56%	5,108,174	-	5,108,174	Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	3.795	0.004	5.951	0.006	6,477,879	6,655,887	102.43%	6,635,316	-	6,635,316	Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.751	0.008	5.229	0.014	17,096,424	17,476,997	104.00%	17,780,582	-	17,780,582	Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	2.576	0.002	5.141	0.004	4,670,553	4,787,388	103.88%	4,851,620	-	4,851,620	Government/ Agency
FRS519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	1.262	0.001	4.294	0.003	4,390,341	4,501,878	103.88%	4,560,544	-	4,560,544	Government/ Agency
FRS520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.311	0.007	4.926	0.015	19,685,339	20,176,632	103.88%	20,448,492	-	20,448,492	Government/ Agency
FRS521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.996	0.000	3.824	0.002	3,015,790	3,123,877	105.20%	3,172,677	-	3,172,677	Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.952	0.000	4.654	0.001	1,426,811	1,479,301	105.92%	1,511,292	-	1,511,292	Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.574	0.003	5.126	0.006	6,877,779	7,032,200	103.97%	7,150,861	-	7,150,861	Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.379	0.001	5.049	0.002	2,033,608	2,079,600	103.88%	2,112,446	-	2,112,446	Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.842	0.000	5.418	0.001	837,749	856,504	103.75%	869,179	-	869,179	Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	2.126	0.000	4.769	0.001	1,427,950	1,478,621	105.86%	1,511,606	-	1,511,606	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.865	0.000	3.961	0.002	2,433,282	2,520,079	105.33%	2,562,908	-	2,562,908	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.358	0.000	4.076	0.001	2,184,398	2,262,521	105.39%	2,302,130	-	2,302,130	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.244	0.001	4.175	0.003	4,533,122	4,695,011	105.33%	4,774,611	-	4,774,611	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.219	0.001	4.188	0.002	2,963,639	3,073,483	105.08%	3,114,109	-		Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	0.958	0.000	3.850	0.002	2,739,288	2,840,822	105.39%	2,886,928	-	2,886,928	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.121	0.001	3.934	0.002	2,795,697	2,899,380	105.08%	2,937,640	-		Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.845	0.001	4.454	0.002	2,569,108	2,664,194	105.33%	2,705,970	-	2,705,970	Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	2.202	0.004	4.641	0.009	12,465,773	13,009,467	106.26%	13,246,718	-	13,246,718	Government/ Agency
FRS537		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.513	0.004	4.324	0.011	15,247,712	15,871,805	105.58%	16,098,109	-	16,098,109	Government/ Agency
FRS538		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.356	0.001	4.283	0.002	2,590,649	2,686,126	105.33%	2,728,659	-	_,0,000	Government/ Agency
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.135	0.001	4.117	0.002	3,137,875	3,253,870	105.20%	3,301,114	-	3,301,114	Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.593	0.001	4.586	0.002	2,939,654	3,048,291	104.86%	3,082,476	-	- ) ) -	Government/ Agency
FRS541		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.133	0.001	4.363	0.004	5,479,042	5,681,342	105.08%	5,757,225	-	, ,	Government/ Agency
FRS542		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.740	0.000	4.070	0.001	1,776,835	1,842,586	104.92%	1,864,273	-		Government/ Agency
FRS543		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.236	0.005	4.143	0.017	25,055,905	26,154,216	105.64%	26,468,985	-		Government/ Agency
FRS545		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.277	0.000	4.238	0.000	15,619	16,337	105.33%	16,451	-		Government/ Agency
FRS546		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.065	0.000	4.216	0.000	26,385	27,600	105.08%	27,724	-	,	Government/ Agency
FRS547		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	0.894	0.000	4.090	0.000	300,791	314,706	104.76%	315,123	-		Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.345	0.000	4.317	0.000	435,003	454,982	105.39%	458,449	-		Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.826	0.002	4.106	0.012	18,409,768	19,260,988	104.76%	19,286,941	-	, ,	Government/ Agency
FSF007		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.960	0.000	0.960	0.000	161	161	104.74%	168	-		Government/ Agency
FSF122		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.825	0.000	1.827	0.000	187	187	109.86%	205	-		Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.668	0.000	2.670	0.000	10,208	10,026	112.85%	11,520	-		Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.598	0.000	2.602	0.000	24,996	24,996	111.85%	27,957	-		Government/ Agency
FSF183		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.857	0.000	2.865	0.000	1,512	1,512	112.60%	1,702	-	,	Government/ Agency
FSF185		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.749	0.000	2.755	0.000	1,017	1,017	112.42%	1,144	-		Government/ Agency
FSF187		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.909	0.000	2.918	0.000	20,319	20,324	111.73%	22,702	-		Government/ Agency
FSF188		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	3.050	0.000	3.061	0.000	54,683	54,712	112.33%	61,427	-		Government/ Agency
FSF191		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.019	0.000	1.063	0.000	7,537	7,537	103.71%	7,817	-		Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.766	0.000	2.769	0.000	34,461	34,140	107.28%	36,969	-	36,969	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MA	ATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/	/1/2029	2.910	0.000	2.913	0.000	63,798	63,228	107.57%	68,630	-	68,630	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12	2/1/2028	2.772	0.000	2.775	0.000	34,540	34,146	107.26%	37,049	-	37,049	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/	/1/2027	1.752	0.000	1.754	0.000	18,040	18,086	108.97%	19,659	-	19,659	Government/ Agency
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 4/	/1/2028	2.115	0.000	2.118	0.000	77,233	77,487	108.92%	84,123	-	84,123	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 8/	/1/2028	1.307	0.000	1.308	0.000	25,422	25,422	105.47%	26,814	-	26,814	Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 12	2/1/2029	3.048	0.000	3.050	0.000	7,820	7,378	115.70%	9,048	-	9,048	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 3/	/1/2030	3.288	0.000	3.298	0.000	7,881	7,541	115.94%	9,137	-	9,137	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 4/	/1/2030	0.449	0.000	0.449	0.000	5,221	5,221	101.90%	5,321	-	5,321	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2031	3.280	0.000	3.295	0.000	272	272	114.53%	312	-	312	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 5/	/1/2031	3.178	0.000	3.183	0.000	280	280	116.11%	325	-	325	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2031	3.406	0.000	3.417	0.000	1,543	1,543	115.52%	1,782	-	1,782	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2031	3.450	0.000	3.462	0.000	59,674	59,777	115.55%	68,951	-	68,951	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 6/	/1/2031	3.139	0.000	3.151	0.000	128,207	128,445	114.39%	146,662	-	146,662	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 9/	/1/2031	2.067	0.000	2.096	0.000	40,154	40,700	111.40%	44,731	-	44,731	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 7/	/1/2031	3.375	0.000	3.380	0.000	51,496	51,996	116.90%	60,197	-	60,197	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8/	/1/2031	3.429	0.000	3.441	0.000	50,988	51,104	115.50%	58,891	-	58,891	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 1/	/1/2032	3.669	0.000	3.689	0.000	25,173	25,213	115.96%	29,189	-	29,189	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 2/	/1/2032	3.584	0.000	3.607	0.000	21,826	21,775	114.30%	24,946	-	24,946	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 11	1/1/2031	3.398	0.000	3.399	0.000	68,106	68,281	116.43%	79,294	-	79,294	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 3/	/1/2032	3.538	0.000	3.556	0.000	457	457	115.45%	528	-	528	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 11	1/1/2030	3.371	0.000	3.383	0.000	10,858	10,871	114.93%	12,479	-	12,479	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2031	1.665	0.000	1.669	0.000	6,095	6,099	107.75%	6,567	-	6,567	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2032	1.965	0.000	1.975	0.000	4,269	4,268	109.39%	4,669	-	4,669	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2032	3.501	0.000	3.521	0.000	112,606	113,089	115.49%	130,050	-	130,050	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2032	3.489	0.000	3.490	0.000	57,737	57,792	116.74%	67,400	-	67,400	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/	/1/2032	3.455	0.000	3.467	0.000	34,341	34,704	115.59%	39,694	-	39,694	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 11	1/1/2032	3.601	0.000	3.623	0.000	2,174	2,192	114.49%	2,489	-	2,489	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 5/	/1/2028	2.669	0.000	2.671	0.000	32,182	32,182	109.69%	35,300	-	35,300	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 4/	/1/2033	3.617	0.000	3.627	0.000	265,594	267,682	107.91%	286,609	-	286,609	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 11	1/1/2033	3.926	0.000	3.960	0.000	144,985	145,033	111.46%	161,601	-	161,601	Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/	/1/2034	3.680	0.000	3.750	0.000	109,999	110,534	111.30%	122,433	-	122,433	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 3/	/1/2034	3.862	0.000	4.006	0.000	75,708	76,072	111.84%	84,670	-	84,670	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/	/1/2034	3.923	0.000	4.011	0.000	172,499	173,647	114.26%	197,092	-	197,092	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 7/	/1/2034	3.604	0.000	3.665	0.000	70,587	70,470	111.00%	78,355	-	78,355	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 5/	/1/2034	3.747	0.000	3.838	0.000	391,992	389,213	109.32%	428,523	-	428,523	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 10	0/1/2034	3.642	0.000	3.687	0.000	237,127	238,090	111.18%	263,630	-	263,630	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 8/	/1/2034	4.030	0.000	4.061	0.000	169,779	170,484	111.66%	189,580	-	189,580	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 10	0/1/2034	3.893	0.000	3.955	0.000	88,190	88,521	111.87%	98,655	-	98,655	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 9/	/1/2034	3.910	0.000	3.961	0.000	101,896	102,263	111.41%	113,526	-	113,526	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 9/	/1/2034	3.718	0.000	3.774	0.000	326,468	327,345	111.35%	363,516	-	363,516	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 9/	/1/2034	4.031	0.000	4.062	0.000	184,650	185,142	111.68%	206,208	-	206,208	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 10	0/1/2034	3.459	0.000	3.608	0.000	176,074	178,079	112.91%	198,812	-	198,812	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 11	1/1/2034	3.949	0.000	4.027	0.000	424,490	429,002	114.13%	484,491	-	484,491	Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/	/1/2035	4.083	0.000	4.118	0.000	109,756	110,160	111.84%	122,746	-	122,746	Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12	2/1/2034	3.680	0.000	3.740	0.000	65,941	66,590	113.05%	74,543	-	74,543	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 5/	/1/2035	4.079	0.000	4.137	0.000	236,218	237,967	114.49%	270,449	-	270,449	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 3/	/1/2035	3.885	0.000	3.945	0.000	10,925	11,010	113.83%	12,436	-	12,436	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 4/	/1/2035	3.983	0.000	4.066	0.000	327,609	328,593	111.90%	366,581	-	366,581	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS		/1/2035	4.135	0.000	4.244	0.000	152,612	152,603	110.24%	168,242	-		Government/ Agency
FSF645		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/	/1/2035	4.102	0.000	4.178	0.000	248,637	248,519	110.10%	273,737	-	273,737	Government/ Agency
FSF646		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS		/1/2035	4.069	0.000	4.258	0.000	325,824	326,331	111.96%	364,790	-	364,790	Government/ Agency
FSF653		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS		/1/2035	4.027	0.000	4.088	0.000	169,043	169,206	111.72%	188,847	-		Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2035	4.109	0.000	4.168	0.000	31,811	32,006	114.63%	36,467	-	36,467	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.736	0.000	4.049	0.000	68,521	68,927	114.30%	78,320	-	78,320	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	4.059	0.000	4.123	0.000	81,643	82,138	114.53%	93,504	-	93,504	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	4.078	0.000	4.158	0.000	73,378	73,487	112.01%	82,189	-	82,189	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.118	0.000	4.213	0.000	96,586	97,266	114.37%	110,468	-	110,468	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	3.889	0.000	3.963	0.000	36,373	36,367	113.90%	41,429	-	41,429	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	3.584	0.000	3.891	0.000	250,053	250,144	114.67%	286,733	-	286,733	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.039	0.000	4.114	0.000	465,825	465,932	114.26%	532,271	-	532,271	Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.053	0.000	4.153	0.000	167,187	167,410	114.60%	191,589	-	191,589	Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.120	0.000	4.192	0.000	143,344	143,664	114.60%	164,267	-	164,267	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.084	0.000	4.200	0.000	51,627	51,224	111.82%	57,727	-	57,727	Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.124	0.000	4.234	0.000	55,767	55,319	111.82%	62,358	-	62,358	Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.814	0.000	3.922	0.000	37,967	37,671	111.40%	42,296	-	42,296	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.021	0.000	4.200	0.000	306,215	306,356	114.49%	350,579	-	350,579	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.826	0.000	3.912	0.000	270,585	270,730	113.91%	308,229	-	308,229	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.955	0.000	4.036	0.000	146,446	144,117	111.79%	163,709	-	163,709	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	4.121	0.000	4.208	0.000	320,154	315,092	112.08%	358,832	-	358,832	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	3.984	0.000	4.168	0.000	139,600	137,273	111.91%	156,226	-	156,226	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	4.222	0.000	4.292	0.000	77,715	77,880	116.30%	90,385	-	90,385	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	4.049	0.000	4.158	0.000	48,004	48,080	114.24%	54,840	-	54,840	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.266	0.000	4.365	0.000	111,694	109,702	110.57%	123,500	-	123,500	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	4.101	0.000	4.319	0.000	274,674	275,036	114.85%	315,460	-	315,460	Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.291	0.000	4.435	0.000	87,014	85,215	110.52%	96,164	-		Government/ Agency
FSF754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	4.077	0.000	4.212	0.000	1,048	1,054	111.83%	1,172	-		Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	4.113	0.000	4.359	0.000	661	665	112.31%	743	-		Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	4.120	0.000	4.371	0.000	16,112	16,202	112.14%	18,068	-		Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.251	0.000	3.715	0.000	31,881	32,063	112.43%	35,843	-		Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	4.178	0.000	4.338	0.000	329	331	112.19%	369	-		Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	4.154	0.000	4.265	0.000	13,143	13,216	112.00%	14,721	-		Government/ Agency
FSF762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.086	0.000	4.253	0.000	9,314	9,366	112.31%	10,460	-		Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	4.070	0.000	4.293	0.000	19,327	19,436	112.28%	21,700	-		Government/ Agency
FSF765			30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.195	0.000	4.372	0.000	15,646	15,735	112.08%	17,536	-		Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	4.261	0.000	4.459	0.000	168,293	169,263	112.33%	189.045	-		Government/ Agency
FSF767	31414AW65	0,	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	4.278	0.000	4.472	0.000	111,372	111,422	112.48%	125,271	-		Government/ Agency
FSF771		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	4.085	0.000	4.418	0.000	54,519	53,822	110.78%	60.397	-		Government/ Agency
FSF786		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	4.074	0.000	4.566	0.000	34,932	35,081	108.56%	37,924	-		Government/ Agency
FSF791	31414TE56		30 YR SINGLE FAMILY MBS	5.50%	3/1/2038	3.065	0.000	3.800	0.000	304,547	310,802	112.41%	342,329	-		Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.807	0.000	4.022	0.000	647,008	660,410	112.43%	727,402	-		Government/ Agency
FSF794	31415MET8	<b>o</b> ,	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.105	0.000	4.261	0.000	5,791	5,906	112.43%	6,511	-		Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.963	0.000	4.159	0.000	58,876	60,472	114.60%	67,474	-		Government/ Agency
FSF798	31368HMU4	<b>o</b> ,	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.136	0.000	4.221	0.000	327,566	339,264	115.84%	379,466	-		Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.322	0.000	4.740	0.000	147,606	147,958	108.33%	159,895	-		Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.264	0.001	4.684	0.001	850,744	852,787	108.33%	921,575	-		Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.379	0.001	4.686	0.001	1,447,542	1,453,735	108.33%	1,568,061	-		Government/ Agency
FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.164	0.002	4.598	0.002	2,774,981	2,785,174	108.73%	3,017,292	-		Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.30 <i>%</i>	4/1/2040	4.084	0.002	4.645	0.002	818,218	835,077	109.90%	899,235	-		Government/ Agency
FSF816	31417 TNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	4.084	0.001	4.435	0.001	44,108	45,013	110.68%	48,820	-		Government/ Agency
FSF817	31418RBS9	<b>o</b> ,	30 YR SINGLE FAMILY MBS		3/1/2040			4.435								Government/ Agency
FSF830			30 YR SINGLE FAMILY MBS	5.00% 4.50%	3/1/2040 1/1/2039	3.380 4.105	0.000	4.208 4.510	0.000	128,591 281,055	131,310 285,432	109.90% 108.33%	141,324 304,455	-		Government/ Agency
FSF830		<b>c</b> <i>i</i>	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.00%	10/1/2039	4.105	0.000	4.510 4.934	0.000			108.33%		-		• •
		FNMA Single Family MBS					0.002		0.002	2,096,551	2,110,937	106.89%	2,241,068	-		Government/ Agency
FSF833		<b>o</b> ,	30 YR SINGLE FAMILY MBS	4.50% 5.00%	7/1/2040	3.321	0.001	4.513	0.002	2,170,503	2,218,038	108.17%	2,347,822	-		Government/ Agency
FSF834	514100374	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.648	0.001	4.477	0.002	2,369,472	2,470,082	109.90%	2,604,088	-	2,004,088	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>		SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.553	0.000	4.601	0.000	300,746	307,345	108.17%	325,316	-	325,316	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.195	0.000	4.866	0.000	282	287	106.89%	301	-		Government/ Agency
FSF837	31419E3W7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.418	0.001	5.057	0.001	1,777,287	1,806,084	107.33%	1,907,572	-	1,907,572	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.470	0.000	4.824	0.000	438,692	445,522	106.89%	468,931	-	468,931	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.461	0.002	5.058	0.002	2,948,377	2,995,907	107.08%	3,157,138	-	3,157,138	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	3.909	0.002	4.946	0.002	2,511,305	2,551,864	106.89%	2,684,410	-	2,684,410	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	3.517	0.000	4.570	0.000	447,454	455,086	108.20%	484,149	-	484,149	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.499	0.003	5.105	0.004	4,493,563	4,482,329	106.89%	4,803,307	-	4,803,307	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	3.526	0.000	4.563	0.000	397,529	404,302	108.20%	430,130	-	430,130	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	3.984	0.000	4.653	0.000	255,273	259,583	108.33%	276,526	-	276,526	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	3.356	0.000	4.463	0.000	309,069	314,394	108.17%	334,319	-	334,319	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	3.291	0.001	4.405	0.002	2,329,274	2,403,281	109.71%	2,555,542	-	2,555,542	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.373	0.001	4.514	0.001	881,048	907,590	109.56%	965,257	-	965,257	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	3.917	0.001	4.692	0.001	1,514,368	1,557,433	109.56%	1,659,109	-	1,659,109	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	2.855	0.001	4.236	0.001	1,887,613	1,948,748	109.56%	2,068,029	-	2,068,029	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.031	0.000	5.000	0.000	257,579	258,806	106.89%	275,334	-	275,334	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.406	0.001	5.499	0.001	1,667,557	1,693,436	105.04%	1,751,555	-	1,751,555	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.376	0.001	5.462	0.002	1,720,627	1,747,327	105.04%	1,807,299	-	1,807,299	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.097	0.000	5.339	0.000	377,041	383,014	105.04%	396,033	-	396,033	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.229	0.001	5.411	0.001	1,164,747	1,182,975	105.04%	1,223,418	-	1,223,418	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.336	0.001	5.507	0.002	1,727,691	1,760,007	105.04%	1,814,719	-	1,814,719	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	4.784	0.000	5.724	0.000	153,668	156,612	102.69%	157,797	-	157,797	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	4.819	0.001	5.766	0.001	684,447	696,453	102.69%	702,837	-	702,837	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.100	0.003	5.433	0.004	5,071,240	5,226,773	105.04%	5,326,690	-	5,326,690	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.738	0.001	5.818	0.001	1,302,197	1,335,651	102.81%	1,338,813	-	1,338,813	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.742	0.001	5.823	0.001	935,868	959,891	102.69%	961,014	-	961,014	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.822	0.001	5.829	0.001	927,713	951,399	102.69%	952,639	-	952,639	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.856	0.001	5.808	0.001	1,298,417	1,331,645	102.69%	1,333,304	-	1,333,304	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.768	0.001	5.744	0.001	972,103	997,225	102.69%	998,223	-	998,223	Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.499	0.001	5.617	0.001	854,871	876,818	102.69%	877,841	-	877,841	Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.851	0.001	5.794	0.001	1,089,799	1,117,754	102.81%	1,120,443	-	1,120,443	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	4.844	0.001	5.746	0.001	674,314	691,545	102.69%	692,432	-	692,432	Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.804	0.000	5.787	0.000	437,479	448,698	102.69%	449,234	-	449,234	Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.095	0.001	6.089	0.001	1,220,336	1,252,342	102.81%	1,254,650	-	1,254,650	Government/ Agency
FSF878		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.136	0.004	5.637	0.006	6,470,450	6,701,069	105.04%	6,796,381	-		Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	3.782	0.000	5.355	0.000	246,303	255,270	105.04%	258,709	-	258,709	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	4.050	0.005	5.502	0.007	8,039,603	8,300,986	105.04%	8,444,576	-	8,444,576	Government/ Agency
FSF884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	4.026	0.000	5.360	0.000	66,284	69,097	105.04%	69,622	-	69,622	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.102	0.000	5.451	0.000	83,636	87,143	105.04%	87,849	-	87,849	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.083	0.000	5.530	0.000	137,920	143,752	105.04%	144,867	-	144,867	Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	4.230	0.000	5.643	0.001	636,857	661,506	105.04%	668,937	-	668,937	Government/ Agency
FSF889	31417KXG7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2039	4.242	0.001	4.910	0.001	1,383,713	1,419,859	106.74%	1,476,952	-	1,476,952	Government/ Agency
FSF892	3138A2BP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	3.755	0.001	4.959	0.001	1,134,485	1,164,974	106.89%	1,212,685	-	1,212,685	Government/ Agency
FSF893	3138A2DW6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2040	3.922	0.001	4.777	0.001	1,366,900	1,403,562	106.89%	1,461,121	-	1,461,121	Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	2.957	0.003	4.541	0.005	6,294,598	6,604,535	108.01%	6,799,000	-	6,799,000	Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.623	0.003	4.583	0.004	5,125,715	5,383,046	108.26%	5,549,267	-	5,549,267	Government/ Agency
FSF922	31417Y2Y2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	3.738	0.005	4.801	0.007	8,135,147	8,537,408	108.01%	8,787,037	-	8,787,037	Government/ Agency
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.259	0.000	3.939	0.000	325,227	342,881	106.51%	346,410	-	346,410	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.876	0.000	4.631	0.000	601,553	631,773	108.33%	651,636	-	651,636	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.195	0.000	4.715	0.000	492,568	517,526	108.26%	533,270	-	533,270	Government/ Agency
FSF926			30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.857	0.001	4.691	0.002	2,145,328	2,255,454	108.20%	2,321,261	-	2,321,261	Government/ Agency
FSF927		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.961	0.002	4.512	0.005	7,479,728	7,848,235	106.21%	7,943,886	-	7,943,886	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.165	0.000	4.760	0.000	550,638	581,017	105.21%	579,319	-	579,319	Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.670	0.001	4.772	0.002	1,956,937	2,065,055	105.21%	2,058,867	-	2,058,867	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	3.253	0.001	4.853	0.002	2,417,780	2,551,217	105.21%	2,543,714	-	2,543,714	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	3.055	0.005	5.271	0.009	10,572,027	10,995,455	103.97%	10,992,236	-	10,992,236	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	3.907	0.003	5.523	0.004	5,092,965	5,263,121	103.40%	5,266,112	-	5,266,112	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	3.076	0.001	4.661	0.001	1,156,461	1,229,952	106.51%	1,231,784	-	1,231,784	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	1.267	0.000	3.990	0.001	1,784,252	1,898,168	106.23%	1,895,447	-	1,895,447	Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.915	0.007	5.947	0.011	11,628,866	12,077,476	105.19%	12,232,809	-	12,232,809	Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.409	0.004	5.756	0.007	7,444,096	7,731,926	104.47%	7,776,734	-	7,776,734	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.151	0.006	6.318	0.009	9,173,809	9,475,969	102.37%	9,391,630	-	9,391,630	Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.027	0.002	6.218	0.004	3,860,882	3,987,873	102.37%	3,952,554	-	3,952,554	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	4.199	0.012	6.071	0.017	17,921,849	18,521,515	102.37%	18,347,381	-	18,347,381	Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.210	0.002	4.551	0.007	9,053,438	9,462,504	105.02%	9,507,744	-	9,507,744	Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.213	0.001	4.003	0.003	5,315,548	5,555,519	105.27%	5,595,574	-	5,595,574	Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.421	0.003	4.243	0.010	15,067,983	15,566,659	105.52%	15,899,441	-	15,899,441	Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.125	0.003	5.574	0.005	5,342,906	5,411,011	103.91%	5,551,933	-	5,551,933	Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.015	0.002	4.333	0.010	14,661,900	15,301,674	104.92%	15,383,896	-	15,383,896	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.814	0.008	5.163	0.014	16,946,818	17,247,582	103.12%	17,474,770	-	17,474,770	Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	2.943	0.002	5.437	0.004	4,175,516	4,254,294	103.69%	4,329,738	-	4,329,738	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.240	0.004	5.794	0.007	7,064,860	7,198,101	103.69%	7,325,799	-	7,325,799	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.374	0.002	5.826	0.003	2,885,582	2,940,050	103.69%	2,992,161	-	2,992,161	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.617	0.002	5.177	0.004	5,224,330	5,323,417	103.69%	5,417,289	-	5,417,289	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.575	0.003	4.942	0.005	6,319,603	6,401,517	103.94%	6,568,816	-	6,568,816	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.295	0.001	5.681	0.002	1,747,242	1,769,207	103.97%	1,816,690	-	1,816,690	Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	2.651	0.003	5.252	0.005	6,093,426	6,273,724	103.60%	6,312,773	-	6,312,773	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.480	0.002	5.129	0.003	3,936,011	4,042,584	103.60%	4,077,697	-	4,077,697	Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.460	0.002	5.115	0.003	4,022,540	4,131,311	103.60%	4,167,340	-	4,167,340	Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.878	0.003	4.514	0.008	11,470,357	11,784,239	103.69%	11,894,013	-	11,894,013	Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	1.865	0.002	3.808	0.004	7,039,594	7,251,105	103.57%	7,290,800	-	7,290,800	Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	3.206	0.002	5.717	0.003	3,238,735	3,334,249	103.69%	3,358,357	-	3,358,357	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	2.477	0.001	5.186	0.002	2,774,901	2,856,850	103.60%	2,874,790	-	2,874,790	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.314	0.003	4.456	0.010	13,622,844	14,300,745	105.08%	14,314,959	-	14,314,959	Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.309	0.003	4.376	0.010	14,783,057	15,514,356	104.80%	15,492,540	-	15,492,540	Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.658	0.002	5.096	0.003	3,833,218	3,932,295	103.82%	3,979,589	-	3,979,589	Government/ Agency
FSF964		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.955	0.001	4.583	0.003	3,649,982	3,744,491	103.82%	3,789,356	-		Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.533	0.002	4.979	0.003	3,783,028	3,880,935	103.82%	3,927,483	-	3,927,483	Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	2.218	0.001	4.812	0.003	4,110,354	4,216,463	103.69%	4,262,169	-	4,262,169	Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.482	0.003	5.171	0.007	8,108,291	8,316,165	103.69%	8,407,769	-	8,407,769	Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.857	0.002	4.136	0.010	15,447,780	15,962,610	104.71%	16,174,683	-	16,174,683	Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	2.363	0.007	5.152	0.014	17,341,726	17,490,966	103.38%	17,928,047	-	17,928,047	Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.562	0.001	3.951	0.001	2,080,153	2,154,096	106.20%	2,209,138	-	2,209,138	Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-0.005	0.000	2.696	0.000	882,522	914,031	105.76%	933,384	-	933,384	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.005	0.000	3.283	0.005	10,168,070	10,530,348	106.17%	10,795,390	-	10,795,390	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.191	0.000	2.617	0.001	2,345,343	2,429,129	105.40%	2,472,082	-	2,472,082	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.032	0.000	2.701	0.007	15,876,183	16,476,873	105.40%	16,734,114	-		Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.196	0.000	2.532	0.006	15,459,460	16,009,282	105.76%	16,350,429	-	16,350,429	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.185	0.000	2.579	0.000	238,804	247,298	105.61%	252,193	-	252,193	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-0.018	0.000	3.011	0.000	577,899	598,431	106.01%	612,650	-	612,650	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.805	0.002	3.794	0.010	17,062,526	17,061,243	104.36%	17,806,759	-	17,806,759	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.062	0.000	2.642	0.002	3,660,073	3,788,841	105.24%	3,851,854	-	3,851,854	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.042	0.000	2.403	0.005	12,980,956	13,437,426	105.48%	13,692,573	-	13,692,573	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	2.098	0.003	4.258	0.006	8,555,238	8,775,816	102.54%	8,772,304	-	8,772,304	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.779	0.000	1.781	0.000	2,741	2,741	110.25%	3,022	-	3,022	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.837	0.000	1.839	0.000	2,477	2,477	110.11%	2,728	-	2,728	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.348	0.000	0.348	0.000	1,155	1,155	101.95%	1,178	-	1,178	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.772	0.000	0.772	0.000	17,206	17,212	104.13%	17,916	-	17,916	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.284	0.000	2.288	0.000	3,841	3,841	110.60%	4,248	-	4,248	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.181	0.000	2.184	0.000	20,220	20,249	110.11%	22,265	-	22,265	Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.835	0.000	0.835	0.000	5,486	5,488	104.74%	5,746	-	5,746	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.843	0.000	0.844	0.000	34,280	34,294	104.51%	35,827	-	35,827	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.903	0.000	0.903	0.000	25,205	25,235	104.89%	26,439	-	26,439	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.316	0.000	2.320	0.000	33,864	33,441	109.89%	37,214	-	37,214	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.690	0.000	2.695	0.000	20,644	20,674	113.14%	23,356	-	23,356	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.604	0.000	2.609	0.000	135,455	135,823	112.51%	152,397	-	152,397	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.237	0.000	2.239	0.000	8,819	8,875	111.40%	9,824	-	9,824	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	2.115	0.000	2.117	0.000	21,627	21,721	110.81%	23,965	-	23,965	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.344	0.000	2.348	0.000	41,007	41,132	111.40%	45,680	-	45,680	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		5/15/2027	2.176	0.000	2.179	0.000	43,571	43,740	110.88%	48,310	-	48,310	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		12/15/2027	2.478	0.000	2.482	0.000	36,684	36,953	112.07%	41,112	-	41,112	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		6/15/2026	2.335	0.000	2.338	0.000	5,162	5,162	111.40%	5,750	-	5,750	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.327	0.000	2.329	0.000	2,855	2,867	111.96%	3,197	-	3,197	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.237	0.000	2.239	0.000	2,636	2,662	111.51%	2,939	-	2,939	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2025	1.974	0.000	1.976	0.000	9,723	9,809	109.95%	10,691	-	10,691	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.656	0.000	2.661	0.000	6,624	6,693	112.93%	7,481	-	7,481	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.340	0.000	2.348	0.000	25,986	26,173	111.05%	28,856	-	20,000	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		3/15/2028	2.766	0.000	2.770	0.000	64,996	65,675	113.75%	73,935	-		Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		2/15/2028	2.504	0.000	2.506	0.000	4,433	4,492	113.37%	5,025	-		Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.630	0.000	2.632	0.000	4,124	4,124	113.64%	4,687	-	4,687	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.764	0.000	1.766	0.000	11,628	11,722	109.22%	12,700	-		Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		2/15/2028	2.615	0.000	2.618	0.000	6,637	6,704	113.75%	7,550	-		Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		2/15/2028	2.133	0.000	2.135	0.000	5,970	5,970	111.23%	6,641	-	6,641	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		4/15/2028	2.617	0.000	2.620	0.000	48,766	48,901	113.75%	55,472	-		Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		3/15/2028	2.644	0.000	2.646	0.000	5,204	5,204	114.13%	5,939	-	5,939	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		3/15/2028	2.672	0.000	2.674	0.000	20,697	20,697	114.13%	23,621	-		Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.787	0.000	1.789	0.000	7,720	7,751	109.36%	8,442	-		Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		6/15/2028	2.548	0.000	2.551	0.000	23,219	23,297	111.65%	25,925	-	,	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		6/15/2028	2.770	0.000	2.776	0.000	156,303	157,121	112.20%	175,379	-		Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		6/15/2028	2.732	0.000	2.737	0.000	14,805	14,850	112.02%	16,585	-		Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		7/15/2028	3.011	0.000	3.019	0.000	48,449	48,449	111.70%	54,115	-		Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/20/2028	2.851	0.000	2.858	0.000	1,834	1,834	112.22%	2,058	-		Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2028	2.606	0.000	2.608	0.000	19,834	20,061	112.11%	22,237	-		Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2028	2.812	0.000	2.814	0.000	37,006	37,076	113.13%	41,864	-		Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2028	2.902	0.000	2.908	0.000	55,803	56,189	112.81%	62,949	-		Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		7/15/2027	2.334	0.000	2.336	0.000	22,884	23,438	112.34%	25,709	-		Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2024	1.800	0.000	1.802	0.000	69,381	69,649	109.84%	76,208	-		Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		3/15/2030	3.089	0.000	3.092	0.000	10,640	10,640	115.34%	12,272	-		Government/ Agency
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		9/15/2030	2.130	0.000	2.132	0.000	18,441	18,863	113.76%	20,979	-		Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2027	2.527	0.000	2.529	0.000	25,588	25,808	114.70%	29,349	-		Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		8/15/2027	2.598	0.000	2.601	0.000	2,302	2,302	114.26%	2,631	-		Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		3/15/2030	2.929	0.000	2.931	0.000	39,734	40,356	115.62%	45,942	-		Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		9/15/2026	2.083	0.000	2.086	0.000	12,883	12,970	110.39%	14,221	-		Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		11/15/2028	2.874	0.000	2.895	0.000	22,842	22,946	112.29%	25,650	-		Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS		9/15/2028	2.829	0.000	2.835	0.000	107,956	108,193	112.47%	121,418	-		Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.432	0.000	2.435	0.000	18,733	18,834	110.98%	20,789	-	20,789	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.918	0.000	2.925	0.000	149,014	149,401	112.89%	168,218	-	168,218	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.991	0.000	3.019	0.000	107,757	107,858	112.81%	121,556	-	121,556	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.194	0.000	3.221	0.000	6,507	6,658	115.25%	7,500	-	7,500	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	3.041	0.000	3.069	0.000	18,497	18,862	114.65%	21,208	-	21,208	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.117	0.000	3.120	0.000	2,859	3,009	115.85%	3,312	-	3,312	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.684	0.000	3.716	0.000	133,981	134,299	110.20%	147,648	-	147,648	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.603	0.000	3.634	0.000	120,075	121,624	112.06%	134,554	-	134,554	Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.802	0.000	3.843	0.000	676,830	678,543	110.63%	748,803	-	748,803	Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.611	0.000	3.651	0.000	78,975	79,712	112.16%	88,576	-	88,576	Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.757	0.000	3.793	0.000	107,270	108,306	112.63%	120,816	-	120,816	Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.791	0.000	3.828	0.000	20,237	20,462	112.72%	22,811	-		Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.666	0.000	3.689	0.000	100,454	101,538	112.49%	113,001	-	113,001	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.271	0.000	4.341	0.000	7,025	6,985	114.29%	8,029	-		Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.131	0.000	4.275	0.000	31,896	31,723	114.21%	36,430	-		Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.261	0.000	4.327	0.000	58,752	58,433	114.24%	67,118	-	67,118	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.187	0.000	4.366	0.000	648,495	644,964	114.03%	739,481	-	739,481	Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.216	0.000	4.311	0.000	371,972	369,452	112.08%	416,910	-		Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.907	0.000	4.206	0.000	387,218	384,625	111.69%	432,471	-	432,471	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.745	0.000	4.084	0.000	28,739	28,542	112.17%	32,237	-	32,237	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.104	0.000	4.280	0.000	97,915	97,257	111.89%	109,557	-	109,557	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.339	0.001	4.677	0.001	884,032	892,954	106.91%	945,088	-	0.0,000	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.054	0.001	4.697	0.001	1,274,955	1,287,958	106.91%	1,363,010	-		Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.248	0.000	4.703	0.000	610,785	616,994	106.91%	652,969	-		Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.356	0.001	4.427	0.001	1,726,384	1,758,940	109.40%	1,888,618	-		Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.706	0.000	2.709	0.000	64,104	64,104	103.37%	66,262	-		Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.221	0.000	3.234	0.000	1,419	1,419	111.44%	1,581	-		Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	3.003	0.000	3.006	0.000	77,030	77,030	104.57%	80,550	-		Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.285	0.000	3.293	0.000	187	187	116.24%	217	-		Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.180	0.000	3.182	0.000	40,586	41,277	103.27%	41,913	-		Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	2.080	0.000	2.085	0.000	288	288	112.01%	322	-		Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.668	0.000	3.661	0.000	144,725	144,608	108.21%	156,610	-		Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.449	0.000	2.552	0.000	116,544	116,829	106.21%	123,785	-		Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	1.098	0.003	1.099	0.003	18,727,023	19,134,166	102.02%	19,104,657	-	19,104,657	AAA
CMB039	46637WAD5		AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	1.834	0.003	1.835	0.003	9,751,129	10,156,528	102.13%	9,958,692	-	9,958,692	AAA
CMB040		COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	2.990	0.005	2.996	0.005	10,000,000	10,146,290	101.87%	10,187,135	-	10,187,135	AAA
CMB042		UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	3.101	0.010	3.107	0.010	20,000,000	20,349,825	102.80%	20,559,164	-	20,559,164	AAA
CMB043		COMM 2014-CR14 A4 COMM 2014-UBS2 A5	AAA PRIVATE LABEL CMBS	4.24%	2/10/2047	3.825	0.004	3.830	0.004	7,000,000	7,165,203	107.88%	7,551,372	-	7,551,372	AAA
CMB044			AAA PRIVATE LABEL CMBS	3.96%	3/10/2047	3.954	0.003	3.960	0.003	5,000,000	5,119,168	106.43%	5,321,296	-	5,321,296	AAA
CMB045		COMM 2014-LC15 A4	AAA PRIVATE LABEL CMBS	4.01%	4/10/2047	4.002	0.013	4.008	0.013	20,000,000	20,477,903	107.24%	21,447,906	-		AAA
CMB046		JPMBB 2014-C19 A4	AAA PRIVATE LABEL CMBS	4.00%	4/15/2047	4.067	0.003	4.073	0.003	5,000,000	5,119,743	107.29%	5,364,429	-	0,001,120	AAA
CMB047	46642CBJ8	WFCM 2014-LC16 A5 JPMCC 2014-C20 A5	AAA PRIVATE LABEL CMBS	3.82%	8/15/2050	4.234	0.003	4.239	0.003	5,000,000	5,123,569	106.65%	5,332,258	-	0,002,200	AAA
CMB048			AAA PRIVATE LABEL CMBS	3.80%	7/15/2047	4.251	0.002	4.257	0.002	2,250,000	2,303,638	106.78%	2,402,532	-	_,,	AAA
CMB049 CMB050		JPMBB 2014-C18 A5 CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS AAA PRIVATE-LABEL CMBS	4.08% 3.62%	2/15/2047 7/10/2047	3.979 4.377	0.004	3.984 4.382	0.004 0.006	6,825,000 8,000,000	7,139,966 8,190,495	107.54% 106.48%	7,339,771 8,518,751	-	0,510,751	AAA AAA
							0.006							-		
GCL137 GCL140	167570TQ3 45203LCQ4	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	3.65% 3.38%	11/15/2058 1/15/2060	7.401 8.915	0.013 0.085	7.398 8.885	0.013 0.085	10,437,371 57,709,288	10,601,594 57,720,028	107.17% 108.69%	11,196,715 62,958,379	158,629 2,695,012		Government/ Agency Government/ Agency
GCL140 GCL141		GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.36% 3.25%	6/15/2059	6.915 7.765	0.085	0.000 7.761	0.085	30,267,405	30,902,085	108.69%	32,550,027	1,232,595		Government/ Agency
GCL141 GCL142		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25% 4.15%	9/15/2059 9/15/2051	0.285	0.038	0.285	0.038	17,411,698	17,473,741	107.25%	17,456,568	454,802		Government/ Agency
GCL142 GCL143		GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15% 3.35%	9/15/2051 8/15/2059	0.265 7.968	0.001	0.265 7.964	0.001	5,311,040	5,513,989	100.25%	5,845,531	1,375,960		Government/ Agency
GCL143 GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.35%	8/15/2059	7.908	0.007	7.904	0.007	26,151,270	27,041,880	107.95%	28,976,887	9,383,130		Government/ Agency
GCL144 GCL145	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	2/15/2059	7.954	0.034	7.630	0.034	13,817,614	14,113,094	107.95%	15,060,020	9,383,130 857,386		Government/ Agency
GCL143 GCL147		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%		7.857	0.017	7.853	0.056	43,581,378	44,479,359	108.47%	47,366,589	1,103,922		Government/ Agency
JULITI	5517 BWEJU			0.0070	0/10/2008	1.001	0.000	1.000	0.000	+0,001,070	++,+79,009	100.47 /0	+1,000,009	1,103,922	40,470,311	Soveniment Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	7.981	0.055	7.977	0.055	41,343,112	42,199,714	108.26%	44,873,733	1,419,488	46,293,221	Government/ Agency
GCL149	3617G0QX1		MULTIFAMILY CONSTRUCTION MBS	3.48%	5/15/2059	7.135	0.017	7.133	0.017	14,101,258	14,406,474	109.26%	15,451,448	476,242		Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57%	11/15/2059	6.642	0.048	6.641	0.048	43,239,675	43,987,605	109.50%	47,966,213	6,520,325		Government/ Agency
GCL151	3617G0RE2		MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	6.050	0.016	6.050	0.016	15,194,669	15,513,371	109.90%	16,772,351	740,431		Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	6.487	0.041	6.487	0.041	36,154,456	37,113,105	112.40%	42,076,879	11,604,744		Government/ Agency
GCL153	3617H4UY5		MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	8.548	0.000	8.527	0.000	25,000	328,686	108.41%	3,383,940	39,914,500		Government/ Agency
GCL154	3617H4U74		MULTIFAMILY CONSTRUCTION MBS	4.19%	5/15/2060	6.114	0.009	6.114	0.009	9,033,027	9,419,275	111.63%	12,358,464	19,556,973		Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.29%	1/15/2060	5.629	0.006	5.631	0.006	6,418,911	6,568,137	113.04%	7,322,153	506,089		Government/ Agency
GCL156	3617HVYW5		MULTIFAMILY CONSTRUCTION MBS	4.40%	9/15/2060	6.166	0.002	6.167	0.002	1,500,087	1,710,057	112.06%	2,609,408	7,699,913	10,309,321	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	6.271	0.000	6.271	0.000	114,921	158,002	111.45%	378,284	2,185,079		Government/ Agency
GCL159	3617AU3C2		MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	6.654	0.001	6.653	0.001	729,011	946,845	112.19%	1,597,002	6,390,289		Government/ Agency
GCL160	3617AU3E8		MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	5.647	0.003	5.649	0.003	3,494,838	3,733,334	113.27%	4,529,194	4,301,362		Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	4/15/2060	5.845	0.025	5.846	0.025	25,030,803	25,717,668	113.61%	28,751,113	2,294,397		Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	6.845	0.001	6.844	0.001	505,186	764,886	109.86%	5,626,151	51,435,214		Government/ Agency
GCL164	3617JMZN2		MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	8.868	0.000	8.840	0.000	50,000	485,267	108.15%	1,231,956	14,458,900		Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	9.081	0.005	9.045	0.005	3,310,082	4,506,564	107.18%	5,764,415	30,875,118		Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	3.429	0.019	3.434	0.019	34,033,915	34,202,534	106.24%	36,159,136	-		Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	2.226	0.007	2.229	0.007	18,365,000	18,359,300	104.96%	19,276,721	-		Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	4.909	0.002	4.912	0.002	2,546,262	2,448,026	110.57%	2,815,356	-		Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70%	10/15/2056	4.852	0.003	4.856	0.003	3,315,196	3,480,924	112.58%	3,732,145	-		Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	5.536	0.004	5.537	0.004	3,954,957	4,304,294	109.91%	4,347,066	-		Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.972	0.012	4.974	0.012	15,371,674	15,938,129	107.06%	16,456,587	-		Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.85%	1/15/2056	5.115	0.027	5.118	0.027	31,837,483	32,126,949	109.09%	34,730,714	-		Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50%	5/15/2038	3.204	0.009	3.210	0.009	18,064,048	19,461,536	105.91%	19,130,772	-		Government/ Agency
GMF244	36180CVN6		MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	4.769	0.035	4.772	0.035	44,686,723	47,487,986	106.68%	47,673,678	-		Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29%	3/15/2053	5.396	0.043	5.398	0.043	46,967,870	47,240,184	111.69%	52,456,418	-		Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	6.788	0.032	6.786	0.032	29,186,060	29,731,675	108.42%	31,644,433	-		Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.455	0.015	6.454	0.015	13,961,009	14,483,770	109.50%	15,287,773	-		Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.278	0.023	6.278	0.023	22,638,439	23,496,742	107.87%	24,420,035	-		Government/ Agency
GMF254	36193GPX7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	8/15/2057	6.559	0.016	6.559	0.016	14,424,615	14,757,029	109.72%	15,827,370	-	15,827,370	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	5.988	0.027	5.989	0.027	27,081,580	27,859,874	109.22%	29,579,401	-	29,579,401	Government/ Agency
GMF256	36183YAA6		MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	2.440	0.016	2.444	0.016	42,132,978	43,232,788	104.24%	43,917,781	-	43,917,781	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.337	0.026	6.337	0.026	24,844,371	25,554,406	107.89%	26,803,835	-		Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	6.079	0.017	6.079	0.017	17,255,587	17,860,594	107.74%	18,591,840	-		Government/ Agency
GMF262	36195P2T9		MULTIFAMILY PERMANENT MBS	3.40%	3/15/2057	6.963	0.006	6.961	0.006	5,080,885	5,122,380	107.81%	5,477,553	-		Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49%	8/15/2058	7.276	0.013	7.274	0.013	11,226,439	11,504,028	109.61%	12,305,327	-		Government/ Agency
GMF265		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	11/15/2058	7.467	0.025	7.464	0.025	20,328,307	20,917,646	107.47%	21,846,039	-		Government/ Agency
GMF266	3617JU2R1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	6/15/2054	6.984	0.028	6.982	0.028	23,944,632	25,624,649	109.77%	26,283,366	-	26,283,366	Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.63%	9/20/2037	12.447	0.003	12.027	0.003	1,500,000	1,465,171	100.28%	1,504,140	-		Government/ Agency
GMP006	167570PC8		MULTIFAMILY PERMANENT MBS	4.90%	3/20/2044	14.593	0.002	13.927	0.002	1,000,000	991,252	100.31%	1,003,070	-		Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION MBS	4.10%	10/1/2060	8.605	0.022	8.582	0.022	16,500,000	16,509,355	101.14%	16,751,183	5,500,000		Government/ Agency
PMB152	81299D9R4	FHA MF PC	MULTIFAMILY PERMANENT MBS	7.50%	9/1/2032	0.083	0.000	0.083	0.000	1,182,314	1,180,134	100.61%	1,189,532	-		Government/ Agency
PMB159	81299B9R8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.60%	6/1/2038	0.079	0.000	0.079	0.000	2,256,687	2,260,063	100.31%	2,263,585	-		Government/ Agency
PMB166	81299H927	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.87%	5/1/2044	0.085	0.000	0.085	0.000	1,694,143	1,693,042	100.21%	1,697,727	-	1,697,727	Government/ Agency
PMB170	999684251	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.40%	8/1/2046	1.673	0.001	1.673	0.001	3,661,216	3,663,097	104.44%	3,823,810	-		Government/ Agency
PMB172		FHA MF PC	MULTIFAMILY PERMANENT MBS	5.55%	8/1/2042	0.077	0.000	0.077	0.000	7,488,883	7,491,188	100.30%	7,511,174	-		Government/ Agency
PMB173	999576077	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.35%	3/1/2047	0.069	0.000	0.069	0.000	7,025,934	7,035,374	100.27%	7,044,592	-	7,044,592	Government/ Agency
PMB174	999754344	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.89%	4/1/2038	0.085	0.000	0.085	0.000	4,246,759	4,250,935	100.35%	4,261,716	-	4,261,716	Government/ Agency
PMB176	999768880	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.60%	1/1/2050	3.778	0.002	3.783	0.002	3,271,958	3,296,238	113.09%	3,700,155	-		Government/ Agency
PMB178	45202T9V1	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.80%	1/1/2053	5.090	0.002	5.093	0.002	1,991,598	2,000,590	112.90%	2,248,449	-	2,248,449	Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.20%	4/1/2052	4.366	0.009	4.370	0.009	11,254,129	11,250,167	115.28%	12,973,263	-	12,973,263	Government/ Agency
PMB180	60416SBF6	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.75%	8/1/2048	2.581	0.002	2.585	0.002	3,825,000	3,820,949	99.97%	3,824,001	-	3,824,001	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB181	57586NHK0	FHA MF PC	MULTIFAMILY PERMANENT MBS	4.00%	12/1/2053	6.171	0.062	6.171	0.062	62,910,000	62,885,425	102.94%	64,760,793	-	64,760,793	Government/ Agency
PMB183	64199AKB9	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.65%	12/1/2037	2.692	0.004	2.697	0.004	8,655,868	8,820,104	100.79%	8,724,540	-	8,724,540	Government/ Agency
PMB184	57599CYU8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.17%	2/1/2050	4.336	0.006	4.340	0.006	7,762,764	8,322,895	107.94%	8,379,487	-	8,379,487	Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.084	0.000	0.084	0.000	201,140	200,661	101.21%	203,577	-	203,577	Government/ Agency
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.083	0.000	0.083	0.000	660,162	655,109	102.56%	677,079	-	677,079	Government/ Agency
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.082	0.000	0.082	0.000	930,417	930,417	101.47%	944,119	-	944,119	Government/ Agency
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	1.171	0.002	1.171	0.002	9,194,366	9,194,542	104.20%	9,580,373	-	9,580,373	Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	2.045	0.000	2.048	0.000	1,082,836	1,083,813	104.77%	1,134,453	-	1,134,453	Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.084	0.000	0.084	0.000	297,253	297,819	100.94%	300,049	-	300,049	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	1.178	0.001	1.178	0.001	4,720,285	4,720,922	105.25%	4,968,075	-	4,968,075	Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.840	0.001	1.840	0.001	4,813,350	4,813,350	107.23%	5,161,587	-	5,161,587	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	2.203	0.001	2.206	0.001	1,723,073	1,749,403	108.70%	1,872,952	-	1,872,952	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.083	0.000	0.083	0.000	3,374,670	3,374,640	101.53%	3,426,360	-	3,426,360	Government/ Agency
FXF232	31381L3S4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	1/1/2020	0.086	0.000	0.086	0.000	1,825,528	1,825,528	100.36%	1,832,121	-	1,832,121	Government/ Agency
FXF234	31381MEG6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50%	2/1/2020	0.086	0.000	0.086	0.000	3,873,240	3,873,240	100.38%	3,888,065	-	3,888,065	Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44%	5/1/2020	0.086	0.000	0.086	0.000	5,497,236	5,497,236	100.87%	5,545,199	-	5,545,199	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	4.215	0.016	4.219	0.016	23,003,755	23,047,576	110.93%	25,518,587	-	25,518,587	Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33%	3/1/2021	0.881	0.000	0.881	0.000	3,001,184	3,001,271	102.70%	3,082,098	-	3,082,098	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	3/1/2021	0.881	0.001	0.881	0.001	5,407,043	5,408,191	103.15%	5,577,403	-	5,577,403	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73%	2/1/2021	0.802	0.000	0.802	0.000	1,424,890	1,425,084	102.94%	1,466,724	-	1,466,724	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25%	5/1/2021	1.103	0.001	1.103	0.001	3,921,096	3,921,108	102.90%	4,034,944	-	4,034,944	Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	1.119	0.002	1.119	0.002	8,740,713	8,741,362	103.10%	9,011,796	-	9,011,796	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	5/1/2021	1.036	0.001	1.036	0.001	3,855,777	3,857,139	103.42%	3,987,564	-	3,987,564	Government/ Agency
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	4.108	0.003	4.112	0.003	4,494,881	4,603,556	118.83%	5,341,438	-		Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.817	0.002	3.822	0.002	2,180,914	2,241,729	119.02%	2,595,789	-		Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.925	0.001	1.925	0.001	3,879,745	3,881,222	102.99%	3,995,732	-		Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.925	0.001	1.925	0.001	2,966,554	2,967,683	102.99%	3,055,240	-		Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.687	0.000	4.689	0.000	603,074	618,347	112.88%	680,731	-		Government/ Agency
FXF262		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	2.374	0.012	2.376	0.012	33,000,000	33,000,000	102.12%	33,700,120	-		Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.820	0.003	3.823	0.003	4,988,602	4,934,791	116.15%	5,794,132	-		Government/ Agency
FXF264		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.892	0.003	2.897	0.003	6,110,702	6,116,806	101.09%	6,177,030	-		Government/ Agency
FXF265		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24%	12/1/2022	2.956	0.013	2.962	0.013	29,301,608	29,306,178	101.06%	29,611,451	-		Government/ Agency
FXF267		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	12/1/2022	2.945	0.013	2.951	0.013	29,053,160	29,057,683	100.97%	29,333,945	-		Government/ Agency
FXF268		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.976	0.002	4.979	0.002	2,695,947	2,701,081	105.09%	2,833,198	-		Government/ Agency
FXF270		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.784	0.002	3.789	0.002	3,462,352	3,466,457	106.08%	3,672,797	-		Government/ Agency
FXF271		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.595	0.003	3.600	0.003	4,615,527	4,634,623	106.59%	4,919,671	-		Government/ Agency
FXF272		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.326	0.007	3.331	0.007	12,302,798	12,345,115	105.20%	12,941,978	-		Government/ Agency
FXF273		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.524	0.001	3.529	0.001	2,429,418	2,449,731	107.24%	2,605,226	-		Government/ Agency
FXF274		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.609	0.004	3.615	0.004	6,290,564	6,311,905	106.28%	6,685,481	-		Government/ Agency
FXF280		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	6.953	0.013	6.951	0.013	11,381,201	11,386,748	109.85%	12,501,860	-		Government/ Agency
FXF282		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.789	0.003	5.790	0.003	2,936,712	2,949,590	108.58%	3,188,680	-		Government/ Agency
FXF283		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	8.576	0.035	8.561	0.035	25,100,000	25,187,864	107.34%	26,942,747	-		Government/ Agency
FXF284		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2030	10.280	0.009	10.177	0.009	5,339,874	5,423,833	107.54%	5,795,879	-		Government/ Agency
FXF285		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	8.051	0.009	8.038	0.009	27,549,210	27,581,439	107.30%	29,560,373	-		Government/ Agency
FXF286		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05% 3.12%	4/1/2030	8.044	0.036	8.030 8.031	0.036	13,445,553	13,450,071	107.30%	29,560,373 14,060,395	-		Government/ Agency
FXF287		FNMA MF DUS	MULTIFAMILY PERMANENT MBS		4/1/2030 5/1/2030	0.044 7.886		6.031 7.873	0.018		7,033,551	104.57%	7,473,889	-		
				3.21%			0.009			6,924,813 10,737,875				-		Government/ Agency
FXF288		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.514	0.013	7.479	0.013	10,737,875	10,894,805	105.69%	11,348,694	-		Government/ Agency
FXF289		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	6.294	0.004	6.294	0.004	3,872,559	3,883,226	106.50%	4,124,283	-		Government/ Agency
FXF290		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.929	0.033	8.893	0.033	21,987,000	22,019,771	111.14%	24,436,996	-		Government/ Agency
FXF291			MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	6.561	0.011	6.560	0.011	10,313,705	10,368,508	108.14%	11,153,022	-		Government/ Agency
FXF292			MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	8.540	0.015	8.530	0.015	10,500,000	10,700,233	112.30%	11,791,712	-		Government/ Agency
FXF293	3138LUAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	6.520	0.011	6.519	0.011	10,320,431	10,374,799	107.74%	11,119,001	-	11,119,001	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup> (		SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	6.140	0.016	6.140	0.016	15,859,535	16,005,711	108.50%	17,207,333	-	17,207,333	Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	5.253	0.013	5.256	0.013	15,462,171	15,475,221	104.30%	16,126,302	-	16,126,302	Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	6.019	0.007	6.020	0.007	7,436,713	7,458,213	108.28%	8,052,774	-	8,052,774	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	7.176	0.011	7.174	0.011	9,360,000	9,365,701	106.19%	9,939,422	-	9,939,422	Government/ Agency
FXF307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	7.181	0.019	7.179	0.019	15,950,000	16,038,630	106.04%	16,912,809	-	16,912,809	Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.779	0.012	4.782	0.012	15,630,460	15,761,723	102.16%	15,968,582	-	15,968,582	Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	9.969	0.041	9.924	0.040	25,000,000	25,181,723	105.52%	26,379,765	-	26,379,765	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	6.155	0.058	6.156	0.058	60,000,000	60,000,000	103.05%	61,828,436	-	61,828,436	Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44%	8/1/2026	5.915	0.021	5.916	0.021	22,370,246	22,370,376	102.67%	22,967,987	-	22,967,987	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	7.166	0.018	7.164	0.018	15,459,177	15,614,016	105.09%	16,246,150	-	16,246,150	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	7.543	0.044	7.540	0.044	36,400,000	36,732,944	104.86%	38,168,518	-	38,168,518	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	6.009	0.035	6.010	0.035	37,680,000	37,740,368	102.44%	38,597,508	-	38,597,508	Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	6.290	0.025	6.290	0.025	25,830,000	25,837,073	100.92%	26,067,083	-	26,067,083	Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38%	7/1/2026	6.052	0.021	6.054	0.021	21,840,000	21,866,900	102.32%	22,345,931	-	22,345,931	Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	7.473	0.047	7.470	0.047	40,100,000	40,548,760	103.43%	41,475,779	-	41,475,779	Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34%	9/1/2026	5.986	0.027	5.987	0.027	28,500,000	28,610,186	102.12%	29,105,493	-		Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	7.267	0.029	7.264	0.028	24,990,000	25,069,857	102.77%	25,683,286	-	25,683,286	Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	6.059	0.015	6.060	0.015	16,243,853	16,276,539	103.11%	16,749,656	-	16,749,656	Government/ Agency
FXF321		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	5/1/2026	5.610	0.013	5.612	0.013	13,934,177	14,248,803	105.28%	14,670,351	-		Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	2/1/2029	7.589	0.029	7.586	0.029	22,930,000	23,050,841	107.50%	24,648,906	-	24,648,906	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	6.060	0.020	6.060	0.020	20,095,145	20,122,878	107.35%	21,571,561	-		Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	6.676	0.022	6.675	0.022	19,513,034	19,763,391	109.56%	21,378,584	-		Government/ Agency
FXF326			MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	6.574	0.022	6.573	0.022	19,915,461	20,178,451	110.16%	21,938,032	-		Government/ Agency
FXF327		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	7.698	0.010	7.695	0.010	7,889,000	7,910,059	108.02%	8,521,307	-		Government/ Agency
FXF328		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	7.879	0.026	7.875	0.026	20,080,000	20,177,944	108.27%	21,740,027	-		Government/ Agency
FXF329		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	5/1/2027	0.035	0.000	6.632	0.017	16,840,000	16,841,622	100.12%	16,860,216	-		Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	6.526	0.031	6.526	0.031	29,000,000	29,043,745	106.35%	30,840,825	-		Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	6.395	0.072	6.395	0.072	69,649,401	69,749,676	106.23%	73,990,645	-		Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	8.066	0.033	8.062	0.033	25,350,000	25,512,690	106.62%	27,027,100	-		Government/ Agency
FXF334		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	8/1/2027	0.035	0.000	6.724	0.036	35,483,000	35,490,214	100.10%	35,517,445	-		Government/ Agency
FXF335		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	8/1/2027	6.484	0.010	6.484	0.010	9,352,082	9,474,160	106.93%	9,999,807	-		Government/ Agency
FXF336		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	8.214	0.019	8.209	0.019	13,862,000	13,917,198	107.52%	14,904,813	-		Government/ Agency
FXF337		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	6.402	0.007	6.401	0.007	6,620,942	6,642,166	106.34%	7,040,651	-		Government/ Agency
FXF338		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027	6.832	0.010	6.831	0.010	9,425,000	9,517,054	106.02%	9,992,163	_		Government/ Agency
FXF339		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81%	9/1/2027	6.756	0.013	6.756	0.013	12,400,000	12,479,580	105.54%	13,087,281	_		Government/ Agency
FXF340		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	8.395	0.012	8.389	0.013	8,515,000	8,554,640	106.46%	9,065,374	_		Government/ Agency
FXF342		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032	10.551	0.033	10.478	0.033	19,070,000	19,125,955	107.03%	20,411,331	_		Government/ Agency
FXF343		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2029	8.298	0.028	8.290	0.028	20,775,000	20,908,930	107.16%	22,262,921	_		Government/ Agency
FXF344		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	11/1/2023	7.182	0.020	7.180	0.028	15,340,000	15,365,833	105.80%	16,230,268	-		Government/ Agency
FXF345		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	12/1/2024	0.044	0.000	4.917	0.045	60,000,000	60,005,386	100.05%	60,028,091	-		Government/ Agency
FXF347		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.45%	12/1/2024	6.715	0.000	6.714	0.045	23,590,000	23,645,544	105.58%	24,906,969			Government/ Agency
FXF347 FXF348		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.83%	12/1/2027	0.036	0.025	7.508			13,953,068	100.14%		-		Government/ Agency
FXF340 FXF349		FNMA MF DUS	MULTIFAMILY PERMANENT MBS		12/1/2027	0.030		7.238	0.016	13,950,000	18,101,985	100.14%	13,969,478	-		Government/ Agency
				2.44%			0.000		0.020	18,100,000			18,125,382	-		• •
FXF350		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	3/1/2025	4.849	0.010	4.853	0.010	12,675,000	12,791,483	104.00%	13,181,962	-		Government/ Agency
FXF351		FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.34%	1/1/2030	8.503	0.024	8.493	0.024	17,200,000	17,469,829	107.18%	18,434,136	-		Government/ Agency
FXF352		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	1/1/2028	0.036	0.000	7.480	0.026	22,425,000	22,430,032	100.08%	22,443,579	-		Government/ Agency
FXF353				2.43%	1/1/2028	0.039	0.000	7.400	0.023	20,000,000	20,004,443	100.06%	20,011,032	-		Government/ Agency
FXF354				2.38%	2/1/2028	0.044	0.000	7.413	0.035	30,420,000	30,426,959	100.15%	30,465,720	-		Government/ Agency
FXF355				2.40%	3/1/2028	0.039	0.000	7.472	0.044	38,275,000	38,288,199	100.15%	38,331,210	-		Government/ Agency
FXF357				2.37%	3/1/2028	0.040	0.000	7.742	0.043	35,971,000	35,971,273	100.14%	36,022,523	-		Government/ Agency
FXF358			MULTIFAMILY PERMANENT MBS	3.67%	3/1/2028	6.482	0.015	6.481	0.015	14,080,000	14,294,224	108.18%	15,232,360	-		Government/ Agency
FXF359	3138LN1W1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69%	6/1/2030	7.009	0.030	7.007	0.030	24,863,000	24,863,304	113.05%	28,108,488	-	28,108,488	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION			SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	9/1/2028	0.042	0.000	7.838	0.031	26,082,000	26,085,353	100.18%	26,130,055	-	26,130,055	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	8.494	0.109	8.475	0.109	75,058,000	75,360,674	110.99%	83,305,822	-	83,305,822	Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	5.585	0.010	5.587	0.010	11,038,425	11,088,837	106.72%	11,780,396	-	11,780,396	Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65%	4/1/2031	7.098	0.012	7.096	0.012	9,700,000	9,824,360	112.46%	10,908,298	-	10,908,298	Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	7.667	0.016	7.664	0.016	12,746,000	12,847,056	110.66%	14,104,935	-	14,104,935	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	7.431	0.028	7.429	0.028	22,345,000	22,516,772	108.58%	24,262,979	-	24,262,979	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	5/1/2029	0.026	0.000	8.317	0.032	25,000,000	25,014,694	100.05%	25,012,412	-	25,012,412	Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	6/1/2029	0.040	0.000	8.353	0.053	41,302,000	41,348,814	100.13%	41,356,524	-	41,356,524	Government/ Agency
FXF368		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	6.823	0.027	6.823	0.027	23,197,000	24,639,262	109.91%	25,496,731	-		Government/ Agency
FXF369		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	7/1/2031	7.618	0.007	7.614	0.007	5,511,805	5,787,475	109.81%	6,052,685	-		Government/ Agency
FXF370		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	6.201	0.014	6.202	0.014	14,210,000	14,218,783	103.06%	14,645,207	-		Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	8.473	0.051	8.468	0.051	37,700,000	38,231,317	103.54%	39,036,356	-		Government/ Agency
FXF372		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	6.527	0.013	6.526	0.013	12,011,000	12,887,207	109.03%	13,095,065	-		Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	9.780	0.014	9.735	0.014	8,760,000	8,830,246	104.00%	9,110,693	-		Government/ Agency
FXF374		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	5.761	0.012	5.762	0.012	12,975,808	13,237,005	104.74%	13,590,489	-		Government/ Agency
FXF375		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	10.419	0.023	10.319	0.023	13,850,000	14,135,208	104.00%	14,404,441	-	, ,	Government/ Agency
FXF376		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	11.977	0.039	11.847	0.039	20,000,000	20,991,538	105.51%	21,102,133	-		Government/ Agency
FXF377		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60%	9/1/2024	4.448	0.009	4.452	0.009	13,650,000	13,776,488	101.31%	13,828,632	-		Government/ Agency
FXF378		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/25/2026	6.412	0.010	6.413	0.010	9,800,000	9,925,563	102.12%	10,007,800	-		Government/ Agency
FXF379		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/25/2031	9.927	0.016	9.879	0.016	10,189,000	10,399,148	103.48%	10,543,490	-		Government/ Agency
FXF380		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/25/2030	9.153	0.008	9.138	0.008	5,955,000	5,958,722	99.19%	5,906,965	-		Government/ Agency
FRM004		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	7.289	0.020	7.287	0.020	16,628,032	16,924,562	107.93%	17,947,434	-		Government/ Agency
FRM005		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38%	4/1/2030	7.149	0.017	7.147	0.017	14,405,185	14,764,470	108.66%	15,652,103	-		Government/ Agency
FRM006		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	7.253	0.032	7.251	0.032	25,722,674	26,765,170	110.13%	28,328,919	-		Government/ Agency
FRM007		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48%	6/1/2030	7.023	0.022	7.021	0.022	18,802,305	19,408,626	109.35%	20,561,009	-		Government/ Agency
FRM008		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	7.105	0.012	7.103	0.012	9,769,688	9,984,960	108.61%	10,610,435	-		Government/ Agency
FRM009		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	9.801	0.011	9.760	0.011	7,444,000	7,585,732	100.60%	7,488,353	-		Government/ Agency
FRM010		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41%	6/1/2031	9.797	0.018	9.756	0.018	11,732,000	11,969,785	100.69%	11,813,320	-		Government/ Agency
FRM011		Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	9.793	0.018	9.752	0.018	11,768,000	12,019,614	100.79%	11,861,024	-		Government/ Agency
FHM003		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	9/25/2022	0.048	0.000	2.242	0.002	6,606,762	6,604,114	100.01%	6,607,530	-		Government/ Agency
FHM004		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.74%	1/25/2023	0.045	0.000	2.654	0.001	3,431,223	3,431,223	100.01%	3,431,566	-		Government/ Agency
FHM006		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.51%	5/25/2027	0.013	0.000	6.785	0.014	13,519,486	13,519,486	99.63%	13,470,136	-		Government/ Agency
FHM007		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	9.346	0.052	9.309	0.052	33,450,000	33,270,404	107.16%	35,843,990	-		Government/ Agency
FHM008		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.42%	9/25/2024	0.025	0.000	4.491	0.010	15,130,332	15,130,332	99.81%	15,101,276	-		Government/ Agency
FHM009		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.62%	1/25/2029	-0.018	0.000	8.102	0.019	15,000,000	15,000,000	99.85%	14,976,818	-		Government/ Agency
FHM010		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	5.549	0.016	5.552	0.016	18,000,000	18,148,480	106.06%	19,091,212	-		Government/ Agency
FHM011		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	5.409	0.009	5.413	0.009	10,000,000	10,198,393	107.18%	10,718,263	-		Government/ Agency
FHM012		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.54%	6/25/2029	8.643	0.027	8.638	0.027	20,000,000	20,193,398	102.77%	20,553,510	-		Government/ Agency
FNA045			MULTIFAMILY PERMANENT MBS	4.33%	3/25/2020	0.473	0.000	0.473	0.000	3,486,300	3,486,281	100.45%	3,501,969	-		Government/ Agency
FNA046			MULTIFAMILY PERMANENT MBS	3.02%	1/25/2023	0.113	0.000	3.062	0.004	8,015,654	8,013,965	100.29%	8,038,695	-		Government/ Agency
FNA047			MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	8.137	0.013	8.106	0.013	10,346,805	10,473,944	105.28%	10,893,365	-		Government/ Agency
FNA048			MULTIFAMILY PERMANENT MBS	2.70%	10/25/2024	0.099	0.000	4.493	0.005	6,934,448	6,930,209	99.22%	6,880,339	-		Government/ Agency
FNA049			MULTIFAMILY PERMANENT MBS	3.04%	9/25/2027	7.073	0.034	7.073	0.034	30,000,000	30,178,947	105.30%	31,588,692	-		Government/ Agency
RSP001		FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	5.291	0.005	5.259	0.005	5,108,827	5,333,609	112.05%	5,724,654	-		Government/ Agency
GNR061			MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	1.175	0.001	1.175	0.001	5,664,991	5,597,693	102.94%	5,831,332	-		Government/ Agency
GNR085			MULTIFAMILY PERMANENT MBS	2.18%	5/16/2039	0.416	0.000	0.416	0.000	1,596,535	1,607,387	99.76%	1,592,753	-		Government/ Agency
GNR086			MULTIFAMILY PERMANENT MBS	3.51%	5/16/2042	4.124	0.007	4.130	0.007	10,000,000	10,148,060	104.90%	10,490,458	-		Government/ Agency
GNR087			MULTIFAMILY PERMANENT MBS	3.05%	5/16/2044	0.653	0.001	0.653	0.001	14,466,965	14,554,279	100.10%	14,481,322	-		Government/ Agency
GNR088			MULTIFAMILY PERMANENT MBS		11/16/2043	5.067	0.016	5.069	0.016	20,000,000	20,031,442	103.58%	20,715,796	-		Government/ Agency
GNR089			MULTIFAMILY PERMANENT MBS		12/16/2046	4.842	0.015	4.848	0.015	19,200,000 17 163 351	19,440,092 17 245 712	103.69%	19,908,140 17 255 331	-		Government/ Agency
GNR090 GNR091		GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS		12/16/2043 3/16/2046	1.549 4.604	0.004 0.023	1.550 4.610	0.004 0.023	17,163,351 32,000,000	17,245,712 32 107 884	100.54% 101.73%	17,255,331	-		Government/ Agency
GINIZUAT	JUJ/00400		WOLTFAWILT FERMANENT MBS	2.09%	3/10/2040	4.004	0.023	4.010	0.023	32,000,000	32,197,884	101.73%	32,552,397	-	32,352,397	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON M	MATURITY	DURATION			SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	2.107	0.000	2.110	0.000	498,735	512,217	100.52%	501,320	-	501,320	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49%	2/16/2044	2.245	0.001	2.247	0.001	4,000,000	4,189,449	102.82%	4,112,963	-	4,112,963	Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61%	1/16/2053	6.281	0.050	6.278	0.049	51,015,000	51,409,978	100.61%	51,325,681	-		Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11%	1/16/2049	6.142	0.016	6.144	0.016	17,025,000	17,646,326	103.42%	17,607,515	-	17,607,515	Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	7.093	0.008	7.088	0.008	7,076,000	7,076,008	99.00%	7,005,173	-	7,005,173	Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	5.765	0.001	5.768	0.001	1,500,000	1,530,730	102.12%	1,531,731	-	1,531,731	Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2041	0.965	0.001	0.965	0.001	4,919,062	5,199,608	101.20%	4,978,035	-	4,978,035	Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87%	2/16/2036	0.559	0.000	0.559	0.000	3,635,687	3,756,506	100.05%	3,637,659	-		Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90%	5/16/2049	0.590	0.000	0.590	0.000	3,657,507	3,910,019	100.47%	3,674,750	-		Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36%	7/16/2046	5.505	0.007	5.508	0.007	7,760,000	7,993,266	104.32%	8,095,544	-		Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	12/16/2045	7.436	0.010	7.434	0.010	8,583,000	8,230,051	107.86%	9,257,945	-	9,257,945	Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	3.472	0.005	3.477	0.005	10,000,000	9,870,647	102.14%	10,214,111	-		Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	7.144	0.011	7.142	0.011	10,000,000	9,562,175	104.96%	10,495,505	-	10,495,505	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	3.424	0.008	3.429	0.008	15,000,000	14,960,556	102.50%	15,374,592	-	15,374,592	Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	2.312	0.006	2.315	0.006	17,030,596	17,235,977	102.51%	17,457,848	-		Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		2/16/2051	4.563	0.008	4.569	0.008	10,646,000	10,583,586	103.96%	11,067,861	-		Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.664	0.004	3.668	0.004	6,781,207	6,797,655	104.01%	7,053,215	-	7,053,215	Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	4.696	0.015	4.702	0.015	20,717,000	20,615,544	104.07%	21,559,712	-		Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.598	0.004	4.604	0.004	5,000,000	5,031,554	102.89%	5,144,460	-	5,144,460	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		9/16/2054	6.883	0.039	6.878	0.038	35,000,000	34,694,452	104.07%	36,422,925	-	36,422,925	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	9.349	0.015	9.324	0.015	10,000,000	9,490,537	105.75%	10,575,222	-	10,575,222	Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	2.972	0.011	2.977	0.011	23,000,000	23,303,825	101.60%	23,367,347	-	23,367,347	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.431	0.017	5.435	0.017	20,000,000	20,095,448	102.14%	20,427,262	-	20,427,262	Government/ Agency
GNR121	38376GWU0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.13%	11/16/2040	0.084	0.000	0.084	0.000	22,832	23,356	99.86%	22,800	-	22,800	Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		7/16/2045	2.205	0.002	2.208	0.002	5,146,096	5,229,266	100.09%	5,150,601	-		Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		7/16/2038	0.604	0.000	0.604	0.000	5,351,421	5,408,751	99.91%	5,346,650	-		Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.232	0.000	1.233	0.000	1,717,618	1,720,429	99.38%	1,707,003	-		Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		5/16/2054	7.772	0.014	7.768	0.014	11,545,000	11,599,563	103.38%	11,934,901	-		Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.60%	9/16/2052	5.380	0.006	5.382	0.006	6,500,000	6,737,404	106.49%	6,921,543	-		Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		12/16/2048	3.971	0.006	3.974	0.006	9,227,358	9,152,958	99.85%	9,213,341	-		Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		8/16/2047	3.925	0.006	3.928	0.006	9,778,795	9,795,549	99.99%	9,777,783	-		Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		12/16/2040	1.774	0.001	1.776	0.001	2,706,935	2,752,244	99.94%	2,705,437	-		Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		6/16/2043	2.423	0.006	2.426	0.006	15,000,000	15,462,281	102.46%	15,369,701	-		Government/ Agency
GNR131	38376GA75		MULTIFAMILY PERMANENT MBS		11/16/2044	1.074	0.001	1.075	0.001	7,382,073	7,583,108	100.99%	7,454,993	-	, ,	Government/ Agency
GNR133		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		4/16/2051	1.319	0.001	1.320	0.001	2,887,371	2,983,897	101.13%	2,919,924	-		Government/ Agency
GNR134	38379K3U0		MULTIFAMILY PERMANENT MBS		5/16/2048	3.576	0.014	3.580	0.014	24,638,080	25,007,568	100.70%	24,810,946	-		Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		7/16/2056	4.452	0.009	4.452	0.009	12,584,213	12,722,074	101.16%	12,729,774	-		Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		2/16/2040	2.870	0.008	2.874	0.008	18,128,914	18,349,352	100.48%	18,215,448	-		Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		12/16/2052	5.356	0.009	5.350	0.009	11,522,571	11,506,818	100.18%	11,542,837	-		Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		4/16/2049	4.723	0.012	4.721	0.012	16,431,969	16,596,597	101.51%	16,679,784	-		Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		4/16/2056	4.580	0.009	4.579	0.009	12,527,635	12,577,774	100.73%	12,618,725	-		Government/ Agency
GNR140	38376GK74		MULTIFAMILY PERMANENT MBS		9/16/2051	0.916	0.001	0.916	0.001	4,601,810	4,785,055	101.12%	4,653,182	-		Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		5/16/2056	3.680	0.009	3.684	0.010	16,874,752	16,753,317	99.72%	16,828,023	-		Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		3/16/2056	3.354	0.004	3.359	0.004	8,349,869	8,303,544	99.78%	8,331,804	-		Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		12/16/2055	3.519	0.012	3.523	0.012	21,674,537	21,802,790	100.56%	21,796,835	-		Government/ Agency
GNR144	38379UCY0		MULTIFAMILY PERMANENT MBS		4/16/2048	3.342	0.008	3.346	0.008	15,794,793	15,875,880	100.37%	15,852,763	-		Government/ Agency
GNR145	38378BRL5		MULTIFAMILY PERMANENT MBS		11/16/2038	0.987	0.002	0.987	0.002	11,674,051	11,717,947	100.01%	11,674,908	-		Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		5/16/2056	3.516	0.004	3.521	0.004	6,849,711	6,836,867	99.33%	6,804,009	-		Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		6/16/2056	3.811	0.004	3.815	0.004	7,321,813	7,305,797	99.55%	7,288,852	-		Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS		3/16/2056	4.175	0.014	4.176	0.014	21,373,670	21,399,009	99.87%	21,345,190	-		Government/ Agency
GNR149	38379UED4		MULTIFAMILY PERMANENT MBS		11/16/2056	4.651	0.009	4.649	0.009	13,210,180	13,214,757	99.57%	13,153,562	-		Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.716	0.020	4.713	0.020	27,353,868	27,057,250	99.23%	27,143,654	-	27,143,654	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.710	0.016	5.701	0.016	18,615,962	18,553,508	99.48%	18,519,881	-	18,519,881	Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.731	0.034	5.724	0.034	38,247,640	37,576,188	100.79%	38,551,166	-	, ,	Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.139	0.113	12.019	0.112	60,000,000	57,000,439	101.62%	60,970,854	-	60,970,854	Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.467	0.000	0.467	0.000	5,239,103	5,229,739	100.20%	5,249,382	-		Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.745	0.078	10.674	0.078	45,000,000	43,126,036	106.00%	47,697,750	-	47,697,750	Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.217	0.009	2.220	0.009	24,918,586	24,802,633	101.55%	25,305,706	-		Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.609	0.014	3.613	0.014	25,649,372	25,284,462	101.67%	26,077,624	-		Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.387	0.014	4.387	0.014	19,938,348	19,794,982	101.66%	20,270,128	-	20,270,128	Government/ Agency
CLP045	64970M6Q1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.60%	11/1/2030	0.111	0.000	0.111	0.000	4,665,000	4,665,000	100.25%	4,676,802	-	4,676,802	AA
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.434	0.000	0.434	0.000	4,190,000	4,190,000	101.24%	4,241,998	-	4,241,998	AA
CLP047	64970M6S7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	11/1/2041	0.111	0.000	0.111	0.000	3,800,000	3,800,000	100.28%	3,810,602	-	3,810,602	AA
CLP048	64970M6P3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.25%	11/1/2025	0.111	0.000	0.111	0.000	1,150,000	1,150,000	100.23%	1,152,634	-	1,152,634	AA
CLP049	64970M8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	11/1/2030	0.087	0.000	0.087	0.000	1,680,000	1,682,415	100.27%	1,684,452	-	1,684,452	AA
CLP050	64970M8W6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.80%	11/1/2040	0.087	0.000	0.087	0.000	2,860,000	2,862,415	100.29%	2,868,265	-	2,868,265	AA
CLP051	64970M8X4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	5/1/2047	0.087	0.000	0.087	0.000	3,610,000	3,612,415	100.30%	3,620,866	-	3,620,866	AA
CLP052	64970M8V8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.70%	11/1/2035	0.087	0.000	0.087	0.000	1,685,000	1,685,321	100.28%	1,689,735	-	1,689,735	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	4.124	0.008	4.123	0.008	12,500,000	12,500,799	103.19%	12,898,875	-	12,898,875	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.748	0.002	8.661	0.002	1,305,000	1,305,000	103.06%	1,344,985	-	1,344,985	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.611	0.002	11.289	0.002	1,190,000	1,190,000	103.41%	1,230,579	-	1,230,579	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.470	0.002	13.201	0.002	1,120,000	1,120,000	103.43%	1,158,461	-	1,158,461	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.768	0.001	14.416	0.001	455,000	455,000	103.33%	470,161	-	470,161	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	6.046	0.005	6.036	0.005	5,000,000	5,103,050	106.99%	5,349,450	-	5,349,450	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.454	0.009	10.243	0.008	5,000,000	5,000,000	105.22%	5,260,750	-	5,260,750	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.371	0.018	12.862	0.017	8,305,000	8,305,000	104.51%	8,679,722	-	8,679,722	AA
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.749	0.122	15.876	0.116	45,000,000	45,000,000	104.27%	46,921,500	-	46,921,500	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.300	0.007	10.119	0.007	4,405,000	4,405,000	104.56%	4,605,868	-	4,605,868	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.928	0.005	5.924	0.005	5,000,000	5,000,000	105.31%	5,265,400	-	5,265,400	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	5.410	0.009	5.998	0.009	9,895,000	9,892,334	101.40%	10,033,035	-	10,033,035	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.443	0.027	12.881	0.026	12,500,000	12,384,689	103.44%	12,930,365	-	12,930,365	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	1.081	0.004	1.081	0.004	21,235,000	21,195,975	99.84%	21,199,216	1,265,000	22,464,216	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.977	0.011	2.977	0.011	24,358,518	24,358,518	101.03%	24,608,680	-	24,608,680	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	12.216	0.055	11.855	0.053	25,000,000	25,000,000	115.82%	28,955,000	-	28,955,000	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	15.181	0.038	14.493	0.036	15,000,000	15,000,212	107.22%	16,083,150	-	16,083,150	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.149	0.028	16.252	0.027	10,000,000	10,000,141	106.70%	10,669,900	-	10,669,900	AA
CLP101		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.668	0.031	17.615	0.029	10,000,000	10,000,141	107.45%	10,744,600	-	10,744,600	AA
CLP102		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.989	0.036	17.930	0.034	12,000,000	12,000,000	102.00%	12,240,120	-	12,240,120	AA
CLP103		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.696	0.065	19.472	0.062	20,000,000	20,000,000	102.33%	20,465,600	-	20,465,600	AA
CLP104		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.869	0.070	20.558	0.065	20,000,000	20,000,000	102.96%	20,591,000	-	20,591,000	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.794	0.000	2.800	0.000	50,001	50,001	101.29%	224,460	13,519,999	13,744,459	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.885	0.000	1.885	0.000	30,702	30,702	100.77%	260,661	29,809,298	30,069,959	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.085	0.000	0.085	0.000	7,866,304	7,868,623	99.79%	7,849,928		7,849,928	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.085	0.000	0.085	0.000	2,998,115	3,007,272	99.72%	2,989,618	_	2,989,618	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.085	0.000	0.085	0.000	909,009	919,106	99.75%	906,720	_	906,720	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.50%	7/25/2039	13.398	0.000	13.147	0.000	100,000	(33,380)	105.66%	864,643	13,400,000	14,264,643	not rated
CLM015	26899AWJ1		MULTIFAMILY CONSTRUCTION MBS	4.50%	9/1/2021	1.802	0.000	1.802	0.000	1,455,000	1,283,625	100.64%	1,564,562	15,682,500	17,247,062	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38%	8/15/2024	4.588	0.037	0.000	0.000	50,000,000	50,299,796	103.74%	51,871,095			Government/ Agency
TNT110	912828G38	US Treasury	US Treasury		11/15/2024	4.799	0.023	0.000	0.000	30,000,000	30,482,959	103.29%	30,986,718	-		Government/ Agency
TNT112		US Treasury	-		5/15/2025		0.023	0.000	0.000		14,901,686					
TNT112 TNT115		US Treasury	US Treasury		5/15/2025 11/15/2025	5.253 5.676	0.012	0.000	0.000	15,000,000	5,076,144	102.84% 103.72%	15,425,391 5 185 840	-		Government/ Agency
TNT115 TNT118		US Treasury US Treasury	US Treasury US Treasury	2.25% 1.63%	5/15/2025	5.676 6.222		0.000	0.000	5,000,000	5,076,144	103.72%	5,185,840	-		Government/ Agency Government/ Agency
			2				0.010			10,000,000			10,004,688	-		
TNT122		US Treasury	US Treasury	2.88%	8/15/2028	7.877	0.013	0.000	0.000	10,000,000	9,829,748	109.96%	10,996,289	-		Government/ Agency
TNT123	9120203IVI8	US Treasury	US Treasury	3.13%	11/15/2028	7.955	0.028	0.000	0.000	20,000,000	20,457,923	112.29%	22,457,032	-	22,457,032	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB						
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par CREDIT RATING
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.347	0.090	0.000	0.000	65,000,000	66,975,320	108.25%	70,361,233	-	70,361,233 Government/ Agency
TNT128	9128286T2	US Treasury	US Treasury	2.38%	5/15/2029	8.571	0.056	0.000	0.000	40,000,000	41,642,617	106.22%	42,486,720	-	42,486,720 Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	9.090	0.035	0.000	0.000	25,000,000	24,952,812	99.57%	24,892,578	-	24,892,578 Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	22.595	0.089	0.000	0.000	25,000,000	26,203,861	102.86%	25,715,820	-	25,715,820 Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	(515,471)	-	(515,471) not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	64,376,308	64,376,308	100.00%	64,376,308	-	64,376,308 Government/ Agency

<sup>1</sup> The sum of the contribution of effective duration may differ from the reported portfolio effective duration due to forward / unfunded commitments.