					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.61% 7/1/2033	0.528	0.000	3.381	0.000	850,691	852,890	105.37%	896,394	-	896,394	Government/ Agency
AFN008	31401CAR4 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.63% 5/1/2033	0.426	0.000	3.838	0.000	337,417	338,363	105.13%	354,741	-	354,741	Government/ Agency
AFN009	31402HAM3 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.28% 8/1/2033	0.581	0.000	3.396	0.000	522,263	521,836	105.37%	550,322	-	550,322	Government/ Agency
AFN012	31385XKH9 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.56% 8/1/2033	0.581	0.000	3.978	0.000	714,015	713,187	105.37%	752,375	-	752,375	Government/ Agency
AFN013	31403UYG0 F	NMA Single Family MBS	SINGLE FAMILY ARM	3.73% 11/1/2033	0.375	0.000	3.868	0.001	1,259,010	1,259,480	102.53%	1,290,838	-	1,290,838	Government/ Agency
AFN014	31401XXA0 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.22% 7/1/2033	0.599	0.000	4.081	0.000	191,334	190,648	104.02%	199,033	-	199,033	Government/ Agency
AFN015	31402DSK7 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.11% 8/1/2033	0.267	0.000	3.724	0.000	139,533	139,324	103.04%	143,779	-	143,779	Government/ Agency
AFN019	31396P5W7 F	NMA Single Family MBS	SINGLE FAMILY ARM	1.96% 3/25/2037	0.185	0.000	4.381	0.000	227,469	225,511	99.34%	225,964	-	225,964	Government/ Agency
AFN021	31404KRV6 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.46% 4/1/2034	0.419	0.000	3.631	0.000	617,972	629,709	104.15%	643,643	-	643,643	Government/ Agency
AFN022	31405UT33 F	NMA Single Family MBS	SINGLE FAMILY ARM	4.57% 11/1/2034	0.859	0.000	3.680	0.000	509,772	519,782	104.48%	532,628	-	532,628	Government/ Agency
AFN023	31398SXJ7 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.21% 12/25/2040	0.227	0.000	4.968	0.008	10,899,346	10,834,910	100.12%	10,912,881	-	10,912,881	Government/ Agency
AFN024	31396VRS9 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.11% 4/25/2037	0.195	0.000	4.133	0.000	464,606	463,165	99.88%	464,070	-	464,070	Government/ Agency
AFN025	3136A4XW4 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.31% 3/25/2042	0.164	0.000	5.122	0.002	2,767,763	2,767,185	100.53%	2,782,378	-	2,782,378	Government/ Agency
AFN026	3136A3RV5 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.21% 2/25/2042	0.231	0.000	4.999	0.002	2,648,675	2,648,675	100.21%	2,654,112	-	2,654,112	Government/ Agency
AFN027	3136A4TC3 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.26% 3/25/2042	0.168	0.000	5.101	0.005	6,500,075	6,510,274	100.32%	6,520,770	-	6,520,770	Government/ Agency
AFN028	3136A6PG3 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.21% 6/25/2042	0.240	0.000	5.578	0.006	6,953,903	6,959,707	100.14%	6,963,516	-	6,963,516	Government/ Agency
AFN029	3136A9HU5 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.17% 10/25/2042	0.213	0.000	5.691	0.004	4,159,682	4,176,565	100.12%	4,164,609	-	4,164,609	Government/ Agency
AFN030	3136A9XG8 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.09% 11/25/2042	0.276	0.000	5.737	0.004	4,839,959	4,841,513	99.40%	4,811,152	-	4,811,152	Government/ Agency
AFN031	3136A9CE6 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.11% 10/25/2042	0.292	0.000	6.066	0.007	8,054,225	8,058,414	99.62%	8,023,574	-	8,023,574	Government/ Agency
AFN032	3136AFRU0 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.01% 7/25/2043	0.321	0.000	5.761	0.008	9,615,167	9,558,036	99.25%	9,543,376	-	9,543,376	Government/ Agency
AFN033	3136ACGB1 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.21% 2/25/2043	0.294	0.000	5.651	0.004	4,226,789	4,228,674	100.11%	4,231,508	-		Government/ Agency
AFN034	3136AGXD9 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.31% 10/25/2043	0.211	0.000	6.336	0.008	7,809,431	7,846,033	100.59%	7,855,416	-	7,855,416	Government/ Agency
AFN035	3136A6YV0 F	NMA Single Family MBS	SINGLE FAMILY ARM	2.23% 6/25/2042	0.186	0.000	5.140	0.002	2,922,933	2,936,834	100.18%	2,928,162	-		Government/ Agency
AFN036		NMA Single Family MBS	SINGLE FAMILY ARM	2.06% 3/25/2043	0.343	0.000	6.012	0.008	9,016,392	8,998,785	99.35%	8,957,932	-		Government/ Agency
AFN038		NMA Single Family MBS	SINGLE FAMILY ARM	2.03% 6/25/2037	0.199	0.000	4.333	0.001	1,231,218	1,231,486	99.61%	1,226,409	-		Government/ Agency
AFN039		NMA Single Family MBS	SINGLE FAMILY ARM	2.11% 10/25/2044	0.306	0.000	5.077	0.003	4,152,124	4,169,474	99.84%	4,145,324	-		Government/ Agency
AFN040		NMA Single Family MBS	SINGLE FAMILY ARM	2.41% 12/25/2040	0.184	0.000	5.027	0.002	2,006,259	2,011,664	100.69%	2,020,051	-	2,020,051	• •
AFN041		NMA Single Family MBS	SINGLE FAMILY ARM	2.30% 3/25/2041	0.230	0.000	4.406	0.003	4,124,858	4,153,898	100.51%	4,145,907	-		0,
AFN042		NMA Single Family MBS	SINGLE FAMILY ARM	2.06% 11/25/2047	0.390	0.001	5.664	0.019	22,313,700	22,338,974	99.15%	22,123,422	-		Government/ Agency
AFN043		NMA Single Family MBS	SINGLE FAMILY ARM	4.06% 10/1/2042	0.539	0.000	3.349	0.003	4,995,904	5,100,803	103.10%	5,150,645	-		Government/ Agency
AFN044		NMA Single Family MBS	SINGLE FAMILY ARM	2.06% 9/25/2047	0.292	0.000	6.684	0.007	7,291,066	7,298,079	98.95%	7,214,196	-		Government/ Agency
AFN045		NMA Single Family MBS	SINGLE FAMILY ARM	2.16% 10/25/2042	0.214	0.000	5.661	0.006	6,873,730	6,910,047	99.82%	6,861,580	-		Government/ Agency
AFN046		NMA Single Family MBS	SINGLE FAMILY ARM	3.79% 2/1/2045	0.404	0.000	2.827	0.003	5,667,317	5,773,442	102.84%	5,828,033	-	5,828,033	
AFR006		reddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72% 6/1/2033	0.559	0.000	4.075	0.000	140,809	140,592	105.37%	148,374	-	148,374	ι,
AFR007		reddie Mac Single Family MBS	SINGLE FAMILY ARM	4.21% 10/1/2033	0.742	0.000	3.878	0.000	327,564	325,644	104.17%	341,238		,	Government/ Agency
AFR008		reddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40% 7/1/2035	0.576	0.000	3.710	0.000	114,667	114,440	105.13%	120,551	-		Government/ Agency
AFR011		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.07% 2/15/2036	0.091	0.000	2.849	0.000	744,512	744,512	99.77%	742,810	-		Government/ Agency
AFR012		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.12% 4/15/2036	0.182	0.000	4.315	0.000	478,136	477,778	99.73%	476,845	_		Government/ Agency
AFR014		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 11/15/2040	0.218	0.000	4.911	0.002	2,355,142	2,345,035	100.20%	2,359,907	-	,	Government/ Agency
AFR015		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 11/15/2040	0.200	0.000	4.892	0.002	5,198,042	5,173,653	100.12%	5,204,477	-		Government/ Agency
AFR016		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.12% 12/15/2042	0.269		5.568	0.004	5,411,623	5,411,623	99.49%	5,384,149	-		Government/ Agency
AFR017			SINGLE FAMILY ARM	2.12% 1/15/2043		0.000					99.35%		-		Government/ Agency
		reddie Mac Single Family MBS reddie Mac Single Family MBS	SINGLE FAMILY ARM		0.285	0.000	6.014 4 938	0.003	3,684,448	3,689,150		3,660,509	-		Government/ Agency
AFR018		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 10/15/2040	0.199 0.252	0.000	4.938 5.605	0.002	2,711,246	2,718,460	100.11% 99.72%	2,714,140	-		
AFR019		• •	SINGLE FAMILY ARM	2.17% 8/15/2043		0.000	5.605	0.003	3,994,977	3,993,122		3,983,719	-		Government/ Agency
AFR020		reddie Mac Single Family MBS		2.25% 10/15/2040	0.229	0.000	5.191	0.003	3,274,762	3,272,320	100.05%	3,276,236	-		Government/ Agency
AFR021		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 6/15/2042	0.207	0.000	5.578	0.008	9,861,205	9,868,884	100.14%	9,874,965	-		Government/ Agency
AFR022		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 6/15/2044	0.220	0.000	5.230	0.005	6,170,711	6,196,032	100.06%	6,174,270	-		Government/ Agency
AFR023		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.27% 12/15/2043	0.227	0.000	5.193	0.002	2,121,058	2,129,493	100.14%	2,123,977	-		Government/ Agency
AFR024		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.12% 8/15/2044	0.091	0.000	6.521	0.007	7,199,993	7,199,993	99.50%	7,163,697	-		Government/ Agency
AFR025		reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.44% 8/15/2037	0.192	0.000	4.284	0.002	3,271,780	3,306,825	100.75%	3,296,431	-		Government/ Agency
AFR026	3137A3L31 F	reddie Mac Single Family MBS	SINGLE FAMILY ARM	2.32% 11/15/2040	0.169	0.000	5.385	0.003	3,815,664	3,847,876	100.32%	3,827,835	-	3,827,835	Government/ Agency

AFR028 3 FRS296 3 FRS317 3 FRS342 3 FRS344 3 FRS345 3 FRS376 3 FRS393 3 FRS399 3 FRS400 3 FRS401 3 FRS403 3 FRS406 3 FRS409 3 FRS410 3	CUSIPCLASSIFICATION3137BGPY9Freddie Mac Single Family M31397GWG1Freddie Mac Single Family M31397GWG1Freddie Mac Single Family M3128MMCL5Freddie Mac Single Family M3128MBE37Freddie Mac Single Family M3128MBGS0Freddie Mac Single Family M3128PHFQ9Freddie Mac Single Family M3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQU5Freddie Mac Single Family M3128PQU5Freddie Mac Single Family M3128PQU5Freddie Mac Single Family M3128PCKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128PRB21Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M3128MCLY9Freddie Mac Single Family M	BSSINGLE FAMILY ARMBSSINGLE FAMILY ARMBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	COUPON MATURITY 2.12% 3/15/2045 2.10% 5/15/2037 5.50% 9/1/2020 6.00% 7/1/2021 5.00% 5/1/2022 5.00% 7/1/2021 5.00% 7/1/2022 5.00% 9/1/2022 4.00% 1/1/2025 4.00% 1/1/2024 4.00% 11/1/2024 4.00% 8/1/2020 4.00% 5/1/2025 4.00% 3/1/2025 4.00% 3/1/2025 4.00% 5/1/2025 4.00% 5/1/2025	DURATION 0.314 0.205 0.348 0.680 0.878 0.965 0.876 1.719 1.735 1.704 1.694 0.301 1.792 1.672	EFF DUR ¹ 0.000 0	DURATION 5.655 4.542 0.349 0.683 0.891 0.980 0.888 1.844 1.853 1.820 1.796 0.307	SPRD DUR 0.004 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	CURRENT QTY 4,670,923 77,610 24,051 18,868 101,162 30,825 8,051 40,983 20,717 11,714 466,339	COST VALUE 4,680,010 77,593 24,055 18,869 101,090 30,809 8,048 41,042 20,748 11,730 470 306	MARKET PRICE 99.48% 99.71% 101.01% 102.58% 102.48% 102.76% 102.48% 104.29% 104.29% 104.20%	MARKET VALUE 4,646,531 77,383 24,293 19,355 103,671 31,675 8,251 42,743 21,607 12,206	UNFUNDED	77,383 24,293 19,355 103,671 31,675 8,251 42,743 21,607	CREDIT RATING Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency
AFR028 3 FRS296 3 FRS317 3 FRS342 3 FRS344 3 FRS345 3 FRS376 3 FRS377 3 FRS393 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	31397GWG1Freddie Mac Single Family M3128MMCL5Freddie Mac Single Family M3128PEK80Freddie Mac Single Family M3128MBE37Freddie Mac Single Family M3128MBGS0Freddie Mac Single Family M3128PHFQ9Freddie Mac Single Family M3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQU5Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRBZ4Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BSSINGLE FAMILY ARMBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	2.10%5/15/20375.50%9/1/20206.00%7/1/20215.00%5/1/20225.00%7/1/20225.00%9/1/20224.00%1/1/20254.00%1/1/20254.00%12/1/20244.00%8/1/20204.00%5/1/20254.00%5/1/20254.00%3/1/2025	0.205 0.348 0.680 0.878 0.965 0.876 1.719 1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	4.542 0.349 0.683 0.891 0.980 0.888 1.844 1.853 1.820 1.796	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	77,610 24,051 18,868 101,162 30,825 8,051 40,983 20,717 11,714	77,593 24,055 18,869 101,090 30,809 8,048 41,042 20,748 11,730	99.71% 101.01% 102.58% 102.48% 102.76% 102.48% 104.29% 104.29%	77,383 24,293 19,355 103,671 31,675 8,251 42,743 21,607		77,383 24,293 19,355 103,671 31,675 8,251 42,743 21,607	Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency
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FRS342 3 FRS344 3 FRS345 3 FRS374 3 FRS376 3 FRS377 3 FRS393 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS404 3 FRS405 3 FRS406 3 FRS409 3 FRS410 3	3128MBE37Freddie Mac Single Family M3128MBGS0Freddie Mac Single Family M3128PHFQ9Freddie Mac Single Family M3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128MCKV6Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	5.00%5/1/20225.00%7/1/20225.00%9/1/20224.00%1/1/20254.00%1/1/20254.00%12/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	0.878 0.965 0.876 1.719 1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000 0.000 0.000 0.000 0.000	0.891 0.980 0.888 1.844 1.853 1.820 1.796	0.000 0.000 0.000 0.000 0.000 0.000 0.000	101,162 30,825 8,051 40,983 20,717 11,714	101,090 30,809 8,048 41,042 20,748 11,730	102.48% 102.76% 102.48% 104.29% 104.29%	103,671 31,675 8,251 42,743 21,607	- - - -	103,671 31,675 8,251 42,743 21,607	Government/ Agency Government/ Agency Government/ Agency Government/ Agency Government/ Agency
FRS344 3 FRS345 3 FRS374 3 FRS376 3 FRS377 3 FRS393 3 FRS399 3 FRS400 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128MBGS0Freddie Mac Single Family M3128PHFQ9Freddie Mac Single Family M3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128PCK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	5.00%7/1/20225.00%9/1/20224.00%1/1/20254.00%1/1/20254.00%12/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	0.965 0.876 1.719 1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000 0.000 0.000 0.000	0.980 0.888 1.844 1.853 1.820 1.796	0.000 0.000 0.000 0.000 0.000 0.000	30,825 8,051 40,983 20,717 11,714	30,809 8,048 41,042 20,748 11,730	102.76% 102.48% 104.29% 104.29%	31,675 8,251 42,743 21,607		31,675 8,251 42,743 21,607	Government/ Agency Government/ Agency Government/ Agency Government/ Agency
FRS345 3 FRS374 3 FRS376 3 FRS377 3 FRS393 3 FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128PHFQ9Freddie Mac Single Family M3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128MCKV6Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	5.00%9/1/20224.00%1/1/20254.00%1/1/20254.00%12/1/20244.00%11/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	0.876 1.719 1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000 0.000 0.000	0.888 1.844 1.853 1.820 1.796	0.000 0.000 0.000 0.000 0.000	8,051 40,983 20,717 11,714	8,048 41,042 20,748 11,730	102.48% 104.29% 104.29%	8,251 42,743 21,607	- - -	8,251 42,743 21,607	Government/ Agency Government/ Agency Government/ Agency
FRS374 3 FRS376 3 FRS377 3 FRS393 3 FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS409 3 FRS409 3 FRS410 3	3128PQVN8Freddie Mac Single Family M3128PQU25Freddie Mac Single Family M3128MCKV6Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRBZ4Freddie Mac Single Family M3128PRN54Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00%1/1/20254.00%1/1/20254.00%12/1/20244.00%11/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	1.719 1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000 0.000	1.844 1.853 1.820 1.796	0.000 0.000 0.000 0.000	40,983 20,717 11,714	41,042 20,748 11,730	104.29% 104.29%	42,743 21,607	- - -	42,743 21,607	Government/ Agency Government/ Agency
FRS376 3 FRS377 3 FRS393 3 FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 3 FRS406 3 FRS409 3 FRS410 3	3128PQU25Freddie Mac Single Family M3128MCKV6Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00%1/1/20254.00%12/1/20244.00%11/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	1.735 1.704 1.694 0.301 1.792	0.000 0.000 0.000 0.000	1.853 1.820 1.796	0.000 0.000 0.000	20,717 11,714	20,748 11,730	104.29%	21,607	-	21,607	Government/ Agency
FRS377 3 FRS393 3 FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 3 FRS406 3 FRS409 3 FRS410 3	3128MCKV6Freddie Mac Single Family M3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00%12/1/20244.00%11/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	1.704 1.694 0.301 1.792	0.000 0.000 0.000	1.820 1.796	0.000 0.000	11,714	11,730			-		0,
FRS393 3 FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128PQKX8Freddie Mac Single Family M3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00%11/1/20244.00%8/1/20204.00%5/1/20254.00%3/1/2025	1.694 0.301 1.792	0.000 0.000	1.796	0.000		-	104.20%	12 206		40.000	Government/ Agency
FRS397 3 FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128PSFN2Freddie Mac Single Family M3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00%8/1/20204.00%5/1/20254.00%3/1/2025	0.301 1.792	0.000			466,339	470 200		12,200	-	12,206	construction registry
FRS399 3 FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128MCPK5Freddie Mac Single Family M3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00% 5/1/2025 4.00% 3/1/2025	1.792		0.307			470,396	104.29%	486,368	-	486,368	Government/ Agency
FRS400 3 FRS401 3 FRS403 5 FRS406 3 FRS409 3 FRS410 3	3128PRBZ1Freddie Mac Single Family M3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS	4.00% 3/1/2025		0 000		0.000	4,348	4,328	100.45%	4,367	-	4,367	Government/ Agency
FRS401 3 FRS403 3 FRS406 3 FRS409 3 FRS410 3	3128PRNS4Freddie Mac Single Family M31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS15 YR SINGLE FAMILY MBSBS15 YR SINGLE FAMILY MBS		1 672	0.000	1.924	0.000	67,205	67,879	104.29%	70,092	-	70,092	Government/ Agency
FRS403 3 FRS406 3 FRS409 3 FRS410 3	31294L6X6Freddie Mac Single Family M3128MCJ63Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 5/1/2025	1.012	0.000	1.814	0.000	38,643	39,005	104.29%	40,302	-	40,302	Government/ Agency
FRS406 3 FRS409 3 FRS410 3	3128MCJ63 Freddie Mac Single Family N			1.840	0.000	2.012	0.000	3,571	3,607	104.29%	3,724	-	3,724	Government/ Agency
FRS409 3 FRS410 3			4.00% 4/1/2025	1.749	0.000	1.890	0.000	1,915	1,934	104.29%	1,997	-	1,997	Government/ Agency
FRS410 3	3128MCLY9 Freddie Mac Single Family N	BS 15 YR SINGLE FAMILY MBS	4.00% 11/1/2024	1.600	0.000	1.709	0.000	5,988	6,043	104.20%	6,240	-	6,240	Government/ Agency
		BS 15 YR SINGLE FAMILY MBS	4.00% 1/1/2025	1.645	0.000	1.748	0.000	40,643	41,030	104.20%	42,350	-	42,350	Government/ Agency
FRS411	3128MCWR2 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 8/1/2025	1.837	0.000	1.991	0.000	129,023	130,281	104.29%	134,564	-	134,564	Government/ Agency
	3128PT3C7 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 2/1/2026	2.090	0.000	2.281	0.000	4,543	4,592	104.33%	4,739	-	4,739	Government/ Agency
FRS412 3	3128PUPG1 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	2.098	0.000	2.327	0.000	30,328	30,661	104.33%	31,641	-	31,641	Government/ Agency
FRS413	3128PUR46 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	2.071	0.000	2.291	0.000	33,560	33,929	104.33%	35,012	-	35,012	Government/ Agency
FRS414 3	3128MMNB5 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	2.022	0.000	2.249	0.000	103,677	104,887	104.33%	108,162	-	108,162	Government/ Agency
FRS415 3	3128PUFW7 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 3/1/2026	1.797	0.000	1.933	0.000	59,697	60,365	104.33%	62,279	-		Government/ Agency
FRS417 3	3128PUWW8 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	1.921	0.000	2.217	0.000	28,000	28,319	104.33%	29,211	-		Government/ Agency
FRS439 3	3128MDNQ2 Freddie Mac Single Family M		5.00% 6/1/2026	1.206	0.000	1.230	0.000	647,395	659,529	103.58%	670,543	-	670,543	Government/ Agency
FRS444	31306XNY5 Freddie Mac Single Family M	BS 15 YR SINGLE FAMILY MBS	3.50% 9/1/2027	2.481	0.000	2.713	0.000	400,071	405,123	103.90%	415,687	-	415,687	Government/ Agency
FRS445	3128PT7B5 Freddie Mac Single Family M		3.50% 2/1/2026	1.980	0.000	2.171	0.000	18,691	18,883	103.75%	19,392	-		Government/ Agency
	31306XCR2 Freddie Mac Single Family M		3.50% 8/1/2027	2.425	0.000	2.638	0.000	291,848	295,630	103.90%	303,240	-		Government/ Agency
	31306XND1 Freddie Mac Single Family M		3.50% 9/1/2027	2.237	0.000	2.435	0.000	282,945	286,547	103.90%	293,989	-		Government/ Agency
	31306XKM4 Freddie Mac Single Family M		3.50% 9/1/2027	2.418	0.000	2.632	0.000	345,551	349,953	103.90%	359,039	-		Government/ Agency
FRS449	3128PTSP1 Freddie Mac Single Family M		3.50% 1/1/2026	2.043	0.001	2.189	0.002	4,521,278	4,569,298	103.68%	4,687,864	-	4,687,864	Government/ Agency
	31306YB75 Freddie Mac Single Family M		3.50% 10/1/2027	2.195	0.000	2.418	0.000	195,155	197,740	104.12%	203,199	-		Government/ Agency
	3128MMRC9 Freddie Mac Single Family M		3.50% 9/1/2028	2.476	0.000	2.859	0.000	884,736	897,579	104.25%	922,310	-		Government/ Agency
	3128MDRN5 Freddie Mac Single Family N		5.00% 6/1/2026	1.046	0.000	1.063	0.000	182,976	186,210	103.02%	188,508	-		Government/ Agency
	3128PT4D4 Freddie Mac Single Family M		4.00% 2/1/2026	1.931	0.000	2.178	0.000	235,890	239,618	104.33%	246,095	-		Government/ Agency
	3128MDVC4 Freddie Mac Single Family M		4.00% 8/1/2026	1.891	0.001	2.045	0.001	2,033,063	2,070,297	104.29%	2,120,383	-		Government/ Agency
	31406F3B5 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50% 5/1/2020	0.227	0.000	0.227	0.000	6,690	6,690	100.42%	6,718	-		Government/ Agency
	31407CM53 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50% 6/1/2020	0.264	0.000	0.265	0.000	7,731	7,732	100.56%	7,774	-		Government/ Agency
	31407CM79 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50% 6/1/2020	0.227	0.000	0.227	0.000	5,443	5,443	100.42%	5,466	-		Government/ Agency
	31407DPY5 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50% 8/1/2020	0.337	0.000	0.338	0.000	17,883	17,883	100.82%	18,029	-		Government/ Agency
	31418PTH8 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 3/1/2025	1.723	0.000	1.884	0.000	587,204	588,164	104.25%	612,145	-		Government/ Agency
	31418PKG9 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 3/1/2025	1.724	0.000	1.850	0.000	1,133	1,134	104.25%	1,181	-		Government/ Agency
	31418NQS2 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.879	0.000	2.001	0.000	19,906	19,944	104.25%	20,751	-		Government/ Agency
	31418QT78 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.876	0.000	1.992	0.000	15,318	15,341	104.25%	15,968	-	,	Government/ Agency
	31417UXT7 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 3/1/2025	1.825	0.000	1.951	0.000	50,955	51,038	104.25%	53,119	-		Government/ Agency
	31417MTG8 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 9/1/2024	1.671	0.000	1.809	0.000	37,376	37,428	104.15%	38,928	-		Government/ Agency
	31417UXN0 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.768	0.000	1.881	0.000	27,276	27,317	104.25%	28,434	-		Government/ Agency
	31418PXW0 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.849	0.000	1.960	0.000	864	865	104.25%	901	-		Government/ Agency
	31416QVA0 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 7/1/2024	1.707	0.000	1.801	0.000	3,216	3,220	104.25%	3,350	-		Government/ Agency
	31418P3N3 FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.899	0.000	2.033	0.000	15,936	15,960	104.13%	16,613	-		Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 2/1/2025	1.754	0.000	1.890	0.000	905,125	906,660	104.25%	943,569	-	943,569	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 12/1/2024	1.823	0.000	1.936	0.000	940,911	944,074	104.40%	982,292	-	982,292	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 3/1/2025	1.813	0.000	1.965	0.000	836,297	840,239	104.32%	872,448	-	872,448	Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 1/1/2025	1.702	0.000	1.832	0.000	611,917	614,925	104.21%	637,694	-	637,694	Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 10/1/2024	1.665	0.000	1.766	0.000	13,953	14,005	104.02%	14,514	-	14,514	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2025	1.862	0.000	1.969	0.000	326,913	328,120	104.32%	341,033	-	341,033	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 4/1/2025	1.854	0.000	2.004	0.000	7,651	7,679	104.37%	7,986	-		Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2025	1.839	0.000	1.963	0.000	208,463	208,674	104.46%	217,760	-	217,760	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50% 5/1/2024	1.535	0.000	1.629	0.000	243,434	244,794	103.69%	252,426	-	252,426	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50% 10/1/2026	2.147	0.000	2.364	0.000	231,326	234,575	103.69%	239,869	-	,	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 5/1/2024	1.641	0.000	1.742	0.000	73,796	74,547	104.15%	76,861	-	76,861	Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00% 9/1/2022	0.529	0.000	0.535	0.000	7	7	101.22%	8	-	8	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 9/1/2025	1.894	0.000	2.051	0.000	18,347	18,606	104.25%	19,126	-	,	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 4/1/2026	2.064	0.000	2.315	0.000	9,265	9,401	104.28%	9,662	-		Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 5/1/2020	0.207	0.000	0.213	0.000	3,898	3,899	100.12%	3,902	-		Government/ Agency
FSF938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00% 4/1/2031	3.051	0.004	3.549	0.004	7,348,825	7,541,435	102.99%	7,568,438	-	7,568,438	Government/ Agency
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 7/1/2024	1.757	0.000	1.757	0.000	25,765	25,765	110.22%	28,399	-	,	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 10/1/2024	1.267	0.000	1.267	0.000	12,055	12,055	107.26%	12,930	-		Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 1/1/2025	1.180	0.000	1.180	0.000	11,377	11,377	106.73%	12,143	-	12,143	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00% 3/1/2025	1.888	0.000	1.888	0.000	26,965	26,965	111.30%	30,012	-	30,012	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/1/2028	2.729	0.000	2.731	0.000	1,274	1,274	112.44%	1,433	-	1,433	Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 4/1/2028	2.750	0.000	2.754	0.000	747	747	111.52%	833	-	833	Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 12/1/2029	3.004	0.000	3.007	0.000	19,116	18,581	115.23%	22,027	-		Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 10/1/2029	3.037	0.000	3.040	0.000	3,021	3,021	113.91%	3,441	-		Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 2/1/2030	2.898	0.000	2.902	0.000	2,676	2,676	113.38%	3,034	-		Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/1/2030	3.101	0.000	3.104	0.000	4,342	4,221	115.60%	5,019	-	5,019	Government/ Agency
FRS138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 3/1/2030	3.290	0.000	3.294	0.000	14,460	13,363	115.00%	16,629	-	16,629	Government/ Agency
FRS139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/1/2029	2.744	0.000	2.745	0.000	15,110	14,458	112.99%	17,072	-		Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 12/1/2029	2.980	0.000	2.981	0.000	846	846	115.17%	975	-		Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 8/1/2029	2.664	0.000	2.663	0.000	17,824	17,600	114.47%	20,403	-		Government/ Agency
FRS165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 10/1/2030	3.258	0.000	3.262	0.000	710	710	116.42%	827	-		Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 3/1/2031	3.245	0.000	3.249	0.000	697	697	115.83%	807	-		Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 4/1/2031	2.794	0.000	2.797	0.000	663	663	114.46%	759	-		Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 6/1/2031	3.333	0.000	3.341	0.000	13,025	13,029	114.09%	14,860	-		Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 4/1/2033	3.695	0.000	3.753	0.000	33	210	111.46%	36	-	36	Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 8/1/2032	3.660	0.000	3.677	0.000	6,051	6,105	115.53%	6,991	-		Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 7/1/2032	3.522	0.000	3.536	0.000	10,686	10,787	114.93%	12,282	-		Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2033	3.863	0.000	3.902	0.000	138,626	140,044	114.53%	158,766	-		Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2033	3.842	0.000	3.904	0.000	416,737	421,236	114.02%	475,166	-		Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/1/2034	3.936	0.000	3.986	0.000	5,022	5,066	114.56%	5,753	-		Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.964	0.000	4.029	0.000	672,107	678,884	114.56%	769,947	-		Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.947	0.000	3.988	0.000	161,217	162,819	114.77%	185,031	-	,	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.986	0.000	4.025	0.000	250,783	253,657	114.93%	288,216	-		Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.815	0.000	3.937	0.000	56,846	57,482	114.85%	65,288	-		Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2034	3.885	0.000	3.972	0.000	21,019	21,229	114.73%	24,115	-		Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 10/1/2034	3.449	0.000	3.514	0.000	128,141	128,645	111.11%	142,383	-		Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 10/1/2034	3.973	0.000	4.008	0.000	50,191	50,686	114.83%	57,636	-		Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 11/1/2034	4.017	0.000	4.045	0.000	35,001	35,397	115.04%	40,264	-		Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2035	3.875	0.000	3.902	0.000	142,525	143,417	112.30%	160,059	-		Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/1/2035	3.733	0.000	3.783	0.000	312,599	316,143	114.02%	356,430	-		Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2035	3.880	0.000	3.932	0.000	375,646	377,759	112.22%	421,537	-	421,537	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2035	3.511	0.000	3.555	0.000	202,332	203,471	111.18%	224,961	-	224,961	Government/ Agency
FRS272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 12/1/2034	4.005	0.000	4.029	0.000	213,020	214,214	112.64%	239,954	-	239,954	Government/ Agency
FRS273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2035	3.225	0.000	3.357	0.000	308,715	310,456	110.81%	342,101	-	342,101	Government/ Agency
FRS282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 4/1/2035	3.891	0.000	3.943	0.000	270,949	273,299	114.63%	310,593	-	310,593	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 4/1/2035	3.855	0.000	3.922	0.000	371,273	374,486	114.44%	424,890	-		Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 5/1/2035	4.039	0.000	4.100	0.000	308,370	311,257	115.10%	354,932	-	354,932	Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 5/1/2035	3.997	0.000	4.063	0.000	448,076	452,247	114.88%	514,764	-	,	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/1/2035	3.958	0.000	4.106	0.000	171,529	171,419	110.19%	189,012	-	189,012	Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 5/1/2035	0.966	0.000	0.995	0.000	24,214	24,433	103.75%	25,121	-		Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 9/1/2035	4.030	0.000	4.080	0.000	90,531	91,256	115.17%	104,265	-		Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 11/1/2035	4.025	0.000	4.083	0.000	140,088	141,339	117.19%	164,175	-		Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 11/1/2035	3.757	0.000	3.804	0.000	51,052	51,550	116.24%	59,344	-	59,344	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 8/1/2035	3.882	0.000	4.163	0.000	58,153	56,757	110.39%	64,193	-		Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/1/2036	4.044	0.000	4.143	0.000	7,494	7,341	112.55%	8,434	-	8,434	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 11/1/2036	3.970	0.000	4.108	0.000	384,537	380,630	112.68%	433,310	-		Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 12/1/2036	3.929	0.000	4.131	0.000	225,835	223,521	113.03%	255,262	-		Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/1/2036	4.262	0.000	4.335	0.000	81,246	79,670	110.56%	89,827	-	89,827	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 9/1/2036	4.146	0.000	4.197	0.000	80,205	80,706	117.61%	94,329	-	94,329	Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 10/1/2036	4.155	0.000	4.247	0.000	424,089	415,817	110.41%	468,239	-		Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2036	4.095	0.000	4.191	0.000	93,776	91,958	110.29%	103,421	-		Government/ Agency
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 3/1/2037	4.161	0.000	4.325	0.000	54,937	54,684	112.66%	61,892	-		Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2037	4.213	0.000	4.233	0.000	187,498	185,661	112.71%	211,322	-	,	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2037	4.236	0.000	4.336	0.000	79,564	78,765	112.52%	89,528	-		Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2037	3.608	0.000	3.935	0.000	79,210	78,410	112.72%	89,285	-		Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2037	4.230	0.000	4.327	0.000	94,871	91,724	110.55%	104,879	-		Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2037	4.135	0.000	4.359	0.000	307,642	297,514	110.61%	340,298	-		Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2037	4.293	0.000	4.398	0.000	147,693	142,776	110.69%	163,483	-		Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/1/2037	4.189	0.000	4.372	0.000	140,186	135,574	110.56%	154,992	-		Government/ Agency
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 11/1/2037	4.190	0.000	4.254	0.000	303,766	306,279	118.03%	358,523	-		Government/ Agency
FRS346	3128M5NV8	č	30 YR SINGLE FAMILY MBS	5.50% 12/1/2037	4.263	0.000	4.388	0.000	159,206	158,346	112.70%	179,429	-		Government/ Agency
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 9/1/2037	4.295	0.000	4.419	0.000	371,882	374,129	115.40%	429,168	-	- ,	Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 10/1/2037	4.259	0.000	4.385	0.000	12,274	12,330	115.31%	14,153	-	14,153	Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 7/1/2038	4.029	0.000	4.403	0.000	262,629	257,680	112.41%	295,216	-		Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2038	3.883	0.000	4.273	0.000	37,307	36,942	110.87%	41,362	-	41,362	Government/ Agency
FRS364	3128MJLD0	0,	30 YR SINGLE FAMILY MBS	5.00% 2/1/2039	4.182	0.000	4.534	0.000	566,422	568,924	110.68%	626,939	-		Government/ Agency
FRS365		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 4/1/2039	4.366	0.000	4.861	0.000	220,445	220,878	107.20%	236,323	-		Government/ Agency
FRS367	312933BM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 5/1/2039	4.293	0.002	4.733	0.002	2,478,483	2,459,487	108.47%	2,688,417	-		Government/ Agency
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 10/1/2037	3.840	0.000	4.018	0.000	4,405	4,568	117.90%	5,194	-	,	Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2039	3.971	0.000	4.477	0.000	14,274	14,280	108.34%	15,465	-		Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2039	4.213	0.000	4.664	0.001	652,022	652,458	108.34%	706,409	-		Government/ Agency
FRS384	312941XT9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 8/1/2040	4.146	0.001	5.021	0.002	2,052,872	2,077,112	107.04%	2,197,453	-		Government/ Agency
FRS385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 8/1/2040	3.457	0.001	4.432	0.001	1,602,413	1,621,472	110.06%	1,763,600	-		Government/ Agency
FRS386	312941WB9		30 YR SINGLE FAMILY MBS	4.00% 8/1/2040	3.904	0.000	4.748	0.000	498,745	504,614	107.04%	533,870	-		Government/ Agency
FRS389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 9/1/2040	4.494	0.000	5.094	0.000	204,783	207,194	107.04%	219,205	-		Government/ Agency
FRS390	3129445D9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2041	4.182	0.003	5.144	0.004	5,005,931	5,003,663	106.98%	5,355,364	-		Government/ Agency
FRS391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 9/1/2040	3.493	0.001	4.500	0.001	1,651,528	1,673,002	108.31%	1,788,771	-	, ,	Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 3/1/2041	3.733	0.000	4.373	0.000	323,428	333,012	108.75%	351,717	-		Government/ Agency
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 12/1/2041	4.417	0.003	5.527	0.004	4,316,836	4,346,837	105.18%	4,540,370	-		Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2041	4.334	0.000	5.114	0.000	29,757	30,456	106.98%	31,834	-		Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.298	0.004	5.461	0.005	5,593,771	5,662,667	105.18%	5,883,427	-		Government/ Agency
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2041	4.144	0.002	5.308	0.002	2,689,535	2,722,143	105.30%	2,832,167	-	2,832,167	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
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FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 8/1/2042	4.976	0.005	5.847	0.006	6,367,526	6,451,267	102.84%	6,548,387	-	6,548,387	Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 9/1/2042	4.954	0.008	5.914	0.009	9,708,489	9,812,386	102.84%	9,984,245	-	, ,	Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 11/1/2042	4.938	0.001	5.936	0.001	848,428	864,084	102.93%	873,322	-	/ -	Government/ Agency
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 11/1/2042	4.985	0.004	5.936	0.005	4,933,127	5,080,348	102.93%	5,077,870	-		Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 1/1/2043	5.057	0.006	6.034	0.007	7,717,746	7,943,949	102.93%	7,944,194	-	7,944,194	Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 12/1/2042	5.193	0.004	6.057	0.005	4,964,539	5,112,077	102.93%	5,110,204	-	5,110,204	Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 1/1/2043	5.450	0.005	6.043	0.005	5,661,121	5,817,408	103.40%	5,853,761	-		0,
FRS438	3132HPN42	- ·	30 YR SINGLE FAMILY MBS	3.50% 11/1/2042	3.104	0.002	5.072	0.003	3,764,203	3,906,674	105.12%	3,956,768	-		0,
FRS440	3132GRKD2		30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.322	0.006	5.472	0.007	8,178,171	8,433,703	105.18%	8,601,653	-		Government/ Agency
FRS441	3132GRKB6	o ,	30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.161	0.005	5.367	0.007	7,620,612	7,915,941	105.18%	8,015,222	-		Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 5/1/2042	4.166	0.004	5.524	0.006	6,452,116	6,644,101	105.18%	6,786,220	-		Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2039	3.995	0.002	4.593	0.002	2,667,070	2,773,561	108.40%	2,891,206	-		Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 7/1/2041	3.137	0.001	4.582	0.001	1,013,384	1,055,360	107.59%	1,090,314	-		Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 2/1/2042	3.915	0.001	4.849	0.001	1,205,560	1,255,985	108.62%	1,309,511	-		0,
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 2/1/2039	4.339	0.000	4.480	0.000	639,728	665,102	108.52%	694,218	-		0,
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 1/1/2038	4.062	0.000	4.187	0.000	466,483	484,453	108.26%	505,036	-	505,036	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 10/1/2040	3.600	0.001	4.609	0.002	2,367,324	2,484,273	107.96%	2,555,766	-		0,
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 10/1/2039	4.042	0.002	4.676	0.002	3,029,934	3,175,894	108.40%	3,284,566	-		0,
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 6/1/2039	4.111	0.002	4.628	0.002	2,470,498	2,588,615	108.40%	2,678,115	-		0,
FRS466	312941KX4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 7/1/2040	3.596	0.001	4.654	0.002	2,334,981	2,448,793	108.31%	2,529,020	-		0,
FRS467	3128M9UF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 3/1/2041	3.507	0.003	4.608	0.004	4,669,419	4,887,148	108.28%	5,055,994	-		0,
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 1/1/2040	4.256	0.001	4.516	0.001	1,452,383	1,522,063	108.40%	1,574,439	-	, ,	Government/ Agency
FRS470	3132GFVU8	o ,	30 YR SINGLE FAMILY MBS	4.50% 8/1/2041	3.192	0.000	4.664	0.000	516,725	542,422	107.24%	554,111	-		0,
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2040	3.807	0.000	4.612	0.000	493,584	517,809	108.28%	534,447	-		0,
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4/1/2041	3.271	0.001	4.648	0.001	1,222,505	1,282,962	108.22%	1,322,950	-	1,322,950	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 3/1/2044	2.106	0.002	4.276	0.003	4,691,129	4,940,623	107.59%	5,047,250	-		Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2039	4.047	0.001	4.698	0.001	970,904	1,017,504	108.34%	1,051,891	-		8,
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 2/1/2041	3.579	0.000	4.643	0.001	759,947	797,172	108.28%	822,861	-	822,861	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 11/1/2043	2.135	0.001	4.115	0.001	1,453,550	1,528,867	107.90%	1,568,437	-	1,568,437	0,
FRS479	3128MJTN0	o ,	30 YR SINGLE FAMILY MBS	3.00% 11/1/2043	5.139	0.003	6.119	0.003	3,183,783	3,120,919	103.00%	3,279,189	-		Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2044	3.544	0.002	5.436	0.003	2,905,808	2,947,845	104.65%	3,040,839	-		Government/ Agency
FRS481	3132M9PA6	• •	30 YR SINGLE FAMILY MBS	3.50% 10/1/2044	3.897	0.001	5.611	0.002	1,854,695	1,881,566	104.65%	1,940,882	-		Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2044	3.591	0.001	5.518	0.001	1,455,894	1,476,945	104.65%	1,523,549	-		Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2044	3.813	0.000	5.436	0.001	623,826	632,961	104.65%	652,815	-	,	Government/ Agency
FRS484	3128MJVS6	č	30 YR SINGLE FAMILY MBS	4.00% 1/1/2045	2.285	0.003	4.675	0.005	7,024,264	7,363,593	106.07%	7,450,926	-		Government/ Agency
FRS485	3132QLTA1		30 YR SINGLE FAMILY MBS	4.00% 1/1/2045	2.816	0.001	4.665	0.001	1,191,128	1,254,628	106.07%	1,263,479	-		Government/ Agency
FRS486	3132QLSJ3	o ,	30 YR SINGLE FAMILY MBS	4.00% 12/1/2044	2.193	0.001	4.439	0.002	2,420,292	2,549,630	105.50%	2,553,500	-		Government/ Agency
FRS488	3128MJVW7	o ,	30 YR SINGLE FAMILY MBS	4.00% 2/1/2045	2.197	0.001	4.620	0.001	1,478,602	1,558,592	106.07%	1,568,414	-		Government/ Agency
FRS489	3132JNQ59	o ,	30 YR SINGLE FAMILY MBS	4.00% 9/1/2043	3.304	0.001	5.051	0.002	2,406,888	2,534,638	106.42%	2,561,359	-		Government/ Agency
FRS490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 10/1/2044	2.882	0.001	4.704	0.001	1,721,486	1,814,208	106.26%	1,829,279	-		Government/ Agency
FRS491	3132M75X2	ç ,	30 YR SINGLE FAMILY MBS	4.00% 7/1/2044	2.459	0.001	4.717	0.002	3,194,245	3,365,670	106.17%	3,391,262	-		Government/ Agency
FRS492	3132QNE62		30 YR SINGLE FAMILY MBS	4.00% 3/1/2045	2.012	0.002	4.506	0.004	6,064,985	6,404,128	106.07%	6,433,379	-		Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 12/1/2044	2.362	0.001	4.708	0.001	1,772,001	1,866,693	106.07%	1,879,634	-		Government/ Agency
FRS494	3128MJVR8	o ,	30 YR SINGLE FAMILY MBS	3.50% 1/1/2045	3.383	0.004	5.539	0.006	6,765,948	6,998,855	104.58%	7,076,130	-		Government/ Agency
FRS495	3128MJVV9		30 YR SINGLE FAMILY MBS	3.50% 2/1/2045	3.382	0.005	5.555	0.008	9,021,854	9,316,082	104.58%	9,435,457	-		Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 7/1/2044	2.079	0.001	4.599	0.002	2,190,948	2,307,647	106.17%	2,326,083	-		Government/ Agency
FRS497	3132L6ST9		30 YR SINGLE FAMILY MBS	4.00% 11/1/2044	2.258	0.002	4.660	0.004	5,067,065	5,337,954	106.23%	5,382,762	-		Government/ Agency
FRS498	3128MJV31		30 YR SINGLE FAMILY MBS	4.00% 3/1/2045	2.334	0.001	4.696	0.001	1,473,185	1,552,582	106.07%	1,562,668	-		Government/ Agency
FRS499	3132QRA26	o ,	30 YR SINGLE FAMILY MBS	3.50% 7/1/2045	3.801	0.003	5.842	0.005	5,498,731	5,632,562	104.07%	5,722,465	-		Government/ Agency
FRS500	3128MJWQ9	0,	30 YR SINGLE FAMILY MBS	3.50% 7/1/2045	3.400	0.003	5.599	0.005	5,169,426	5,258,894	104.52%	5,403,184	-		Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2044	2.184	0.000	4.352	0.000	421,520	449,701	107.03%	451,148	-	451,148	Government/ Agency

				EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP CLASSIF	ICATION DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS502	3128MJVB3 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 10/1/2044	3.519	0.004	5.452	0.006	6,995,491	7,161,514	104.65%	7,320,568	-	7,320,568	Government/ Agency
FRS503	3132MAVQ1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.50% 11/1/2044	0.954	0.000	3.629	0.001	2,143,515	2,286,550	107.28%	2,299,539	-	2,299,539	Government/ Agency
FRS504	3132GGHN8 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.50% 8/1/2041	2.855	0.000	4.443	0.000	359,753	382,679	107.24%	385,782	-	385,782	Government/ Agency
FRS505	3132QLEX7 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.50% 12/1/2044	2.129	0.000	3.815	0.000	494,366	527,491	106.06%	524,325	-	524,325	Government/ Agency
FRS506	3128MJXE5 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 11/1/2045	3.232	0.006	5.565	0.010	10,999,694	11,318,226	104.33%	11,476,470	-	11,476,470	Government/ Agency
FRS507	3128MJYR5 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	2.50% 8/1/2046	5.419	0.008	6.692	0.010	10,206,403	10,344,311	99.63%	10,168,690	-	10,168,690	Government/ Agency
FRS508	3128MJYF1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	2.50% 4/1/2046	5.506	0.002	6.620	0.002	2,381,645	2,413,720	99.63%	2,372,845	-	, ,	Government/ Agency
FRS509	3128MJSJ0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	2.50% 1/1/2043	5.823	0.003	6.279	0.003	2,829,187	2,865,790	99.91%	2,826,690	-		Government/ Agency
FRS511	3132QRC40 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.00% 7/1/2045	4.506	0.001	6.114	0.002	1,777,092	1,824,876	102.53%	1,822,014	-		Government/ Agency
FRS512	3128MJVQ0 Freddie Mac Single Fa	5	3.00% 1/1/2045	4.456	0.001	5.997	0.002	1,952,760	2,005,514	102.68%	2,005,174	-		Government/ Agency
FRS513	3128MJYT1 Freddie Mac Single Fa		3.00% 9/1/2046	4.255	0.002	6.287	0.003	3,438,438	3,531,938	102.43%	3,522,134	-		Government/ Agency
FRS514	3128MJWU0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.00% 8/1/2045	4.454	0.003	6.121	0.005	4,813,933	4,943,991	102.53%	4,935,622	-		Government/ Agency
FRS515	3132WGQ26 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.00% 9/1/2046	4.197	0.004	6.221	0.006	6,293,501	6,464,673	102.43%	6,446,692	-	6,446,692	Government/ Agency
FRS516	3128MJXK1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 12/1/2045	3.191	0.008	5.534	0.015	16,389,612	16,751,133	104.33%	17,100,011	-	17,100,011	Government/ Agency
FRS517	3128MJYC8 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 5/1/2046	3.024	0.002	5.484	0.004	4,454,704	4,565,160	104.15%	4,639,438	-	4,639,438	Government/ Agency
FRS519	3132WGFX0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 9/1/2046	1.615	0.001	4.509	0.003	4,164,408	4,269,297	103.87%	4,325,391	-	4,325,391	Government/ Agency
FRS520	3132WEKW1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 6/1/2046	2.764	0.008	5.271	0.016	18,738,104	19,201,671	104.15%	19,515,164	-		Government/ Agency
FRS521	3132WFFT1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 7/1/2046	1.529	0.001	3.898	0.002	2,574,553	2,666,066	105.54%	2,717,257	-	, ,	Government/ Agency
FRS522	3132QREU0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 7/1/2045	2.293	0.001	4.884	0.001	1,421,279	1,473,096	106.07%	1,507,609	-		Government/ Agency
FRS523	3128MJX88 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 4/1/2046	3.009	0.003	5.463	0.006	6,570,208	6,716,426	104.15%	6,842,672	-		Government/ Agency
FRS524	3128MJYH7 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 6/1/2046	2.821	0.001	5.391	0.002	1,926,519	1,969,708	104.15%	2,006,411	-		Government/ Agency
FRS525	3132WJEB3 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	3.50% 10/1/2046	3.226	0.000	5.761	0.001	834,804	853,305	103.87%	867,074	-		Government/ Agency
FRS528	3132QQHU9 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 6/1/2045	2.437	0.001	4.981	0.001	1,376,061	1,424,453	105.98%	1,458,355	-		Government/ Agency
FRS529	3132QVPU9 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 1/1/2046	1.024	0.000	4.137	0.002	2,295,805	2,376,998	105.42%	2,420,189	-		Government/ Agency
FRS530	3132QWS75 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 3/1/2046	1.589	0.001	4.297	0.002	2,176,795	2,253,983	105.51%	2,296,771	-		Government/ Agency
FRS531	3132QVPP0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 1/1/2046	1.974	0.001	4.339	0.003	4,175,022	4,322,852	105.42%	4,401,219	-		Government/ Agency
FRS532	3128MJYJ3 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 6/1/2046	1.518	0.001	4.417	0.002	2,794,685	2,897,402	105.42%	2,946,098	-	, ,	Government/ Agency
FRS533	3132WDGM0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 4/1/2046	1.636	0.001	3.973	0.001	2,213,098	2,294,443	105.51%	2,335,076	-	2,335,076	Government/ Agency
FRS534	3132WECW0 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 6/1/2046	1.954	0.001	4.197	0.001	2,130,838	2,209,209	105.42%	2,246,284	-		Government/ Agency
FRS535	3132QXA49 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 4/1/2046	2.137	0.001	4.669	0.002	2,559,834	2,653,779	105.42%	2,698,523	-		Government/ Agency
FRS536	3128MJU81 Freddie Mac Single Fa		4.00% 9/1/2044	2.436	0.005	4.859	0.009	11,880,799	12,394,158	106.17%	12,613,591	-		Government/ Agency
FRS537	3128MJWW6 Freddie Mac Single Fa		4.00% 8/1/2045	1.811	0.004	4.548	0.011	14,504,851	15,093,335	105.98%	15,372,295	-		Government/ Agency
FRS538	3128MJXY1 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 2/1/2046	1.631	0.001	4.508	0.002	2,467,912	2,558,086	105.42%	2,601,620	-	2,601,620	Government/ Agency
FRS539	3132WGUH8 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 9/1/2046	1.347	0.001	4.348	0.002	3,128,349	3,243,036	105.42%	3,297,838	-	3,297,838	Government/ Agency
FRS540	3132WJP54 Freddie Mac Single Fa		4.00% 12/1/2046	2.331	0.001	4.799	0.002	2,637,471	2,734,139	105.29%	2,777,069	-		Government/ Agency
FRS541	3132WJFB2 Freddie Mac Single Fa	•	4.00% 10/1/2046	1.499	0.001	4.582	0.004	5,258,704	5,451,259	105.29%	5,537,040	-		Government/ Agency
FRS542	3132WJLF6 Freddie Mac Single Fa		4.00% 12/1/2046	1.076	0.000	4.295	0.001	1,770,774	1,835,757	105.39%	1,866,159	-		Government/ Agency
FRS543	3132QS4X3 Freddie Mac Single Fa	,	4.00% 9/1/2045	1.558	0.006	4.350	0.017	23,814,222	24,849,003	106.07%	25,260,726	-		Government/ Agency
FRS545	3128MJX54 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 3/1/2046	1.564	0.000	4.473	0.000	14,905	15,584	105.42%	15,713	-		Government/ Agency
FRS546	31335AWW4 Freddie Mac Single Fa	amily MBS 30 YR SINGLE FAMILY MBS	4.00% 7/1/2046	1.419	0.000	4.426	0.000	25,193	26,344	105.42%	26,558	-		Government/ Agency
FRS547	3128MJ2H2 Freddie Mac Single Fa	5	4.00% 8/1/2047	1.243	0.000	4.316	0.000	280,684	293,566	104.82%	294,225	-		Government/ Agency
FRS548	3132QVJF9 Freddie Mac Single Fa		4.00% 1/1/2046	1.661	0.000	4.576	0.000	412,316	431,090	105.51%	435,041	-		Government/ Agency
FRS549	3128MJ2D1 Freddie Mac Single Fa	,	4.00% 7/1/2047	1.216	0.003	4.339	0.012	17,257,731	18,049,311	104.82%	18,090,265	-		Government/ Agency
FSF007	313615DX1 FNMA Single Family N	MBS 30 YR SINGLE FAMILY MBS	8.50% 12/1/2021	0.896	0.000	0.896	0.000	147	147	104.61%	154	-		Government/ Agency
FSF122	31371E4Y8 FNMA Single Family N		9.00% 5/1/2025	1.777	0.000	1.777	0.000	181	181	109.82%	199	-		Government/ Agency
FSF165	31377GQZ0 FNMA Single Family N		7.00% 9/1/2027	2.638	0.000	2.636	0.000	10,054	9,880	112.79%	11,340	-		Government/ Agency
FSF170	31378FZ81 FNMA Single Family N		7.00% 9/1/2027	2.560	0.000	2.560	0.000	24,554	24,554	111.80%	27,452	-		Government/ Agency
FSF183	31371GVF4 FNMA Single Family N		7.00% 7/1/2028	2.818	0.000	2.822	0.000	1,483	1,483	112.55%	1,669	-		Government/ Agency
FSF185	31371GX47 FNMA Single Family N	MBS 30 YR SINGLE FAMILY MBS	7.00% 8/1/2028	2.730	0.000	2.732	0.000	972	972	112.46%	1,093	-		Government/ Agency
FSF187	31380LFK9 FNMA Single Family N		6.50% 9/1/2028	2.873	0.000	2.878	0.000	19,998	20,003	111.87%	22,373	-		Government/ Agency
FSF188	31379YRM7 FNMA Single Family N	ABS 30 YR SINGLE FAMILY MBS	6.50% 9/1/2028	3.017	0.000	3.023	0.000	53,925	53,953	112.49%	60,663	-	60,663	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.923	0.000	0.963	0.000	6,851	6,851	103.53%	7,092	-	7,092	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.786	0.000	2.785	0.000	32,545	32,251	107.50%	34,987	-	34,987	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.912	0.000	2.910	0.000	61,343	60,811	107.74%	66,092	-	66,092	Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.754	0.000	2.753	0.000	33,823	33,448	107.39%	36,321	-	36,321	Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.707	0.000	1.707	0.000	17,475	17,517	108.92%	19,033	-	19,033	• •
FSF217	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.066	0.000	2.066	0.000	74,914	75,152	108.91%	81,588	-	81,588	Government/ Agency
FSF221	31382YBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	1.252	0.000	1.252	0.000	24,188	24,188	105.47%	25,510	-		Government/ Agency
FSF241	31384FW60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	3.027	0.000	3.024	0.000	7,735	7,308	116.41%	9,004	-	9,004	Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	3.249	0.000	3.253	0.000	7,783	7,456	115.89%	9,020	-		Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.379	0.000	0.379	0.000	4,092	4,092	101.63%	4,159	-		Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.254	0.000	3.263	0.000	263	263	114.49%	302	-		Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.146	0.000	3.147	0.000	276	276	116.08%	321	-	321	Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.249	0.000	3.241	0.000	960	960	115.83%	1,112	-	1,112	Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.421	0.000	3.427	0.000	59,042	59,141	115.52%	68,205	-	,	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.107	0.000	3.113	0.000	126,400	126,630	114.36%	144,546	-	,	Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	2.036	0.000	2.062	0.000	39,270	39,792	111.34%	43,724	-	43,724	Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.164	0.000	3.161	0.000	22,836	23,051	116.45%	26,593	-	26,593	Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.400	0.000	3.406	0.000	50,485	50,598	115.47%	58,297	-	58,297	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.634	0.000	3.647	0.000	24,797	24,836	115.93%	28,748	-	28,748	Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.554	0.000	3.570	0.000	21,607	21,558	114.79%	24,801	-	24,801	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.380	0.000	3.375	0.000	67,591	67,762	116.39%	78,670	-	78,670	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.498	0.000	3.510	0.000	439	439	115.42%	507	-	507	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.337	0.000	3.344	0.000	10,735	10,748	114.90%	12,335	-	,	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.620	0.000	1.622	0.000	5,853	5,858	107.72%	6,305	-	6,305	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.811	0.000	1.817	0.000	3,860	3,860	108.74%	4,198	-	,	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.448	0.000	3.459	0.000	103,151	103,586	115.53%	119,175	-	119,175	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.474	0.000	3.469	0.000	57,278	57,331	116.71%	66,851	-	66,851	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.441	0.000	3.448	0.000	33,925	34,276	115.63%	39,226	-	39,226	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.589	0.000	3.604	0.000	2,130	2,148	115.04%	2,451	-	2,451	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.639	0.000	2.638	0.000	31,688	31,688	109.75%	34,777	-	34,777	Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.584	0.000	3.587	0.000	262,930	264,958	107.97%	283,896	-	283,896	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.902	0.000	3.925	0.000	143,913	143,959	112.22%	161,503	-		Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.677	0.000	3.758	0.000	108,734	109,254	111.43%	121,167	-	121,167	Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.842	0.000	3.972	0.000	75,053	75,407	111.97%	84,040	-	84,040	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.910	0.000	3.987	0.000	171,331	172,452	114.83%	196,736	-		Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.578	0.000	3.626	0.000	69,724	69,611	111.13%	77,485	-		Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.721	0.000	3.809	0.000	387,515	384,816	109.35%	423,764	-		Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.617	0.000	3.649	0.000	234,374	235,310	111.31%	260,872	-	260,872	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	4.009	0.000	4.026	0.000	168,575	169,264	112.50%	189,641	-	189,641	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.870	0.000	3.919	0.000	87,475	87,798	112.00%	97,975	-	97,975	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.891	0.000	3.927	0.000	100,931	101,288	112.22%	113,261	-	113,261	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.707	0.000	3.752	0.000	321,597	322,447	111.52%	358,644	-	358,644	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	4.021	0.000	4.037	0.000	119,744	120,057	112.54%	134,759	-	134,759	Government/ Agency
FSF580	31405QNX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.433	0.000	3.571	0.000	173,442	175,384	113.38%	196,641	-	196,641	Government/ Agency
FSF581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.880	0.000	3.974	0.000	323,038	326,415	114.70%	370,532	-		Government/ Agency
FSF601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	4.063	0.000	4.084	0.000	109,016	109,411	112.69%	122,851	-		Government/ Agency
FSF620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	3.658	0.000	3.708	0.000	65,307	65,939	113.57%	74,166	-	74,166	Government/ Agency
FSF635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.061	0.000	4.109	0.000	234,705	236,417	115.07%	270,083	-	270,083	Government/ Agency
FSF637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	3.866	0.000	3.916	0.000	10,833	10,916	114.38%	12,391	-	12,391	Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	3.973	0.000	4.038	0.000	325,441	326,403	112.76%	366,958	-	366,958	Government/ Agency
FSF644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	4.081	0.000	4.180	0.000	130,041	130,034	110.27%	143,402	-	143,402	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY		EFF DUR ¹	1	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/1/2035	4.083	0.000	4.146	0.000	226,447	226,341	110.13%	249,385	-	249,385	Government/ Agency
FSF646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/1/2035	4.058	0.000	4.228	0.000	323,691	324,186	112.83%	365,223	-	365,223	Government/ Agency
FSF653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 7/1/2035	4.035	0.000	4.111	0.000	167,565	167,724	112.55%	188,601	-	188,601	Government/ Agency
FSF656	31406YZD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/1/2035	4.093	0.000	4.142	0.000	31,615	31,805	115.22%	36,427	-	36,427	Government/ Agency
FSF662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2035	3.732	0.000	4.034	0.000	68,052	68,450	114.88%	78,175	-	78,175	Government/ Agency
FSF663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/1/2035	4.044	0.000	4.097	0.000	81,124	81,608	115.11%	93,383	-	93,383	Government/ Agency
FSF666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 8/1/2035	4.068	0.000	4.129	0.000	72,903	73,009	112.89%	82,297	-	82,297	Government/ Agency
FSF667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 9/1/2035	4.100	0.000	4.185	0.000	95,280	95,940	114.95%	109,523	-	109,523	Government/ Agency
FSF673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2035	3.873	0.000	3.935	0.000	35,839	35,833	114.46%	41,020	-	41,020	Government/ Agency
FSF677	31407VN84	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 11/1/2035	3.593	0.000	3.887	0.000	248,513	248,602	115.26%	286,432	-	,	Government/ Agency
FSF678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 9/1/2035	4.056	0.000	4.121	0.000	438,942	439,041	114.95%	504,585	-		Government/ Agency
FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/1/2036	4.045	0.000	4.134	0.000	166,214	166,433	114.92%	191,014	-		Government/ Agency
FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 12/1/2035	4.108	0.000	4.170	0.000	142,508	142,821	114.92%	163,771	-	163,771	Government/ Agency
FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 12/1/2035	4.067	0.000	4.167	0.000	51,243	50,850	112.67%	57,736	-		Government/ Agency
FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 3/1/2036	4.103	0.000	4.200	0.000	55,283	54,844	112.67%	62,286	-		Government/ Agency
FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 12/1/2035	3.805	0.000	3.892	0.000	37,611	37,322	112.20%	42,201	-	42,201	Government/ Agency
FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/1/2036	4.010	0.000	4.178	0.000	304,042	304,181	115.07%	349,861	-	349,861	Government/ Agency
FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 2/1/2036	3.828	0.000	3.906	0.000	268,445	268,586	114.51%	307,397	-	307,397	Government/ Agency
FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5/1/2036	3.945	0.000	4.007	0.000	145,447	143,167	112.64%	163,825	-	163,825	Government/ Agency
FSF731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 4/1/2036	4.115	0.000	4.182	0.000	318,259	313,300	112.45%	357,884	-	357,884	Government/ Agency
FSF732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/1/2036	3.974	0.000	4.142	0.000	138,577	136,300	112.77%	156,274	-	156,274	Government/ Agency
FSF734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 5/1/2036	4.195	0.000	4.254	0.000	77,141	77,303	117.35%	90,527	-	90,527	Government/ Agency
FSF743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/1/2037	4.094	0.000	4.191	0.000	43,212	43,279	115.04%	49,711	-	49,711	Government/ Agency
FSF744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2037	4.261	0.000	4.347	0.000	111,010	109,056	110.60%	122,776	-	122,776	Government/ Agency
FSF745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/1/2037	4.087	0.000	4.258	0.000	253,691	254,021	115.15%	292,119	-		Government/ Agency
FSF752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 6/1/2037	4.265	0.000	4.406	0.000	86,454	84,690	110.53%	95,553	-	95,553	Government/ Agency
FSF754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/1/2037	4.050	0.000	4.168	0.000	1,040	1,046	112.65%	1,172	-	1,172	Government/ Agency
FSF755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5/1/2037	4.111	0.000	4.338	0.000	658	661	112.68%	741	-	741	Government/ Agency
FSF757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 8/1/2037	4.119	0.000	4.346	0.000	16,017	16,105	112.51%	18,020	-	18,020	Government/ Agency
FSF759	31413UZA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 11/1/2037	3.305	0.000	3.733	0.000	31,723	31,901	112.36%	35,643	-	35,643	Government/ Agency
FSF760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2038	4.176	0.000	4.311	0.000	327	329	112.56%	368	-	368	Government/ Agency
FSF761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 12/1/2036	4.136	0.000	4.231	0.000	13,046	13,117	112.87%	14,726	-		Government/ Agency
FSF762	31412SGP4	0 ,	30 YR SINGLE FAMILY MBS	5.50% 12/1/2037	4.103	0.000	4.319	0.000	9,258	9,310	112.69%	10,433	-	,	Government/ Agency
FSF763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 7/1/2037	4.079	0.000	4.302	0.000	17,354	17,449	112.63%	19,545	-		Government/ Agency
FSF765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 11/1/2037	4.187	0.000	4.342	0.000	15,533	15,619	112.45%	17,466	-	17,466	Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 11/1/2037	4.259	0.000	4.432	0.000	167,308	168,260	112.71%	188,567	-		Government/ Agency
FSF767	31414AW65	o ,	30 YR SINGLE FAMILY MBS	5.50% 1/1/2038	4.287	0.000	4.443	0.000	104,109	104,155	112.86%	117,497	-		Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 5/1/2038	4.093	0.000	4.414	0.000	52,641	51,977	110.79%	58,320	-		Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 3/1/2038	4.074	0.000	4.568	0.000	33,131	33,269	108.56%	35,966	-		Government/ Agency
FSF791	31414TE56	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 3/1/2038	3.154	0.000	3.830	0.000	302,980	309,123	112.34%	340,364	-		Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2038	3.828	0.000	4.018	0.000	642,969	656,119	112.80%	725,285	-	,	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/1/2038	4.117	0.000	4.246	0.000	5,760	5,874	112.81%	6,498	-		Government/ Agency
FSF796	31414AHL9	č	30 YR SINGLE FAMILY MBS	6.00% 11/1/2037	3.976	0.000	4.152	0.000	49,125	50,440	114.96%	56,474	-		Government/ Agency
FSF798	31368HMU4	0 ,	30 YR SINGLE FAMILY MBS	6.50% 7/1/2036	4.084	0.000	4.148	0.000	316,575	327,730	116.87%	369,990	-		Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 7/1/2039	4.368	0.000	4.695	0.000	133,604	133,919	108.34%	144,744	-		Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2039	4.280	0.001	4.685	0.001	829,044	831,011	108.34%	898,170	-		Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2039	4.338	0.001	4.747	0.001	1,439,070	1,445,153	108.34%	1,559,060	-		Government/ Agency
FSF804	31412UY79		30 YR SINGLE FAMILY MBS	4.50% 8/1/2039	4.177	0.002	4.598	0.002	2,750,725	2,760,707	108.34%	2,980,081	-		Government/ Agency
FSF808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 4/1/2040	4.123	0.001	4.660	0.001	774,203	789,977	110.15%	852,780	-		Government/ Agency
FSF816	31416A4V9	0 9	30 YR SINGLE FAMILY MBS	5.00% 11/1/2038	4.116	0.000	4.433	0.000	43,848	44,736	110.62%	48,504	-		Government/ Agency
FSF817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 3/1/2040	3.463	0.000	4.252	0.000	127,803	130,474	110.15%	140,774	-	140,774	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 1/1/2039	4.099	0.000	4.504	0.000	275,173	279,405	108.34%	298,117	-	298,117	Government/ Agency
FSF832	31417NBW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 10/1/2039	4.427	0.001	4.959	0.002	2,040,197	2,054,024	107.21%	2,187,259	-	2,187,259	Government/ Agency
FSF833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 7/1/2040	3.505	0.001	4.606	0.002	2,032,348	2,076,352	108.24%	2,199,900	-	2,199,900	Government/ Agency
FSF834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 7/1/2040	3.702	0.001	4.509	0.002	2,298,746	2,395,273	109.99%	2,528,463	-	2,528,463	Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2040	3.639	0.000	4.644	0.000	291,318	297,638	108.24%	315,335	-	315,335	Government/ Agency
FSF836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 7/1/2040	4.252	0.000	4.898	0.000	273	278	107.19%	292	-		Government/ Agency
FSF837	31419E3W7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 11/1/2040	4.450	0.001	5.093	0.001	1,766,480	1,794,770	107.29%	1,895,308	-	1,895,308	Government/ Agency
FSF838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 11/1/2040	3.624	0.000	4.909	0.000	419,023	425,471	106.92%	448,010	-	448,010	Government/ Agency
FSF839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 11/1/2040	4.500	0.002	5.093	0.002	2,828,803	2,873,874	107.29%	3,035,105	-	3,035,105	Government/ Agency
FSF840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 11/1/2040	4.017	0.002	4.993	0.002	2,334,175	2,371,438	106.92%	2,495,651	-	, ,	Government/ Agency
FSF841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 6/1/2040	3.601	0.000	4.613	0.000	434,766	442,096	108.24%	470,609	-	470,609	Government/ Agency
FSF842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2041	4.541	0.003	5.141	0.004	4,360,815	4,349,913	106.92%	4,662,491	-	4,662,491	Government/ Agency
FSF843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4/1/2040	3.612	0.000	4.609	0.000	386,248	392,753	108.28%	418,212	-	,	Government/ Agency
FSF844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 9/1/2039	4.028	0.000	4.669	0.000	245,179	249,269	108.34%	265,622	-	265,622	Government/ Agency
FSF845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 9/1/2040	3.449	0.000	4.528	0.000	304,306	309,490	108.24%	329,393	-	329,393	Government/ Agency
FSF846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 9/1/2040	3.356	0.001	4.457	0.002	2,260,941	2,331,993	109.99%	2,486,880	-	2,486,880	Government/ Agency
FSF847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 3/1/2041	3.468	0.001	4.568	0.001	876,787	902,916	109.52%	960,296	-	,	Government/ Agency
FSF848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 2/1/2041	3.990	0.001	4.718	0.001	1,507,056	1,549,456	109.52%	1,650,594	-	1,650,594	Government/ Agency
FSF849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00% 4/1/2041	2.959	0.001	4.315	0.001	1,878,510	1,938,701	109.52%	2,057,427	-	2,057,427	Government/ Agency
FSF853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 2/1/2041	4.135	0.000	5.056	0.000	255,714	256,918	106.92%	273,404	-	273,404	Government/ Agency
FSF856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.550	0.001	5.563	0.001	1,657,842	1,683,279	105.12%	1,742,698	-	1,742,698	Government/ Agency
FSF857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.522	0.001	5.527	0.001	1,675,403	1,701,110	105.12%	1,761,158	-	1,761,158	Government/ Agency
FSF858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 2/1/2042	4.254	0.000	5.426	0.000	358,496	364,112	105.12%	376,846	-	376,846	Government/ Agency
FSF859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2042	4.386	0.001	5.483	0.001	1,137,584	1,155,188	105.12%	1,195,811	-	1,195,811	Government/ Agency
FSF860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 6/1/2042	4.501	0.001	5.577	0.001	1,658,812	1,689,499	105.12%	1,743,719	-	1,743,719	Government/ Agency
FSF862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 4/1/2042	4.981	0.000	5.781	0.000	149,025	151,848	102.75%	153,126	-	153,126	Government/ Agency
FSF863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 5/1/2042	5.005	0.001	5.815	0.001	669,842	681,457	102.75%	688,273	-	688,273	Government/ Agency
FSF864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 6/1/2042	4.277	0.003	5.515	0.004	5,035,407	5,188,120	105.12%	5,293,145	-	5,293,145	Government/ Agency
FSF865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 9/1/2042	4.965	0.001	5.882	0.001	1,281,857	1,314,417	102.78%	1,317,529	-	, ,	Government/ Agency
FSF866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 7/1/2042	4.962	0.001	5.890	0.001	908,670	931,730	102.78%	933,957	-	933,957	Government/ Agency
FSF867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 6/1/2042	5.043	0.001	5.895	0.001	922,555	945,842	102.78%	948,228	-	948,228	Government/ Agency
FSF868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 7/1/2042	5.044	0.001	5.855	0.001	1,288,100	1,320,685	102.78%	1,323,945	-	1,323,945	Government/ Agency
FSF869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 7/1/2042	4.981	0.001	5.809	0.001	949,570	973,831	102.78%	975,995	-		Government/ Agency
FSF870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 7/1/2042	4.729	0.001	5.693	0.001	841,720	863,085	102.78%	865,143	-		Government/ Agency
FSF871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 9/1/2042	4.976	0.001	5.879	0.001	1,051,537	1,078,207	102.78%	1,080,799	-	1,080,799	Government/ Agency
FSF872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 6/1/2042	4.983	0.001	5.800	0.001	670,062	686,987	102.78%	688,708	-		Government/ Agency
FSF873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 8/1/2042	5.016	0.000	5.850	0.000	424,168	434,923	102.78%	435,972	-		Government/ Agency
FSF877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 12/1/2042	5.315	0.001	6.141	0.001	1,212,978	1,244,432	102.88%	1,247,871	-		Government/ Agency
FSF878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2042	4.336	0.004	5.717	0.006	6,319,156	6,541,936	105.12%	6,642,603	-	, ,	Government/ Agency
FSF880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 11/1/2042	4.010	0.000	5.490	0.000	245,039	253,864	105.06%	257,428	-	257,428	Government/ Agency
FSF881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 8/1/2042	4.256	0.005	5.596	0.007	7,730,677	7,979,278	105.12%	8,126,373	-	8,126,373	Government/ Agency
FSF884	3138LWDV0	o i	30 YR SINGLE FAMILY MBS	3.50% 7/1/2042	4.207	0.000	5.460	0.000	65,068	67,800	105.12%	68,399	-	68,399	Government/ Agency
FSF885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 6/1/2042	4.298	0.000	5.539	0.000	78,494	81,749	105.12%	82,511	-	82,511	Government/ Agency
FSF886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2042	4.279	0.000	5.621	0.000	135,265	140,922	105.12%	142,189	-		Government/ Agency
FSF888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2042	4.448	0.000	5.718	0.001	616,874	640,488	105.06%	648,063	-		Government/ Agency
FSF889	31417KXG7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 8/1/2039	4.293	0.001	4.945	0.001	1,352,275	1,387,151	107.16%	1,449,109	-		Government/ Agency
FSF892	3138A2BP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 12/1/2040	3.883	0.001	5.002	0.001	1,118,183	1,147,886	106.92%	1,195,538	-		Government/ Agency
FSF893	3138A2DW6		30 YR SINGLE FAMILY MBS	4.00% 12/1/2040	4.009	0.001	4.830	0.001	1,333,447	1,368,797	106.92%	1,425,693	-		Government/ Agency
FSF920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 2/1/2042	3.122	0.003	4.632	0.005	5,971,784	6,262,761	108.09%	6,454,783	-		Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2039	3.708	0.003	4.626	0.004	4,925,320	5,169,614	108.28%	5,332,916	-		Government/ Agency
FSF922	31417Y2Y2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 7/1/2041	3.846	0.005	4.854	0.006	7,965,707	8,355,330	108.15%	8,614,954	-	8,614,954	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 9/1/2043	1.483	0.000	4.101	0.000	323,075	340,445	107.84%	348,398	-	348,398	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 5/1/2039	3.937	0.000	4.651	0.000	577,664	606,322	108.34%	625,830	-		Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 11/1/2039	4.225	0.000	4.723	0.000	488,244	512,680	108.28%	528,649	-		Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2040	3.928	0.001	4.719	0.002	2,060,570	2,165,135	108.24%	2,230,449	-	, ,	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 5/1/2044	2.294	0.003	4.701	0.005	7,157,758	7,507,051	106.23%	7,603,715	-		Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2045	3.462	0.000	4.939	0.000	548,344	578,315	105.44%	578,181	-		Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2045	2.970	0.001	4.957	0.002	1,949,694	2,056,417	105.44%	2,055,784	-		Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 1/1/2045	3.535	0.001	5.024	0.002	2,408,508	2,540,218	105.44%	2,539,563	-		Government/ Agency
FSF931	3138YENY9	0,	30 YR SINGLE FAMILY MBS	3.50% 3/1/2045	3.422	0.006	5.520	0.009	10,106,725	10,507,712	104.52%	10,564,030	-		Government/ Agency
FSF932	3138YTQW7	0 ,	30 YR SINGLE FAMILY MBS	3.50% 6/1/2045	4.195	0.003	5.685	0.004	4,845,104	5,005,482	103.74%	5,026,178	-		Government/ Agency
FSF934	3138ELYV9	0 ,	30 YR SINGLE FAMILY MBS	4.50% 11/1/2043	3.263	0.001	4.753	0.001	1,104,145	1,173,656	107.84%	1,190,688	-	, ,	Government/ Agency
FSF935	3138WBSS5	0,	30 YR SINGLE FAMILY MBS	4.50% 5/1/2044	1.579	0.000	4.155	0.001	1,776,157	1,888,518	107.53%	1,909,822	-		Government/ Agency
FSF936	3140EW5C5	č	30 YR SINGLE FAMILY MBS	3.50% 1/1/2046	4.162	0.008	6.093	0.011	11,191,189	11,619,008	105.37%	11,791,990	-		Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2046	3.673	0.004	5.942	0.007	7,130,091	7,403,301	104.62%	7,459,395	-	, ,	Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 6/1/2046	4.482	0.006	6.491	0.009	8,867,256	9,156,320	102.41%	9,080,764	-		Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 6/1/2046	4.375	0.003	6.445	0.004	3,846,137	3,971,339	102.41%	3,938,746	-	- , ,	Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 6/1/2046	4.572	0.012	6.289	0.016	16,382,708	16,925,319	102.41%	16,777,176	-		Government/ Agency
FSF942	3138WJBM9	0 ,	30 YR SINGLE FAMILY MBS	4.00% 10/1/2046	1.644	0.002	4.813	0.007	8,451,704	8,830,388	105.23%	8,893,762	-	, ,	Government/ Agency
FSF943	3140EW6Z3	0,	30 YR SINGLE FAMILY MBS	4.00% 3/1/2046	1.508	0.001	4.235	0.003	5,000,866	5,224,722	105.36%	5,268,682	-		Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 10/1/2045	1.690	0.004	4.464	0.010	13,861,364	14,316,148	105.36%	14,603,696	-		Government/ Agency
FSF945	3138WGG65	0 ,	30 YR SINGLE FAMILY MBS	3.50% 1/1/2046	3.538	0.003	5.833	0.005	5,148,147	5,213,182	104.27%	5,368,218	-	, ,	Government/ Agency
FSF946	3138WJQ43	0 ,	30 YR SINGLE FAMILY MBS	4.00% 12/1/2046	1.437	0.003	4.580	0.011	14,363,353	14,984,919	105.36%	15,132,568	-	, ,	Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2047	3.213	0.008	5.538	0.014	16,342,065	16,629,641	103.25%	16,873,143	-	, ,	Government/ Agency
FSF948	3140FMLM6	0 ,	30 YR SINGLE FAMILY MBS	3.50% 12/1/2046	3.332	0.002	5.791	0.004	4,160,353	4,238,044	103.65%	4,312,196	-		Government/ Agency
FSF949	3140FRAX3	0 ,	30 YR SINGLE FAMILY MBS	3.50% 1/1/2047	3.598	0.004	6.084	0.007	6,825,833	6,953,267	103.65%	7,074,959	-	, ,	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2047	3.729	0.002	6.086	0.003	2,791,075	2,843,228	103.65%	2,892,943	-	, ,	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 2/1/2047	2.930	0.002	5.518	0.004	4,821,101	4,911,769	103.65%	4,997,060	-	, ,	Government/ Agency
FSF952	3140E4WF0	o ,	30 YR SINGLE FAMILY MBS	3.50% 9/1/2045	2.968	0.003	5.210	0.005	5,859,111	5,934,374	104.27%	6,109,574	-		Government/ Agency
FSF953	3138WE4D8	o ,	30 YR SINGLE FAMILY MBS	3.50% 7/1/2045	3.681	0.001	5.899	0.002	1,691,772	1,712,842	104.46%	1,767,263	-		Government/ Agency
FSF954	3140GS7L0	o ,	30 YR SINGLE FAMILY MBS	3.50% 7/1/2047	3.092	0.003	5.662	0.005	5,783,181	5,952,710	103.62%	5,992,446	-		Government/ Agency
FSF955	3138WKRE7	o ,	30 YR SINGLE FAMILY MBS	3.50% 4/1/2047	2.906	0.002	5.531	0.003	3,739,761	3,840,169	103.65%	3,876,254	-	-)) -	Government/ Agency
FSF956	3138WKRC1	o ,	30 YR SINGLE FAMILY MBS	3.50% 4/1/2047	2.868	0.002	5.513	0.003	3,808,402	3,910,517	103.65%	3,947,399	-		Government/ Agency
FSF957	3140FQWY9	č	30 YR SINGLE FAMILY MBS	3.50% 2/1/2047	2.353	0.004	4.838	0.008	10,192,616	10,469,200	103.65%	10,564,622	-		Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 6/1/2047	2.013	0.002	4.068	0.004	6,803,551	7,006,328	103.59%	7,047,612	-		Government/ Agency
FSF959		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2047	3.545	0.002	6.014	0.003	3,185,009	3,278,038	103.65%	3,301,255	-		Government/ Agency
FSF960		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 3/1/2047	2.890	0.001	5.574	0.002	2,648,878	2,726,443	103.65%	2,745,556	-		Government/ Agency
FSF961		č	30 YR SINGLE FAMILY MBS	4.00% 10/1/2046	1.719	0.004	4.699	0.010	12,715,639	13,343,129	105.32%	13,392,639	-		Government/ Agency
FSF962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 10/1/2047	1.716	0.004	4.617	0.010	13,764,150	14,439,661	104.92%	14,441,057	-		Government/ Agency
FSF963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 10/1/2046	3.079	0.002	5.453	0.003	3,641,820	3,735,144	103.81%	3,780,428	-	, ,	Government/ Agency
FSF964	3140F4A22	o ,	30 YR SINGLE FAMILY MBS	3.50% 8/1/2046	2.322	0.001	4.869	0.003	3,499,251	3,589,080	103.81%	3,632,433	-	, ,	Government/ Agency
FSF965	31418CBR4	- .	30 YR SINGLE FAMILY MBS	3.50% 9/1/2046	2.936	0.002	5.310	0.003	3,611,821	3,704,494	103.81%	3,749,287	-		Government/ Agency
FSF966	3140FHSV0	c i	30 YR SINGLE FAMILY MBS	3.50% 11/1/2046	2.801	0.002	5.119	0.003	3,600,507	3,692,663	103.81%	3,737,542	-	, ,	Government/ Agency
FSF968	3138WJZ43		30 YR SINGLE FAMILY MBS	3.50% 2/1/2047	2.909	0.004	5.560	0.007	7,707,308	7,903,226	103.65%	7,988,606	-		Government/ Agency
FSF969	3138WKRK3	• •	30 YR SINGLE FAMILY MBS	4.00% 4/1/2047	1.237	0.003	4.382	0.010	14,565,744	15,047,279	104.92%	15,282,072	-		Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 1/1/2048	2.859	0.008	5.553	0.015	16,565,529	16,706,512	103.43%	17,133,894	-	, ,	Government/ Agency
FSF971	3140FFMG3		30 YR SINGLE FAMILY MBS	4.50% 10/1/2046	1.828	0.001	4.127	0.001	2,072,951	2,146,063	106.40%	2,205,631	-		Government/ Agency
FSF972	3140GR3C6		30 YR SINGLE FAMILY MBS	4.50% 2/1/2048	0.258	0.000	2.867	0.000	880,198	911,395	105.99%	932,959	-		Government/ Agency
FSF973	3140Q7HV2		30 YR SINGLE FAMILY MBS	4.50% 8/1/2047	0.355	0.001	3.526	0.005	9,359,342	9,690,291	106.24%	9,943,765	-		Government/ Agency
FSF974	3140HFGR4		30 YR SINGLE FAMILY MBS	4.50% 4/1/2048	0.149	0.000	2.775	0.001	1,991,320	2,061,950	105.37%	2,098,239	-		Government/ Agency
FSF975	3140HFG29	c i	30 YR SINGLE FAMILY MBS	4.50% 4/1/2048	0.416	0.001	2.916	0.006	13,570,662	14,080,450	105.37%	14,299,307	-		Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4/1/2048	0.076	0.000	2.659	0.006	14,862,536	15,387,374	105.71%	15,711,635	-	15,711,635	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION		CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 6/1/2048	-0.045	0.000	2.758	0.000	219,551	227,305	105.71%	232,094	-	232,094	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 1/1/2048	0.298	0.000	3.236	0.000	540,904	559,981	106.03%	573,496	-	573,496	Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 6/1/2048	1.173	0.003	4.039	0.010	15,464,854	15,463,699	104.20%	16,114,246	-	16,114,246	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 12/1/2048	0.720	0.000	2.917	0.002	3,253,429	3,367,105	105.15%	3,420,998	-	3,420,998	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/1/2048	0.035	0.000	2.564	0.005	11,751,796	12,162,149	105.40%	12,386,454	-	12,386,454	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 4/1/2049	2.671	0.003	4.717	0.006	8,188,646	8,398,200	102.65%	8,405,626	-	8,405,626	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 9/1/2049	5.030	0.020	6.588	0.026	24,819,281	25,126,679	101.92%	25,296,670	-	, ,	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00% 9/20/2024	1.736	0.000	1.736	0.000	2,663	2,663	110.21%	2,934	-		Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00% 6/20/2025	1.816	0.000	1.816	0.000	2,395	2,395	110.22%	2,640	-	2,640	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50% 9/15/2021	0.314	0.000	0.314	0.000	798	798	101.81%	812	-		Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 6/15/2022	0.742	0.000	0.742	0.000	15,064	15,069	104.15%	15,689	-	15,689	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 12/20/2025	2.237	0.000	2.238	0.000	3,751	3,751	110.56%	4,147	-	4,147	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 11/20/2025	2.132	0.000	2.133	0.000	19,630	19,656	110.06%	21,605	-	,	0,
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00% 12/15/2022	0.935	0.000	0.935	0.000	4,543	4,543	105.57%	4,796	-	4,796	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 3/15/2023	0.778	0.000	0.778	0.000	30,912	30,923	104.35%	32,257	-		0,
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 12/15/2022	0.841	0.000	0.842	0.000	16,884	16,900	104.75%	17,686	-	17,686	Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 4/20/2026	2.269	0.000	2.270	0.000	32,993	32,598	109.86%	36,248	-	,	• •
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 9/15/2027	2.633	0.000	2.633	0.000	20,302	20,329	112.98%	22,937	-	22,937	Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 11/15/2027	2.564	0.000	2.565	0.000	132,047	132,393	112.46%	148,498	-	148,498	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 2/15/2026	2.200	0.000	2.200	0.000	8,641	8,693	111.35%	9,622	-	9,622	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 10/15/2025	2.077	0.000	2.077	0.000	21,151	21,238	110.77%	23,428	-	23,428	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/15/2027	2.303	0.000	2.304	0.000	40,076	40,194	111.35%	44,626	-	44,626	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 5/15/2027	2.133	0.000	2.134	0.000	42,457	42,615	110.84%	47,060	-	47,060	Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 12/15/2027	2.439	0.000	2.440	0.000	35,950	36,204	112.03%	40,273	-	40,273	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 6/15/2026	2.317	0.000	2.318	0.000	5,037	5,037	111.47%	5,615	-	5,615	Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 10/15/2026	2.292	0.000	2.291	0.000	2,802	2,813	111.92%	3,136	-	3,136	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/15/2027	2.202	0.000	2.201	0.000	2,583	2,608	111.47%	2,879	-	2,879	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 8/15/2025	2.024	0.000	2.024	0.000	8,873	8,948	110.40%	9,796	-	9,796	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 2/15/2028	2.618	0.000	2.619	0.000	6,508	6,573	112.88%	7,346	-	7,346	Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 1/15/2027	2.296	0.000	2.302	0.000	25,336	25,511	111.00%	28,124	-	28,124	Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 3/15/2028	2.731	0.000	2.731	0.000	64,013	64,659	113.72%	72,795	-	72,795	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 2/15/2028	2.469	0.000	2.468	0.000	4,364	4,420	113.34%	4,946	-	4,946	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 4/15/2028	2.601	0.000	2.599	0.000	4,063	4,063	113.58%	4,615	-	4,615	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 1/15/2028	1.721	0.000	1.721	0.000	11,265	11,354	109.19%	12,300	-	12,300	Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 2/15/2028	2.586	0.000	2.585	0.000	6,540	6,604	113.72%	7,437	-	7,437	Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 2/15/2028	2.139	0.000	2.138	0.000	5,743	5,743	111.43%	6,399	-	6,399	Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 4/15/2028	2.588	0.000	2.587	0.000	48,020	48,148	113.72%	54,608	-	54,608	Government/ Agency
GSF163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 3/15/2028	2.617	0.000	2.615	0.000	5,132	5,132	114.09%	5,855	-	5,855	Government/ Agency
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 3/15/2028	2.644	0.000	2.642	0.000	20,410	20,410	114.09%	23,286	-	23,286	Government/ Agency
GSF175	36208WM59	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 1/15/2028	1.745	0.000	1.745	0.000	7,462	7,491	109.32%	8,158	-	8,158	Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 6/15/2028	2.517	0.000	2.517	0.000	22,822	22,896	111.56%	25,461	-	25,461	Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 6/15/2028	2.735	0.000	2.736	0.000	153,619	154,396	112.10%	172,211	-	172,211	Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 6/15/2028	2.696	0.000	2.697	0.000	14,560	14,602	111.93%	16,296	-	16,296	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 7/15/2028	2.979	0.000	2.982	0.000	47,784	47,784	111.70%	53,376	-	53,376	Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8/20/2028	2.813	0.000	2.815	0.000	1,768	1,768	112.18%	1,983	-	1,983	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8/15/2028	2.576	0.000	2.575	0.000	19,527	19,743	112.01%	21,873	-	21,873	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8/15/2028	2.785	0.000	2.783	0.000	36,516	36,583	113.03%	41,272	-	41,272	Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8/15/2028	2.868	0.000	2.869	0.000	55,020	55,389	112.70%	62,008	-	62,008	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 7/15/2027	2.301	0.000	2.300	0.000	22,466	22,990	112.31%	25,233	-	25,233	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 8/15/2024	1.753	0.000	1.753	0.000	66,962	67,203	109.78%	73,511	-	73,511	Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 3/15/2030	3.067	0.000	3.065	0.000	10,531	10,531	115.33%	12,145	-	12,145	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	-	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50% 9/15/2030	2.096	0.000	2.096	0.000	18,087	18,491	113.72%	20,568	-	20,568	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 8/15/2027	2.498	0.000	2.497	0.000	25,195	25,405	114.65%	28,886	-	28,886	Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 8/15/2027	2.561	0.000	2.561	0.000	2,264	2,264	114.21%	2,585	-	,	Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 3/15/2030	2.907	0.000	2.905	0.000	39,300	39,901	115.60%	45,429	-	45,429	Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 9/15/2026	2.039	0.000	2.040	0.000	12,519	12,600	110.35%	13,815	-	13,815	Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 11/15/2028	2.815	0.000	2.831	0.000	22,100	22,198	112.10%	24,775	-	24,775	Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 9/15/2028	2.794	0.000	2.796	0.000	106,310	106,537	112.36%	119,454	-	119,454	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 3/15/2027	2.397	0.000	2.397	0.000	18,384	18,480	110.90%	20,388	-	20,388	0,
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 6/15/2029	2.885	0.000	2.887	0.000	145,961	146,329	112.78%	164,619	-		Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 1/15/2030	2.956	0.000	2.978	0.000	105,647	105,744	112.70%	119,065	-	119,065	0,
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 8/15/2030	3.167	0.000	3.187	0.000	6,430	6,575	115.69%	7,439	-		Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 6/15/2030	3.005	0.000	3.026	0.000	18,186	18,535	114.60%	20,841	-	20,841	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 11/15/2030	3.100	0.000	3.097	0.000	2,832	2,978	115.85%	3,281	-	3,281	Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/15/2033	3.636	0.000	3.657	0.000	129,349	129,650	110.16%	142,487	-	142,487	Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 1/15/2032	3.574	0.000	3.598	0.000	118,790	120,290	112.06%	133,120	-	133,120	0,
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 8/15/2033	3.761	0.000	3.789	0.000	670,641	672,306	110.59%	741,650	-	741,650	0,
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 6/15/2033	3.584	0.000	3.615	0.000	78,067	78,782	112.16%	87,562	-		Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 6/15/2033	3.731	0.000	3.758	0.000	106,182	107,190	112.63%	119,598	-	119,598	0,
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 4/15/2033	3.766	0.000	3.794	0.000	20,026	20,245	112.72%	22,575	-		Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 11/15/2032	3.640	0.000	3.655	0.000	99,247	100,297	112.50%	111,649	-	111,649	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/15/2037	4.262	0.000	4.318	0.000	6,990	6,951	114.44%	8,000	-	8,000	Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/15/2037	4.131	0.000	4.259	0.000	31,734	31,564	114.37%	36,293	-	36,293	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 8/15/2037	4.251	0.000	4.304	0.000	58,448	58,135	114.39%	66,859	-	66,859	Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 7/15/2037	4.157	0.000	4.319	0.000	572,614	569,533	114.18%	653,819	-	653,819	0,
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/15/2037	4.202	0.000	4.276	0.000	369,749	367,278	112.02%	414,196	-	414,196	Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 1/15/2037	3.907	0.000	4.158	0.000	372,708	370,247	111.63%	416,061	-	416,061	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6/15/2037	3.777	0.000	4.079	0.000	28,565	28,372	112.11%	32,025	-	32,025	0,
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/15/2037	4.094	0.000	4.239	0.000	93,364	92,745	111.83%	104,411	-	104,411	Government/ Agency
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 2/15/2040	4.414	0.001	4.670	0.001	808,331	816,385	107.17%	866,271	-	866,271	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 6/15/2040	4.173	0.001	4.718	0.001	1,247,053	1,259,618	107.17%	1,336,441	-	1,336,441	Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 6/15/2040	4.292	0.000	4.695	0.000	593,810	599,773	107.17%	636,374	-	636,374	0,
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 8/15/2040	3.494	0.001	4.472	0.001	1,676,302	1,707,551	109.12%	1,829,190	-		Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 10/1/2028	2.676	0.000	2.675	0.000	63,076	63,076	103.53%	65,300	-		Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 9/1/2029	3.187	0.000	3.195	0.000	1,401	1,401	111.63%	1,564	-		Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 9/1/2029	2.966	0.000	2.965	0.000	74,853	74,853	104.14%	77,954	-		Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 6/1/2030	3.249	0.000	3.252	0.000	184	184	116.19%	214	-		Government/ Agency
FSB042		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 8/1/2030	3.162	0.000	3.159	0.000	40,208	40,876	103.42%	41,585	-	,	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50% 4/1/2031	2.045	0.000	2.048	0.000	281	281	111.95%	315	-		Government/ Agency
FSB072	31389MUN5	č	30 YR SINGLE FAMILY MBS	5.50% 9/1/2032	3.652	0.000	3.640	0.000	143,478	143,364	108.28%	155,355	-		Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 2/1/2033	2.391	0.000	2.486	0.000	112,482	112,751	106.21%	119,472	-		Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00% 11/10/2046	0.934	0.002	0.934	0.002	13,332,336	13,620,107	100.68%	13,423,186	-	13,423,186	AAA
CMB039	46637WAD5		AAA PRIVATE-LABEL CMBS	3.48% 6/15/2045	1.696	0.003	1.696	0.003	9,680,390	10,079,290	102.06%	9,879,906	-	9,879,906	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77% 12/10/2045	2.846	0.004	2.846	0.004	10,000,000	10,144,947	101.58%	10,157,748	-	10,157,748	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18% 3/10/2046	2.956	0.009	2.956	0.009	20,000,000	20,346,683	102.64%	20,528,898	-	20,528,898	AAA
CMB043	12630DAY0		AAA PRIVATE-LABEL CMBS	4.24% 2/10/2047	3.690	0.004	3.690	0.004	7,000,000	7,163,903	107.28%	7,509,445	-	7,509,445	AAA
CMB044	12591UAF0		AAA PRIVATE-LABEL CMBS	3.96% 3/10/2047	3.819	0.003	3.819	0.003	5,000,000	5,118,223	106.20%	5,310,064	-	5,310,064	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01% 4/10/2047	3.868	0.013	3.868	0.013	20,000,000	20,474,191	106.70%	21,339,394	-	21,339,394	AAA
CMB046	46641WAV9		AAA PRIVATE-LABEL CMBS	4.00% 4/15/2047	3.934	0.003	3.934	0.003	5,000,000	5,118,797	106.83%	5,341,425	-	5,341,425	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82% 8/15/2050	4.099	0.003	4.100	0.003	5,000,000	5,122,743	106.24%	5,312,249	-	5,312,249	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80% 7/15/2047	4.116	0.002	4.117	0.002	2,250,000	2,303,213	106.33%	2,392,466	-	2,392,466	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08% 2/15/2047	3.839	0.004	3.839	0.004	6,825,000	7,137,445	107.06%	7,306,917	-	7,306,917	AAA

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62% 7/10/2047	4.241	0.006	4.241	0.006	8,000,000	8,188,963	105.99%	8,479,418	-	8,479,418	AAA
GCL137	167570TQ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.65% 11/15/2058	7.289	0.012	7.271	0.012	10,474,158	10,638,381	106.34%	11,145,944	121,842		Government/ Agency
GCL140	45203LCQ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38% 1/15/2060	8.783	0.086	8.740	0.085	59,884,441	59,895,181	107.93%	64,674,502	519,859	65,194,361	Government/ Agency
GCL141	3617ATHY2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25% 6/15/2059	7.648	0.037	7.630	0.037	30,267,405	30,902,085	106.51%	32,318,055	1,232,595	33,550,650	Government/ Agency
GCL142	36196PN32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15% 9/15/2051	0.126	0.000	0.126	0.000	17,411,698	17,473,741	100.01%	17,413,485	454,802	17,868,287	Government/ Agency
GCL143	36195P2Y8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.35% 8/15/2059	7.859	0.009	7.839	0.008	6,661,901	6,864,097	107.32%	7,149,552	-	7,149,552	Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38% 8/15/2059	7.846	0.038	7.827	0.038	29,789,623	30,680,233	107.51%	32,458,256	5,744,777	38,203,033	Government/ Agency
GCL145	3617ATJJ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39% 2/15/2059	7.524	0.017	7.505	0.017	13,879,046	14,174,526	107.55%	14,987,009	795,954	15,782,963	Government/ Agency
GCL147	3617BWEJ0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38% 8/15/2059	7.742	0.055	7.723	0.055	43,842,517	44,740,498	107.57%	47,225,194	842,783	48,067,977	Government/ Agency
GCL148	3617G0QT0	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34% 9/15/2059	7.861	0.053	7.842	0.053	41,385,736	42,242,338	107.34%	44,524,511	1,376,864	45,901,375	Government/ Agency
GCL149	3617G0QX1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.48% 5/15/2059	7.670	0.018	7.651	0.018	14,101,258	14,406,474	107.98%	15,264,543	476,242	15,740,785	Government/ Agency
GCL150	3617G6TF4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.57% 11/15/2059	7.299	0.059	7.281	0.058	48,467,806	49,215,736	109.08%	52,986,014	1,292,194	54,278,208	Government/ Agency
GCL151	3617G0RE2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74% 8/15/2059	6.633	0.017	6.617	0.017	15,194,669	15,513,371	109.50%	16,708,504	740,431	17,448,935	Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20% 8/15/2060	6.092	0.045	6.078	0.045	42,871,209	43,829,858	112.60%	48,888,868	4,887,991	53,776,859	Government/ Agency
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78% 8/15/2060	8.437	0.004	8.403	0.004	2,734,276	3,037,962	107.54%	5,745,714	37,205,224	42,950,938	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.19% 5/15/2060	6.064	0.016	6.050	0.016	15,579,855	15,966,103	111.96%	18,999,219	13,010,145	32,009,364	Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.29% 1/15/2060	6.043	0.007	6.028	0.007	6,418,911	6,568,137	112.92%	7,313,621	506,089	7,819,710	Government/ Agency
GCL156	3617HVYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.40% 9/15/2060	6.055	0.003	6.041	0.003	2,500,087	2,710,057	111.18%	3,528,647	6,699,913	10,228,560	Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35% 12/15/2060	6.823	0.000	6.807	0.000	192,413	235,494	110.90%	443,113	2,107,587	2,550,700	Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53% 1/15/2061	6.323	0.001	6.308	0.001	863,844	1,081,678	112.44%	1,749,485	6,255,456	8,004,941	Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53% 1/15/2061	6.065	0.005	6.050	0.005	4,947,992	5,186,488	114.24%	6,058,171	2,848,208	8,906,379	Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15% 4/15/2060	5.904	0.025	5.890	0.025	25,030,803	25,717,668	112.28%	28,386,338	2,294,397	30,680,735	Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21% 5/15/2061	6.789	0.001	6.773	0.001	1,307,770	1,567,470	109.74%	6,366,765	50,632,630	56,999,395	Government/ Agency
GCL164	3617JMZN2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75% 11/15/2060	8.753	0.000	8.712	0.000	100,000	535,267	107.44%	1,179,462	14,408,900		Government/ Agency
GCL165	3617JMZL6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60% 4/15/2061	8.910	0.005	8.860	0.005	3,643,393	4,839,875	106.54%	5,879,105	30,541,807		Government/ Agency
GCL166	FWDGCL166	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41% 10/15/2061	9.450	0.000	9.390	0.000	-	1,655,756	104.05%	1,676,453	41,393,900		Government/ Agency
GCL167	FWDGCL167	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43% 11/15/2061	9.394	0.000	9.333	0.000	-	1,807,174	103.94%	2,109,708	53,545,900		Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25% 9/15/2038	3.317	0.018	3.317	0.018	33,844,148	34,009,578	105.71%	35,776,649	-	35.776.649	Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25% 4/20/2037	2.158	0.006	2.158	0.006	18,060,000	18,054,427	104.52%	18,876,312	-		Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45% 6/15/2055	4.790	0.002	4.787	0.002	2,541,769	2,444,161	110.16%	2,800,013	-		Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.70% 10/15/2056	4.736	0.003	4.734	0.003	3,309,971	3,474,618	112.26%	3,715,774	-		Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10% 5/15/2051	5.431	0.004	5.421	0.004	3,945,237	4,291,264	109.38%	4,315,300	-	4.315.300	Government/ Agency
GMF238	3617A45T1		MULTIFAMILY PERMANENT MBS	3.67% 11/15/2035	4.894	0.012	4.886	0.012	15,258,014	15,810,527	106.66%	16,274,197	-		Government/ Agency
GMF239	36181YSR2		MULTIFAMILY PERMANENT MBS	3.85% 1/15/2056	0.288	0.001	0.288	0.001	31,760,735	32,047,512	106.12%	33,704,492	-		Government/ Agency
GMF240		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.50% 5/15/2038	3.088	0.009	3.088	0.009	17,965,762	19,336,492	105.38%	18,932,320	-		Government/ Agency
GMF244		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92% 8/15/2039	4.676	0.034	4.672	0.034	44,445,779	47,195,150	106.47%	47,321,421	-		Government/ Agency
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.29% 3/15/2053	5.907	0.046	5.893	0.046	46,867,943	47,137,386	108.43%	50,818,911	-		Government/ Agency
GMF251	36193DFR8		MULTIFAMILY PERMANENT MBS	3.62% 12/15/2057	6.681	0.032	6.665	0.032	29,130,335	29,671,711	107.54%	31,326,763	-		Government/ Agency
GMF252	36186PSX3		MULTIFAMILY PERMANENT MBS	3.60% 6/15/2057	6.339	0.014	6.324	0.014	13,933,549	14,452,283	108.21%	15,077,494	-		Government/ Agency
GMF253		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50% 3/15/2057	6.168	0.022	6.153	0.022	22,592,305	23,443,806	106.98%	24,169,248	-		Government/ Agency
GMF255	36193DFL1		MULTIFAMILY PERMANENT MBS	3.68% 6/15/2057	6.327	0.028	6.312	0.028	27,029,292	27,801,615	108.02%	29,197,041	-		Government/ Agency
GMF256			MULTIFAMILY PERMANENT MBS	3.55% 4/15/2057	2.299	0.015	2.299	0.015	42,048,444	43,139,519	104.04%	43,747,202	-		Government/ Agency
GMF257		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50% 4/15/2057	6.226	0.025	6.211	0.025	24,793,950	25,498,320	107.01%	26,532,006	-		Government/ Agency
GMF261		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53% 4/15/2042	5.975	0.023	5.961	0.023	17,174,637	17,769,940	106.88%	18,356,252	-		Government/ Agency
GMF262		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.40% 3/15/2057	6.862	0.006	6.845	0.006	5,068,584	5,109,682	107.03%	5,424,905	-		Government/ Agency
GMF264		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.49% 8/15/2058	7.171	0.013	7.154	0.013	11,199,109	11,474,458	108.66%	12,168,951	-		Government/ Agency
GMF265	3617BAP72		MULTIFAMILY PERMANENT MBS	3.30% 11/15/2058	7.355	0.024	7.337	0.013	20,288,267	20,873,092	106.53%	21,613,090	-		Government/ Agency
GMF267	HITGMF267		MULTIFAMILY PERMANENT MBS	3.13% 1/15/2055	8.206	0.024	8.182	0.024	25,000,000	26,109,375	104.09%	26,022,500			Government/ Agency
GMP207 GMP005	167570PB0	GNMA MF PLC GNMA MF PLC BACKED MUNI	MULTIFAMILY PERMANENT MBS	4.63% 9/20/2037	12.287	0.003	11.854	0.003	1,500,000	1,465,379	104.09%	1,503,810	-		Government/ Agency
GMP005 GMP006	167570PC8		MULTIFAMILY PERMANENT MBS	4.90% 3/20/2044	12.207		13.761	0.003		991,283	100.28%		-		Government/ Agency
						0.002			1,000,000			1,002,820	-		Government/ Agency Government/ Agency
CON128	01099AJ12	FHA MF CON/ PC	MULTIFAMILY CONSTRUCTION MBS	4.10% 10/1/2060	8.468	0.021	8.432	0.021	16,500,000	16,509,355	101.52%	16,834,400	5,500,000	22,334,400	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB152	81299D9R4	FHA MF PC	MULTIFAMILY PERMANENT MBS	7.50% 9/1/2032	0.080	0.000	0.080	0.000	1,173,291	1,171,169	100.68%	1,181,270	-	1,181,270	Government/ Agency
PMB159	81299B9R8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.60% 6/1/2038	0.087	0.000	0.087	0.000	2,245,279	2,248,597	100.37%	2,253,587	-		Government/ Agency
PMB166	81299H927	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.87% 5/1/2044	0.086	0.000	0.086	0.000	1,689,046	1,687,958	100.28%	1,693,775	-		Government/ Agency
PMB170	999684251	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.40% 8/1/2046	1.533	0.001	1.533	0.001	3,652,655	3,654,519	104.07%	3,801,318	-		Government/ Agency
PMB172	999628456	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.55% 8/1/2042	0.088	0.000	0.088	0.000	7,461,379	7,463,654	100.36%	7,488,240	-		Government/ Agency
PMB173	999576077	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.35% 3/1/2047	0.088	0.000	0.088	0.000	7,007,138	7,016,553	100.33%	7,030,262	-	, ,	Government/ Agency
PMB174	999754344	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.89% 4/1/2038	0.088	0.000	0.088	0.000	4,225,651	4,229,755	100.42%	4,243,399	-		Government/ Agency
PMB176	999768880	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.60% 1/1/2050	3.777	0.002	3.777	0.002	3,266,286	3,290,276	112.84%	3,685,677	-		Government/ Agency
PMB178	45202T9V1	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.80% 1/1/2053	5.037	0.002	5.031	0.002	1,988,316	1,997,250	112.71%	2,241,031	-		Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MULTIFAMILY PERMANENT MBS	6.20% 4/1/2052	4.589	0.009	4.586	0.009	11,236,087	11,232,149	115.21%	12,945,095	-		Government/ Agency
PMB180	60416SBF6	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.75% 8/1/2048	2.423	0.001	2.423	0.001	3,825,000	3,820,949	99.82%	3,818,115	-		Government/ Agency
PMB181	57586NHK0	FHA MF PC	MULTIFAMILY PERMANENT MBS	4.00% 12/1/2053	6.011	0.060	5.997	0.060	62,910,000	62,885,573	102.26%	64,331,766	-		Government/ Agency
PMB183	64199AKB9	FHA MF PC	MULTIFAMILY PERMANENT MBS	3.65% 12/1/2037	2.567	0.003	2.567	0.003	8,600,045	8,760,783	100.56%	8,648,205	-		Government/ Agency
PMB184	57599CYU8	FHA MF PC	MULTIFAMILY PERMANENT MBS	5.17% 2/1/2050	4.217	0.005	4.217	0.005	7,745,136	8,300,421	107.73%	8,343,835	-		Government/ Agency
PMB186	FWDPMB186		MULTIFAMILY PERMANENT MBS	3.72% 2/15/2062	9.554	0.000	9.487	0.000	-	-	99.94%	(2,498)	4,470,000		Government/ Agency
FXF014		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40% 7/1/2023	0.079	0.000	0.079	0.000	193,824	193,400	101.18%	196,108	-		0,
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20% 8/1/2029	0.080	0.000	0.080	0.000	652,823	647,960	102.17%	666,980	-	666,980	Government/ Agency
FXF031		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75% 12/1/2024	0.080	0.000	0.080	0.000	906,892	906,892	101.35%	919,179	-		0,
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60% 1/1/2024	1.025	0.001	1.025	0.001	9,141,323	9,141,484	103.87%	9,494,846	-		Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15% 10/1/2022	1.958	0.000	1.958	0.000	1,027,609	1,028,428	101.21%	1,040,072	-		Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96% 1/1/2029	0.080	0.000	0.080	0.000	293,446	293,987	100.63%	295,300	-		0,
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38% 7/1/2021	1.031	0.001	1.031	0.001	4,695,458	4,695,969	104.77%	4,919,330	-		0,
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29% 5/1/2022	1.699	0.001	1.699	0.001	4,797,035	4,797,035	107.22%	5,143,428	-		Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91% 3/1/2037	2.075	0.001	2.075	0.001	1,713,905	1,739,743	108.99%	1,868,006	-	1,868,006	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15% 1/1/2023	0.081	0.000	0.081	0.000	3,360,918	3,360,891	101.87%	3,423,727	-		Government/ Agency
FXF234	31381MEG6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.50% 2/1/2020	0.082	0.000	0.082	0.000	3,858,050	3,858,050	100.14%	3,863,329	-		Government/ Agency
FXF239	31381MWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.44% 5/1/2020	0.081	0.000	0.081	0.000	5,474,410	5,474,410	100.64%	5,509,383	-	5,509,383	Government/ Agency
FXF242	31381N2E2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06% 10/1/2025	4.212	0.016	4.212	0.016	22,911,807	22,953,121	109.72%	25,138,137	-		Government/ Agency
FXF244	31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33% 3/1/2021	0.728	0.000	0.728	0.000	2,990,059	2,990,120	101.49%	3,034,681	-	3,034,681	Government/ Agency
FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71% 3/1/2021	0.729	0.001	0.729	0.001	5,387,310	5,388,111	101.78%	5,483,098	-	5,483,098	Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.73% 2/1/2021	0.649	0.000	0.649	0.000	1,419,961	1,420,092	101.60%	1,442,675	-	1,442,675	Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.25% 5/1/2021	0.951	0.001	0.951	0.001	3,906,570	3,906,579	101.76%	3,975,427	-		Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15% 6/1/2021	0.967	0.001	0.967	0.001	8,719,077	8,719,566	103.12%	8,991,448	-	8,991,448	Government/ Agency
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52% 5/1/2021	0.885	0.001	0.885	0.001	3,842,000	3,843,006	101.99%	3,918,576	-	3,918,576	Government/ Agency
FXF253		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69% 6/1/2041	3.994	0.003	3.994	0.003	4,480,838	4,588,159	117.69%	5,273,634	-		Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75% 6/1/2041	3.696	0.001	3.696	0.001	2,174,191	2,234,255	117.77%	2,560,500	-		Government/ Agency
FXF258		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54% 10/1/2021	1.781	0.001	1.781	0.001	3,865,891	3,867,078	102.90%	3,977,813	-	3,977,813	Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54% 10/1/2021	1.781	0.001	1.781	0.001	2,955,961	2,956,868	102.90%	3,041,539	-	3,041,539	Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69% 6/1/2035	4.591	0.000	4.586	0.000	599,184	614,109	114.20%	684,257	-	684,257	Government/ Agency
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85% 3/1/2022	2.224	0.011	2.224	0.011	33,000,000	33,000,000	101.87%	33,617,081	-	33,617,081	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30% 8/1/2029	3.759	0.003	3.758	0.003	4,927,133	4,875,517	114.85%	5,658,566	-	5,658,566	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26% 11/1/2022	2.756	0.003	2.756	0.003	6,086,115	6,091,483	100.85%	6,137,818	-	6,137,818	Government/ Agency
FXF265	3138L06R7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.24% 12/1/2022	2.822	0.013	2.822	0.013	29,176,774	29,180,806	100.96%	29,457,063	-		Government/ Agency
FXF267	3138L06D8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21% 12/1/2022	2.812	0.012	2.812	0.012	28,917,064	28,921,051	100.87%	29,169,948	-		Government/ Agency
FXF268		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99% 6/1/2025	4.853	0.002	4.849	0.002	2,688,529	2,693,351	104.95%	2,821,705	-		Government/ Agency
FXF270		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46% 12/1/2023	3.654	0.002	3.654	0.002	3,453,849	3,457,607	105.50%	3,643,729	-	3,643,729	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66% 10/1/2023	3.468	0.003	3.468	0.003	4,600,270	4,617,673	105.96%	4,874,503	-	4,874,503	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41% 9/1/2023	3.210	0.006	3.210	0.006	12,200,768	12,239,031	104.65%	12,767,536	-	12,767,536	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87% 9/1/2023	3.397	0.001	3.397	0.001	2,421,746	2,440,222	106.59%	2,581,249	-	2,581,249	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61% 9/1/2023	3.477	0.004	3.477	0.004	6,270,155	6,289,561	105.67%	6,625,601	-	6,625,601	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36% 10/1/2029	6.802	0.013	6.786	0.013	11,339,297	11,344,656	108.52%	12,305,345	-	12,305,345	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40% 10/1/2026	5.682	0.003	5.669	0.003	2,926,738	2,938,988	107.46%	3,144,997	-	3,144,997	Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04% 4/1/2030	8.452	0.034	8.424	0.034	25,100,000	25,185,323	105.69%	26,528,296	-	, ,	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42% 4/1/2035	10.192	0.009	10.073	0.009	5,324,217	5,406,435	106.40%	5,664,759	-		Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05% 4/1/2030	7.948	0.035	7.923	0.035	27,458,360	27,489,556	105.42%	28,946,632	-		Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12% 4/1/2030	7.939	0.017	7.913	0.017	13,405,255	13,409,631	104.31%	13,983,033	-		Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21% 5/1/2030	7.784	0.009	7.758	0.009	6,900,577	7,005,836	105.04%	7,248,352	-		Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18% 5/1/2035	7.436	0.013	7.388	0.013	10,660,555	10,813,595	104.74%	11,165,667	-	, ,	Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02% 6/1/2027	6.186	0.004	6.172	0.004	3,859,543	3,869,735	105.35%	4,066,158	-		Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63% 7/1/2035	9.169	0.034	9.106	0.034	21,987,000	22,019,211	108.67%	23,893,908	-		Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25% 11/1/2027	6.454	0.011	6.439	0.011	10,281,608	10,334,131	107.13%	11,014,242	-		Government/ Agency
FXF292	3138L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77% 12/1/2033	8.718	0.016	8.687	0.015	10,500,000	10,696,256	108.77%	11,420,780	-		Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20% 10/1/2027	6.413	0.011	6.398	0.011	10,288,708	10,340,794	106.74%	10,982,265	-		Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31% 10/1/2027	6.470	0.017	6.455	0.017	15,817,680	15,957,790	107.48%	17,001,263	-		Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70% 11/1/2025	5.134	0.012	5.128	0.012	15,409,258	15,421,560	103.76%	15,988,956	-		Government/ Agency
FXF304	3138LCWY7		MULTIFAMILY PERMANENT MBS	3.26% 1/1/2027	5.912	0.007	5.898	0.007	7,413,821	7,434,318	106.22%	7,875,225	-		Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.00% 3/1/2028	7.054	0.011	7.037	0.010	9,360,000	9,365,488	104.51%	9,781,894	-	9,781,894	0,
FXF307	3138LDFD0			2.92% 4/1/2028	7.055	0.018	7.038	0.018	15,950,000	16,035,350	105.04%	16,754,275	-		Government/ Agency
FXF308 FXF309	3138L9TZ5 3138LD6N8	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.80% 4/1/2025 2.91% 6/1/2031	4.658 9.830	0.011 0.039	4.655 9.771	0.011 0.039	15,573,979 25,000,000	15,696,834 25,177,021	100.47% 104.73%	15,646,502 26,182,711	-		Government/ Agency Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50% 6/1/2026	9.830 6.024	0.039	9.771 6.012	0.059	60,000,000	60,000,000	102.07%	61,243,684	-		Government/ Agency
FXF311	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.30% 8/1/2026	5.798		5.786	0.030			101.73%		-		Government/ Agency
FXF312	3138LEHW4		MULTIFAMILY PERMANENT MBS	2.75% 7/1/2028	7.056	0.020 0.017	7.039	0.020	22,307,934 15,416,382	22,308,057 15,565,282	103.94%	22,693,845 16,024,077	-		Government/ Agency
FXF312	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72% 7/1/2028	7.422	0.043	7.403	0.017	36,400,000	36,721,016	103.72%	37,753,636	-		Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50% 7/1/2026	5.879	0.043	5.867	0.043	37,680,000	37,737,453	101.23%	38,143,925	-		Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46% 8/1/2026	6.162	0.025	6.149	0.024	25,830,000	25,836,733	101.01%	26,089,700			Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38% 7/1/2026	5.920	0.020	5.909	0.024	21,840,000	21,865,602	101.40%	22,145,925	-		Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57% 9/1/2028	7.344	0.020	7.326	0.020	40,100,000	40,532,945	102.96%	41,287,907	-		Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34% 9/1/2026	5.870	0.026	5.857	0.040	28,419,502	28,524,208	101.18%	28,755,564	-		Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48% 10/1/2028	7.158	0.028	7.141	0.028	24,956,055	25,033,022	101.66%	25,369,856	-		Government/ Agency
FXF320	3138LGKE5		MULTIFAMILY PERMANENT MBS	2.49% 12/1/2026	5.948	0.015	5.934	0.015	16,189,236	16,220,341	102.10%	16,529,002	-		Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97% 5/1/2026	5.495	0.012	5.486	0.012	13,899,743	14,198,105	104.42%	14,514,762	-		Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41% 2/1/2029	7.477	0.028	7.459	0.028	22,930,000	23,046,883	106.54%	24,430,074	-		Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15% 1/1/2027	5.950	0.019	5.936	0.019	20,035,351	20,061,790	106.19%	21,276,212	-		Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35% 2/1/2029	6.786	0.022	6.770	0.022	19,460,325	19,701,836	108.28%	21,070,975	-		Government/ Agency
FXF326		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41% 4/1/2029	6.682	0.022	6.667	0.022	19,862,900	20,116,804	108.83%	21,617,667	-		Government/ Agency
FXF327		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14% 4/1/2029	7.574	0.010	7.556	0.010	7,889,000	7,909,383	106.74%	8,420,934	-		Government/ Agency
FXF328		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32% 4/1/2029	7.761	0.026	7.742	0.025	20,080,000	20,174,813	106.95%	21,475,848	-		Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.23% 5/1/2027	0.057	0.000	6.515	0.017	16,840,000	16,841,558	100.11%	16,858,302	-		Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94% 6/1/2027	6.399	0.030	6.384	0.030	29,000,000	29,041,936	104.88%	30,415,348	-	30,415,348	Government/ Agency
FXF331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92% 6/1/2027	6.284	0.070	6.269	0.070	69,450,659	69,546,529	104.76%	72,758,836	-	72,758,836	Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17% 7/1/2029	7.951	0.032	7.931	0.032	25,350,000	25,507,593	105.63%	26,777,021	-	26,777,021	Government/ Agency
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.20% 8/1/2027	0.046	0.000	6.602	0.036	35,483,000	35,489,936	100.09%	35,513,206	-	35,513,206	Government/ Agency
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24% 8/1/2027	6.380	0.010	6.364	0.010	9,328,711	9,445,614	105.42%	9,834,346	-	9,834,346	Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17% 9/1/2029	8.094	0.018	8.074	0.018	13,862,000	13,915,503	105.93%	14,683,952	-	14,683,952	Government/ Agency
FXF337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00% 5/1/2027	6.292	0.007	6.277	0.007	6,605,758	6,626,056	104.61%	6,910,421	-		Government/ Agency
FXF338	3138LKP92	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87% 10/1/2027	6.705	0.010	6.689	0.010	9,425,000	9,513,429	105.05%	9,900,906	-	9,900,906	Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81% 9/1/2027	6.629	0.013	6.613	0.013	12,400,000	12,476,391	104.60%	12,970,131	-	12,970,131	Government/ Agency
FXF340	3138LKQW0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10% 9/1/2029	8.280	0.011	8.259	0.011	8,515,000	8,553,422	105.46%	8,979,761	-	8,979,761	Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97% 11/1/2032	10.434	0.032	10.345	0.032	19,070,000	19,124,716	104.98%	20,019,412	-	20,019,412	Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02% 11/1/2029	8.173	0.028	8.153	0.027	20,775,000	20,904,889	106.18%	22,058,531	-		Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02% 11/1/2027	7.064	0.017	7.046	0.017	15,340,000	15,364,825	104.98%	16,104,160	-	16,104,160	Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF345	3138LLMD4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.13% 12/1/2024	0.045	0.000	4.787	0.044	60,000,000	60,005,064	100.04%	60,024,854	-	60,024,854	Government/ Agency
FXF347	3138LLPV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85% 12/1/2027	6.606	0.025	6.590	0.025	23,590,000	23,643,395	104.75%	24,711,648	-		Government/ Agency
FXF348	3138LLTS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.14% 12/1/2027	0.051	0.000	7.394	0.016	13,950,000	13,952,954	100.13%	13,967,637	-		Government/ Agency
FXF349		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.14% 12/1/2027	0.042	0.000	7.121	0.020	18,100,000	18,101,912	100.13%	18,122,983	-		Government/ Agency
FXF350	3138LL2L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12% 3/1/2025	4.713	0.009	4.711	0.009	12,675,000	12,784,414	103.70%	13,144,057	-		Government/ Agency
FXF351	3138LMAT0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.34% 1/1/2030	8.393	0.024	8.369	0.023	17,200,000	17,461,907	106.12%	18,252,565	-		Government/ Agency
FXF352		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.13% 1/1/2028	0.050	0.000	7.365	0.025	22,425,000	22,429,847	100.08%	22,442,233	-		Government/ Agency
FXF353		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.13% 1/1/2028	0.051	0.000	7.285	0.022	20,000,000	20,004,280	100.05%	20,009,867	-		Government/ Agency
FXF354		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.08% 2/1/2028	0.056	0.000	7.297	0.034	30,420,000	30,426,708	100.14%	30,461,343	-		Government/ Agency
FXF355		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.10% 3/1/2028	0.051	0.000	7.356	0.043	38,275,000	38,287,728	100.13%	38,325,906	-		Government/ Agency
FXF357		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.07% 3/1/2028	0.055	0.000	7.628	0.042	35,971,000	35,971,263	100.13%	36,017,637	-		Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67% 3/1/2028	6.870	0.016	6.854	0.016	14,080,000	14,286,393	107.29%	15,105,757	-		Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69% 6/1/2030	7.063	0.030	7.046	0.030	24,863,000	24,863,295	111.37%	27,690,088	-		Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19% 9/1/2028	0.054	0.000	7.726	0.031	26,082,000	26,085,240	100.17%	26,125,765	-	26,125,765	Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27% 1/1/2034	8.526	0.108	8.490	0.108	75,058,000	75,354,995	109.48%	82,176,740	-		Government/ Agency
FXF362		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33% 5/1/2026	5.472	0.010	5.463	0.010	11,006,724	11,054,514	105.93%	11,659,521	-	11,659,521	Government/ Agency
FXF363		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65% 4/1/2031	7.135	0.012	7.118	0.012	9,700,000	9,821,210	110.75%	10,742,470	-		Government/ Agency
FXF364	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46% 4/1/2031	7.821	0.017	7.802	0.017	12,746,000	12,844,472	108.17%	13,787,320	-	13,787,320	Government/ Agency
FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17% 6/1/2029	8.259	0.030	8.238	0.030	22,345,000	22,511,351	107.77%	24,080,428	-	24,080,428	Government/ Agency
FXF366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.37% 5/1/2029	0.036	0.000	8.211	0.031	25,000,000	25,014,238	100.03%	25,008,276	-		Government/ Agency
FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.37% 6/1/2029	0.051	0.000	8.265	0.052	41,302,000	41,347,376	100.11%	41,349,323	-	41,349,323	Government/ Agency
FXF368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36% 5/1/2029	6.994	0.027	6.977	0.027	23,197,000	24,592,098	108.85%	25,249,197	-		Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30% 7/1/2031	7.813	0.007	7.794	0.007	5,497,815	5,765,903	108.22%	5,949,917	-	5,949,917	Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55% 9/1/2026	6.096	0.013	6.082	0.013	14,210,000	14,218,389	101.55%	14,429,579	-	14,429,579	Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67% 8/1/2029	8.349	0.050	8.328	0.050	37,700,000	38,214,803	103.20%	38,905,247	-	38,905,247	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68% 7/1/2028	6.350	0.013	6.335	0.013	12,011,000	12,856,548	108.30%	13,008,298	-	13,008,298	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85% 8/1/2031	9.696	0.014	9.636	0.013	8,760,000	8,828,496	103.28%	9,047,235	-	9,047,235	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03% 6/1/2026	5.645	0.012	5.634	0.012	12,948,310	13,196,863	104.26%	13,500,170	-	13,500,170	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97% 9/1/2034	10.331	0.023	10.215	0.023	13,810,653	14,089,675	103.37%	14,276,188	-	14,276,188	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96% 9/1/2034	11.888	0.038	11.740	0.038	20,000,000	20,972,551	104.32%	20,864,231	-	20,864,231	Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60% 9/1/2024	4.324	0.009	4.324	0.009	13,618,700	13,736,827	101.22%	13,784,220	-	13,784,220	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61% 11/1/2026	6.259	0.010	6.244	0.010	9,800,000	9,923,168	102.41%	10,035,878	-	10,035,878	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76% 10/1/2031	9.804	0.016	9.741	0.016	10,189,000	10,396,472	102.29%	10,421,874	-	10,421,874	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33% 2/1/2030	9.052	0.008	9.024	0.008	5,955,000	5,958,652	100.08%	5,959,876	-	5,959,876	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43% 11/1/2031	9.950	0.029	9.884	0.028	18,655,000	18,666,635	99.90%	18,636,659	-	18,636,659	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33% 11/1/2029	8.302	0.016	8.281	0.016	12,300,000	12,374,763	100.12%	12,315,319	-	12,315,319	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49% 11/1/2031	10.331	0.019	10.258	0.019	11,975,000	12,042,249	100.05%	11,981,509	-	11,981,509	Government/ Agency
FXF384	HITFNP384	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53% 1/1/2030	8.905	0.028	8.879	0.028	20,550,000	20,768,344	101.25%	20,806,875	-	20,806,875	Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28% 12/1/2029	8.030	0.022	8.009	0.022	16,590,442	16,877,604	107.07%	17,763,230	-	17,763,230	Government/ Agency
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38% 4/1/2030	7.259	0.017	7.242	0.017	14,376,120	14,724,549	107.74%	15,488,268	-	15,488,268	Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60% 4/1/2030	6.197	0.027	6.183	0.027	25,666,331	26,677,070	109.20%	28,026,722	-	28,026,722	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48% 6/1/2030	6.803	0.021	6.787	0.021	18,765,209	19,353,559	108.40%	20,342,327	-	20,342,327	Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34% 12/1/2029	7.052	0.011	7.034	0.011	9,750,944	9,959,501	107.71%	10,502,905	-	10,502,905	Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40% 6/1/2031	9.676	0.011	9.621	0.011	7,444,000	7,582,124	100.04%	7,447,151	-		Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41% 6/1/2031	9.672	0.017	9.617	0.017	11,732,000	11,963,730	100.14%	11,748,200	-		Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42% 6/1/2031	9.668	0.017	9.613	0.017	11,768,000	12,013,206	100.23%	11,795,516	-		Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.48% 9/25/2022	0.053	0.000	2.005	0.002	5,163,610	5,161,755	100.01%	5,164,144	-		Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.43% 1/25/2023	0.049	0.000	2.517	0.001	3,420,650	3,420,650	100.01%	3,420,988	-		Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.20% 5/25/2027	0.022	0.000	6.681	0.014	13,245,985	13,245,985	99.57%	13,189,024	-		Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 10/25/2033	9.187	0.051	9.134	0.050	33,450,000	33,273,627	107.50%	35,957,134	-		Government/ Agency
FHM008		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.11% 9/25/2024	0.033	0.000	4.336	0.009	13,083,837	13,083,837	99.81%	13,059,121	-		Government/ Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FHM009	3137FKTK2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.31% 1/25/2029	-0.011	0.000	8.017	0.018	15,000,000	15,000,000	99.85%	14,977,937	-	14,977,937	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 1/25/2026	5.415	0.016	5.409	0.016	18,000,000	18,140,977	105.96%	19,072,588	-		Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68% 10/25/2025	5.283	0.009	5.278	0.009	10,000,000	10,188,353	106.10%	10,610,460	-	10,610,460	Government/ Agency
FHM012	3137FNAN0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.54% 6/25/2029	8.584	0.027	8.561	0.027	20,000,000	20,187,458	101.99%	20,397,684	-		Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33% 3/25/2020	0.322	0.000	0.322	0.000	3,280,348	3,280,341	100.21%	3,287,374	-		Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70% 1/25/2023	0.118	0.000	2.929	0.004	7,994,910	7,993,386	100.24%	8,013,885	-		Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94% 7/25/2039	8.068	0.012	8.022	0.012	9,498,421	9,613,688	103.69%	9,849,302	-		Government/ Agency
FNA048	3136AYP31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.44% 10/25/2024	0.100	0.000	4.373	0.005	6,918,831	6,914,863	99.03%	6,851,653	-		Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.04% 9/25/2027	6.952	0.033	6.935	0.033	30,000,000	30,172,168	104.20%	31,258,584	-		Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79% 5/27/2053	5.110	0.004	5.073	0.004	5,096,240	5,319,153	110.83%	5,648,238	-		Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34% 7/16/2040	1.156	0.001	1.157	0.001	5,555,482	5,490,174	102.88%	5,715,448	-		Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.51% 5/16/2042	4.103	0.007	4.104	0.007	10,000,000	10,146,427	104.56%	10,455,731	-		Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05% 5/16/2044	0.639	0.001	0.640	0.001	14,029,514	14,113,337	100.16%	14,052,639	-	14,052,639	Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26% 11/16/2043	5.035	0.016	5.028	0.016	20,000,000	20,031,121	103.19%	20,638,210	-		Government/ Agency
GNR089	38378BDH9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.37% 12/16/2046	4.813	0.014	4.810	0.014	19,200,000	19,437,456	103.42%	19,857,552	-		Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87% 12/16/2043	1.538	0.004	1.538	0.004	16,954,217	17,034,731	100.60%	17,056,781	-		Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89% 3/16/2046	4.522	0.023	4.520	0.023	32,000,000	32,196,073	101.50%	32,479,651	-	32,479,651	Government/ Agency
GNR092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72% 2/16/2044	2.094	0.000	2.095	0.000	494,247	507,474	100.54%	496,940	-	496,940	Government/ Agency
GNR093	38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.49% 2/16/2044	2.131	0.001	2.131	0.001	4,000,000	4,187,523	102.68%	4,107,183	-		Government/ Agency
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61% 1/16/2053	6.192	0.049	6.178	0.049	51,015,000	51,406,137	100.08%	51,057,720	-		Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11% 1/16/2049	6.116	0.016	6.105	0.016	17,025,000	17,640,796	103.01%	17,538,287	-		Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31% 11/16/2051	7.068	0.008	7.048	0.008	7,076,000	7,076,008	98.49%	6,968,857	-		Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82% 4/16/2050	5.598	0.001	5.590	0.001	1,500,000	1,530,453	101.72%	1,525,763	-		Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 9/16/2041	0.954	0.001	0.954	0.001	4,835,195	5,107,730	100.74%	4,871,076	-		Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87% 2/16/2036	0.548	0.000	0.549	0.000	3,529,799	3,645,111	100.12%	3,534,194	-		Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90% 5/16/2049	0.582	0.000	0.582	0.000	3,570,857	3,815,453	100.53%	3,589,903	-		Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36% 7/16/2046	5.480	0.007	5.473	0.007	7,760,000	7,990,929	103.99%	8,069,864	-		Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71% 12/16/2045	6.610	0.009	6.595	0.009	8,583,000	8,233,113	106.23%	9,117,990	-		Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20% 7/16/2041	3.451	0.005	3.451	0.005	10,000,000	9,872,125	101.99%	10,199,319	-		Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 3/16/2044	7.120	0.011	7.102	0.011	10,000,000	9,566,370	104.41%	10,441,202	-	10,441,202	Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 11/16/2042	3.305	0.008	3.306	0.008	15,000,000	14,960,970	102.40%	15,359,414	-		Government/ Agency
GNR110	38378NJ79	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81% 6/16/2045	2.308	0.006	2.309	0.006	16,916,383	17,118,543	102.67%	17,367,921	-		Government/ Agency
GNR111	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 2/16/2051	3.882	0.006	3.881	0.006	10,646,000	10,583,811	103.08%	10,973,691	-		Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75% 4/16/2046	3.648	0.004	3.646	0.004	6,744,379	6,760,597	103.79%	6,999,984	-		Government/ Agency
GNR113		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 1/16/2054	3.667	0.012	3.667	0.012	20,717,000	20,615,831	102.86%	21,308,856	-		Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20% 9/16/2051	4.576	0.004	4.574	0.004	5,000,000	5,031,232	102.72%	5,135,815	-		Government/ Agency
GNR115		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25% 9/16/2054	6.575	0.036	6.559	0.036	35,000,000	34,695,738	103.41%	36,194,718	-		Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30% 5/16/2055	9.024	0.014	8.981	0.014	10,000,000	9,490,537	104.48%	10,447,631	-		Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10% 1/16/2044	2.762	0.010	2.762	0.010	23,000,000	23,300,743	101.46%	23,335,404	-		Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00% 3/16/2051	5.428	0.017	5.422	0.017	20,000,000	20,094,321	101.84%	20,368,780	-		Government/ Agency
GNR122	38379KHR2		MULTIFAMILY PERMANENT MBS	2.50% 7/16/2045	2.200	0.002	2.201	0.002	5,085,522	5,166,910	100.29%	5,100,240	-		Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53% 7/16/2038	0.508	0.000	0.508	0.000	4,279,611	4,324,790	99.96%	4,277,894	-		Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73% 5/16/2042	1.225	0.000	1.226	0.000	1,691,423	1,694,158	99.47%	1,682,463	-		Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05% 5/16/2054	7.742	0.014	7.721	0.014	11,545,000	11,599,021	102.78%	11,865,389	-		Government/ Agency
GNR126		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.59% 9/16/2052	5.282	0.006	5.275	0.006	6,500,000	6,735,728	105.65%	6,867,154	-		Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25% 12/16/2048	3.858	0.005	3.854	0.005	8,364,549	8,297,417	99.60%	8,330,844	-		Government/ Agency
GNR128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40% 8/16/2047	3.933	0.006	3.929	0.006	9,741,089	9,757,320	99.72%	9,713,871	-		Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35% 12/16/2040	1.772	0.001	1.772	0.001	2,685,946	2,730,341	99.99%	2,685,672	-		Government/ Agency
GNR130		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33% 6/16/2043	1.695	0.004	1.695	0.004	14,794,314	15,245,557	101.67%	15,041,638	-		Government/ Agency
GNR131		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.64% 11/16/2044	1.055	0.001	1.055	0.001	7,207,645	7,402,062	101.29%	7,300,476	-		Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47% 4/16/2051	1.312	0.001	1.312	0.001	2,857,574	2,952,369	101.43%	2,898,513	-	2,898,513	Government/ Agency

	EFFECTIVE CONTRIB SPREAD CONTRIB														
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70% 5/16/2048	3.579	0.014	3.578	0.014	24,491,358	24,854,834	100.65%	24,649,793	-		Government/ Agency
GNR135	38379KU97	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70% 7/16/2056	4.391	0.008	4.384	0.008	11,900,490	12,029,901	100.87%	12,003,883	-		Government/ Agency
GNR136	38379KVC9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53% 2/16/2040	2.873	0.008	2.873	0.008	18,018,776	18,234,980	100.37%	18,085,539	-		Government/ Agency
GNR137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50% 12/16/2052	5.347	0.009	5.330	0.009	11,327,659	11,312,172	99.58%	11,280,118	-		Government/ Agency
GNR138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79% 4/16/2049	4.724	0.012	4.713	0.012	16,358,038	16,520,180	101.08%	16,534,343	-		Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60% 4/16/2056	4.566	0.009	4.557	0.009	12,297,024	12,345,737	100.23%	12,325,414	-		Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62% 9/16/2051	0.810	0.000	0.811	0.000	3,903,577	4,057,876	100.70%	3,930,773	-		Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30% 5/16/2056	3.533	0.008	3.531	0.008	15,043,842	14,935,988	99.63%	14,987,727	-		Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30% 3/16/2056	3.191	0.004	3.191	0.004	7,383,149	7,342,311	99.83%	7,370,775	-		Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60% 12/16/2055	3.449	0.011	3.447	0.011	20,543,401	20,663,865	100.49%	20,644,388	-		Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60% 4/16/2048	3.329	0.008	3.329	0.008	15,511,994	15,590,498	100.35%	15,566,714	-		Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43% 11/16/2038	0.579	0.001	0.579	0.001	6,021,309	6,043,629	99.97%	6,019,674	-		Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15% 5/16/2056	3.338	0.003	3.337	0.003	5,976,777	5,965,571	99.30%	5,934,656	-	, ,	Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20% 6/16/2056	3.650	0.004	3.647	0.004	6,439,691	6,425,604	99.36%	6,398,704	-		Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30% 3/16/2056	4.113	0.013	4.108	0.013	20,108,741	20,132,066	99.64%	20,037,276	-		Government/ Agency
GNR149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35% 11/16/2056	4.629	0.009	4.619	0.009	12,886,862	12,891,081	99.23%	12,787,305	-		Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30% 10/16/2056	4.619	0.017	4.608	0.017	24,609,375	24,343,714	98.90%	24,338,116	-	, ,	Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50% 3/16/2057	5.683	0.015	5.664	0.015	17,187,946	17,130,341	98.81%	16,983,719	-		Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50% 9/16/2058	5.726	0.033	5.708	0.033	37,745,826	37,086,181	100.09%	37,778,597	-		Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80% 2/16/2053	12.075	0.111	11.933	0.110	60,000,000	57,014,886	100.40%	60,237,966	-		Government/ Agency
GNR154	38376GW30		MULTIFAMILY PERMANENT MBS	3.00% 2/16/2041	0.411	0.000	0.411	0.000	4,442,315	4,434,471	100.21%	4,451,651	-		Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25% 4/16/2059	10.474	0.076	10.392	0.075	45,000,000	43,134,479	104.83%	47,171,759	-		Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10% 5/16/2059	2.183	0.008	2.184	0.008	24,888,952	24,773,415	101.44%	25,246,815	-		Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80% 12/16/2059	3.573	0.014	3.571	0.014	25,604,056	25,241,252	101.39%	25,960,462	-		Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70% 7/16/2058	4.360	0.013	4.352	0.013	19,896,804	19,754,195	101.21%	20,136,930	-		Government/ Agency
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95% 11/1/2043	0.274	0.000	0.274	0.000	4,190,000	4,190,000	100.76%	4,221,928	-	4,221,928	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78% 8/1/2026	3.959	0.008	3.955	0.008	12,500,000	12,500,702	102.67%	12,833,500	-	12,833,500	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04% 11/1/2032	8.779	0.002	8.651	0.002	1,305,000	1,305,000	102.65%	1,339,596	-	1,339,596	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29% 11/1/2037	11.689	0.002	11.338	0.002	1,190,000	1,190,000	102.99%	1,225,593	-	1,225,593	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44% 11/1/2041	13.585	0.002	13.296	0.002	1,120,000	1,120,000	103.02%	1,153,768	-	1,153,768	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49% 11/1/2044	14.892	0.001	14.544	0.001	455,000	455,000	102.92%	468,272	-	468,272	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00% 12/1/2028	5.892	0.005	5.864	0.005	5,000,000	5,103,050	106.55%	5,327,350	-	5,327,350	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13% 12/1/2036	10.308	0.008	10.065	0.008	5,000,000	5,000,000	104.88%	5,243,950	-	5,243,950	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20% 12/1/2039	13.196	0.018	12.681	0.017	8,305,000	8,305,000	104.18%	8,652,481	-	8,652,481	AA
CLP079		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50% 6/1/2056	16.573	0.121	15.720	0.115	45,000,000	45,000,000	104.25%	46,912,950	-	46,912,950	AA
CLP081		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75% 5/1/2035	10.353	0.007	10.132	0.007	4,405,000	4,405,000	104.74%	4,613,885	-	4,613,885	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95% 11/1/2045	5.864	0.005	5.844	0.005	5,000,000	5,000,000	105.43%	5,271,300	-	5,271,300	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85% 12/1/2058	20.387	0.032	39.806	0.062	9,895,000	9,892,334	100.86%	9,979,602	-	9,979,602	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25% 5/15/2050	13.417	0.026	12.851	0.025	12,500,000	12,384,689	102.93%	12,866,250	-	12,866,250	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25% 11/15/2020	0.937	0.003	0.937	0.003	22,500,000	22,460,975	99.97%	22,493,250	-	22,493,250	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10% 10/1/2046	2.828	0.011	2.828	0.011	24,296,103	24,296,103	100.72%	24,470,792	-	24,470,792	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36% 1/1/2038	12.035	0.054	11.655	0.052	25,000,000	25,000,000	114.62%	28,655,000	-	28,655,000	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95% 11/1/2043	15.268	0.037	14.573	0.036	15,000,000	15,000,211	106.74%	16,010,700	-	16,010,700	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00% 11/1/2048	17.260	0.028	16.372	0.027	10,000,000	10,000,141	106.22%	10,622,400	-	10,622,400	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13% 11/1/2053	18.804	0.031	17.766	0.029	10,000,000	10,000,141	106.95%	10,695,400	-	10,695,400	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25% 11/1/2049	18.953	0.035	17.920	0.033	12,000,000	12,000,000	100.72%	12,085,920	-	12,085,920	AA
CLP103	64972EHM4	-	MULTIFAMILY REVENUE BONDS	3.35% 11/1/2054	20.662	0.064	19.473	0.060	20,000,000	20,000,000	101.03%	20,206,800	-	20,206,800	AA
CLP104	64972EHN2	-	MULTIFAMILY REVENUE BONDS	3.45% 5/1/2059	21.810	0.068	20.540	0.064	20,000,000	20,000,000	101.38%	20,276,800	-	20,276,800	AA
CLP105	55299AWQ0	e e e e e e e e e e e e e e e e e e e	MULTIFAMILY REVENUE BONDS	3.55% 10/3/2022	2.664	0.000	2.664	0.000	50,001	50,001	101.15%	206,056	13,519,999	13,726,055	AA
CLP106	55299AWR8	v	MULTIFAMILY REVENUE BONDS	4.20% 9/30/2021	1.732	0.000	1.732	0.000	1,223,389	1,223,389	100.96%	1,509,853	28,616,611	30,126,464	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30% 12/1/2059	22.717	0.029	21.378	0.027	8,340,000	8,340,000	100.47%	8,379,115	-	8,379,115	AA

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					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50% 12/1/2022	2.927	0.004	2.927	0.004	8,750,000	8,750,000	100.13%	8,761,375	-	8,761,375	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40% 4/1/2047	0.088	0.000	0.088	0.000	7,845,437	7,847,733	99.82%	7,831,315	-	7,831,315	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20% 12/1/2047	0.088	0.000	0.088	0.000	2,991,558	3,000,638	99.78%	2,984,976	-	2,984,976	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40% 11/1/2048	0.085	0.000	0.085	0.000	907,220	917,240	99.81%	905,497	-	905,497	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	3.50% 7/25/2039	13.291	0.000	13.021	0.000	100,000	(33,489)	105.74%	874,900	13,400,000	14,274,900	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION MBS	4.50% 9/1/2021	1.651	0.000	1.651	0.000	1,465,203	1,293,828	100.79%	1,600,589	15,672,297	17,272,886	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38% 8/15/2024	4.427	0.035	0.000	0.000	50,000,000	50,290,112	103.32%	51,662,320	-	51,662,320	Government/ Agency
TNT110	912828G38	US Treasury	US Treasury	2.25% 11/15/2024	4.689	0.022	0.000	0.000	30,000,000	30,468,028	102.88%	30,865,356	-	30,865,356	Government/ Agency
TNT112	912828XB1	US Treasury	US Treasury	2.13% 5/15/2025	5.146	0.012	0.000	0.000	15,000,000	14,904,416	102.35%	15,352,509	-	15,352,509	Government/ Agency
TNT115	912828M56	US Treasury	US Treasury	2.25% 11/15/2025	5.579	0.004	0.000	0.000	5,000,000	5,074,198	103.10%	5,155,011	-	5,155,011	Government/ Agency
TNT118	912828R36	US Treasury	US Treasury	1.63% 5/15/2026	6.117	0.009	0.000	0.000	10,000,000	10,063,466	99.45%	9,945,351	-	9,945,351	Government/ Agency
TNT122	9128284V9	US Treasury	US Treasury	2.88% 8/15/2028	7.720	0.013	0.000	0.000	10,000,000	9,832,525	108.94%	10,894,044	-	10,894,044	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13% 11/15/2028	7.906	0.027	0.000	0.000	20,000,000	20,450,603	111.19%	22,237,130	-	22,237,130	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63% 2/15/2029	8.188	0.034	0.000	0.000	25,000,000	26,318,845	107.19%	26,797,248	-	26,797,248	Government/ Agency
TNT128	9128286T2	US Treasury	US Treasury	2.38% 5/15/2029	8.507	0.027	0.000	0.000	20,000,000	21,057,218	105.13%	21,025,436	-	21,025,436	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63% 8/15/2029	8.932	0.068	0.000	0.000	50,000,000	50,164,331	98.54%	49,268,790	-	49,268,790	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25% 8/15/2049	22.224	0.086	0.000	0.000	25,000,000	26,198,981	101.01%	25,253,140	-	25,253,140	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00% na	0.000	0.000	0.000	0.000	999	999	100.00%	(356,878)	-	(356,878)	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00% na	0.085	0.000	0.085	0.000	106,923,904	106,920,238	100.00%	106,920,238	-	106,920,238	Government/ Agency

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