						EFFECTIVE	CONTRIB	SDDEAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY		1		SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	4.61%	7/1/2033	0.437	0.000	3.299	0.000	839,777	841,906	105.32%	884,411	ONFONDED		Government/ Agency
AFN008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	4.63%	5/1/2033	0.290	0.000	3.760	0.000	334,515	335,434	104.98%	351,173	_	·	Government/ Agency
AFN009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.28%	8/1/2033	0.510	0.000	3.299	0.000	517,640	517,224	105.32%	545,153	_		Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.54%	8/1/2033	0.486	0.000	3.911	0.000	707,163	706,359	105.32%	744,748	-		Government/ Agency
AFN013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	3.59%	11/1/2033	0.261	0.000	3.701	0.001	1,245,408	1,245,864	102.83%	1,280,612	-	1,280,612	Government/ Agency
AFN014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	4.22%	7/1/2033	0.489	0.000	4.044	0.000	189,544	188,878	103.96%	197,045	-	197,045	Government/ Agency
AFN015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.11%	8/1/2033	0.632	0.000	3.809	0.000	138,364	138,160	103.04%	142,563	-	142,563	Government/ Agency
AFN019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	1.91%	3/25/2037	0.239	0.000	4.363	0.000	218,954	217,097	99.34%	217,512	-	217,512	Government/ Agency
AFN021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.46%	4/1/2034	0.321	0.000	3.575	0.000	612,094	623,507	104.01%	636,667	-	636,667	Government/ Agency
AFN022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	3.69%	11/1/2034	0.716	0.000	3.829	0.000	415,344	423,351	103.42%	429,533	-	429,533	Government/ Agency
AFN023	31398SXJ7	FNMA Single Family MBS	SINGLE FAMILY ARM	2.16%	12/25/2040	0.299	0.001	4.928	0.008	10,415,466	10,354,634	100.12%	10,428,362	-	10,428,362	Government/ Agency
AFN024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.06%	4/25/2037	0.244	0.000	4.118	0.000	461,554	460,143	99.88%	461,023	-	461,023	Government/ Agency
AFN027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.21%	3/25/2042	0.252	0.000	5.077	0.005	6,422,804	6,432,766	100.32%	6,443,200	-	0,110,200	0 ,
AFN028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	2.16%	6/25/2042	0.311	0.000	5.425	0.006	6,722,228	6,727,774	100.14%	6,731,500	-		• ,
AFN029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	2.12%	10/25/2042	0.274	0.000	5.509	0.004	4,021,646	4,037,785	100.12%	4,026,400	-		Government/ Agency
AFN030	3136A9XG8	FNMA Single Family MBS	SINGLE FAMILY ARM	2.04%	11/25/2042	0.336	0.000	5.555	0.004	4,563,779	4,565,228	99.41%	4,536,724	-		Government/ Agency
AFN031	3136A9CE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.06%	10/25/2042	0.366	0.000	6.049	0.008	7,835,170	7,839,199	99.62%	7,805,424	-		Government/ Agency
AFN032	3136AFRU0	FNMA Single Family MBS	SINGLE FAMILY ARM	1.96%	7/25/2043	0.380	0.001	5.578	0.008	9,333,309	9,278,457	99.26%	9,263,792	-		Government/ Agency
AFN034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.26%	10/25/2043	0.307	0.000	6.317	0.008	7,591,229	7,626,426	100.59%	7,635,828	-		Government/ Agency
AFN036	3136ACD99	FNMA Single Family MBS	SINGLE FAMILY ARM	2.01%	3/25/2043	0.426	0.001	6.169	0.009	8,824,561	8,807,523	99.35%	8,767,471	-		Government/ Agency
AFN038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	1.98%	6/25/2037	0.253	0.000	4.314	0.001	1,195,338	1,195,594	99.61%	1,190,686	-		Government/ Agency
AFN039	3136ALCH2	FNMA Single Family MBS	SINGLE FAMILY ARM	2.06%	10/25/2044	0.419	0.000	5.041	0.003	4,040,798	4,057,517	99.84%	4,034,189	-		Government/ Agency
AFN043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.08%	10/1/2042	0.499	0.000	3.421	0.002	3,983,644	4,066,430	103.34%	4,116,744	-		Government/ Agency
AFN044	3136AXK87	FNMA Single Family MBS	SINGLE FAMILY ARM	2.01%	9/25/2047	0.369	0.000	6.742	0.008	7,255,643	7,262,306	99.42%	7,213,519	-		Government/ Agency
AFN045	3136A9LE6	FNMA Single Family MBS	SINGLE FAMILY ARM	2.11%	10/25/2042	0.275	0.000	5.479	0.006	6,600,823	6,635,304	99.89%	6,593,602	-		Government/ Agency
AFN046 AFR006	3140J7PV1 31342ATN9	FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	3.74% 4.72%	2/1/2045 6/1/2033	0.390 0.440	0.000 0.000	2.629 4.021	0.002 0.000	5,129,265 139,211	5,224,433 139,000	103.25% 105.32%	5,296,122 146,610	-		Government/ Agency Government/ Agency
AFR007	31336CLK7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.72%	10/1/2033	0.440	0.000	3.802	0.000	323,951	322,089	105.32%	341,170	-		Government/ Agency
AFR007 AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.40%	7/1/2035	0.489	0.000	3.586	0.000	113,850	113,628	105.32%	119,667	-		Government/ Agency
AFR011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	1.98%	2/15/2036	0.469	0.000	2.854	0.000	704,934	704,934	99.77%	703,322	-	700 000	• •
AFR012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.03%	4/15/2036	0.127	0.000	4.289	0.000	468,509	468,164	99.73%	467,249	_	107.010	0 ,
AFR015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.18%	11/15/2040	0.303	0.000	4.845	0.004	5,021,101	4,997,827	100.12%	5,027,305	_	•	Government/ Agency
AFR016	3137AXF99	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.03%	12/15/2042	0.327	0.000	5.413	0.004	5,227,296	5,227,296	99.49%	5,200,823	_		Government/ Agency
AFR017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.03%	1/15/2043	0.366	0.000	6.091	0.003	3,594,664	3,599,200	99.35%	3,571,384	_		Government/ Agency
AFR018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.18%	10/15/2040	0.273	0.000	4.909	0.002	2,609,730	2,616,589	100.11%	2,612,508	_	2,612,508	0 ,
AFR019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.08%	8/15/2043	0.313	0.000	5.456	0.003	3.947.638	3,945,824	99.72%	3,936,535	-		Government/ Agency
AFR020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.16%	10/15/2040	0.301	0.000	5.153	0.003	3,156,417	3,154,092	100.59%	3,175,030	-	-,,	Government/ Agency
AFR021	3137AR4B9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.18%	6/15/2042	0.273	0.000	5.424	0.008	9,687,732	9,695,190	100.14%	9,701,220	-		Government/ Agency
AFR022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.18%	6/15/2044	0.301	0.000	5.298	0.005	5,983,600	6,007,907	100.06%	5,987,042	-		Government/ Agency
AFR023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.18%	12/15/2043	0.315	0.000	5.116	0.002	1,986,918	1,994,738	100.14%	1,989,646	-	1,989,646	Government/ Agency
AFR024	3137BCW53	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.03%	8/15/2044	0.121	0.000	6.408	0.007	7,075,320	7,075,320	99.50%	7,039,698	-	7,039,698	Government/ Agency
AFR025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.35%	8/15/2037	0.248	0.000	4.270	0.002	3,177,930	3,211,474	100.75%	3,201,789	-	3,201,789	Government/ Agency
AFR026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.23%	11/15/2040	0.226	0.000	5.197	0.003	3,703,073	3,733,942	100.32%	3,714,858	-	3,714,858	Government/ Agency
AFR027	3137BGPY9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.03%	3/15/2045	0.385	0.000	5.554	0.004	4,409,789	4,418,283	99.48%	4,386,805	-	4,386,805	Government/ Agency
AFR028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.01%	5/15/2037	0.264	0.000	4.529	0.000	77,189	77,172	99.71%	76,964	-	76,964	Government/ Agency
FRS296	3128MMCL5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	9/1/2020	0.270	0.000	0.270	0.000	17,914	17,915	100.71%	18,041	-	18,041	Government/ Agency
FRS317	3128PEK80	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	6.00%	7/1/2021	0.610	0.000	0.613	0.000	16,934	16,935	102.28%	17,321	-		Government/ Agency
FRS342	3128MBE37	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2022	0.824	0.000	0.839	0.000	91,611	91,555	102.30%	93,718	-	93,718	Government/ Agency
FRS344	3128MBGS0	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.913	0.000	0.930	0.000	27,838	27,828	102.60%	28,563	-	28,563	Government/ Agency
FRS345	3128PHFQ9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.852	0.000	0.869	0.000	6,973	6,972	102.40%	7,141	-	7,141	Government/ Agency
FRS374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.656	0.000	1.778	0.000	38,860	38,912	104.59%	40,645	-	· ·	Government/ Agency
FRS376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.647	0.000	1.761	0.000	19,981	20,008	104.59%	20,899	-		Government/ Agency
FRS377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	1.642	0.000	1.755	0.000	11,105	11,120	104.50%	11,605	-		Government/ Agency
FRS393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.634	0.000	1.731	0.000	440,924	444,521	104.50%	460,764	-	·	Government/ Agency
FRS397	3128PSFN2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2020	0.257	0.000	0.264	0.000	2,802	2,781	100.34%	2,812	-	2,812	Government/ Agency

						EFFECTIVE	CONTRIB	SDDEVU	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY		1		N SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.730	0.000	1.858	0.000	63,632	64,232	104.59%	66,555	ONFONDED -		Government/ Agency
FRS400	3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.606	0.000	1.748	0.000	34,837	35,144	104.59%	36,438	-	•	Government/ Agency
FRS401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.783	0.000	1.945	0.000	3,372	3,404	104.59%	3,527	-	0.507	Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	1.686	0.000	1.825	0.000	1,813	1,830	104.59%	1,896	-	,	Government/ Agency
FRS406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	1.536	0.000	1.644	0.000	5,664	5,713	104.50%	5,919	-	•	Government/ Agency
FRS409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	1.583	0.000	1.682	0.000	38,053	38,393	104.50%	39,765	-		Government/ Agency
FRS410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	1.774	0.000	1.926	0.000	121,655	122,777	104.59%	127,243	-	127,243	Government/ Agency
FRS411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.998	0.000	2.192	0.000	2,984	3,014	104.59%	3,121	-	3,121	Government/ Agency
FRS412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.031	0.000	2.259	0.000	29,630	29,938	104.59%	30,991	-	30,991	Government/ Agency
FRS413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	2.000	0.000	2.222	0.000	32,748	33,089	104.59%	34,253	-	34,253	Government/ Agency
FRS414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.954	0.000	2.181	0.000	99,344	100,446	104.69%	104,000	-	104,000	Government/ Agency
FRS415	3128PUFW7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.753	0.000	1.892	0.000	54,859	55,442	104.59%	57,379	-	•	Government/ Agency
FRS417	3128PUWW8	ů ,	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.850	0.000	2.146	0.000	25,712	25,990	104.69%	26,917	-	26,917	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	1.154	0.000	1.186	0.000	578,626	588,982	103.45%	598,612	-	,	0 ,
FRS444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.391	0.000	2.647	0.000	392,698	397,450	104.56%	410,624	-	•	Government/ Agency
FRS445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	1.884	0.000	2.105	0.000	17,850	18,024	104.35%	18,626	-		Government/ Agency
FRS446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	2.331	0.000	2.574	0.000	284,669	288,212	104.56%	297,663	-		Government/ Agency
FRS447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.134	0.000	2.370	0.000	272,856	276,191	104.56%	285,312	-		Government/ Agency
FRS448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.263	0.000	2.498	0.000	241,306	244,257	104.63%	252,472	-		Government/ Agency
FRS449 FRS450	3128PTSP1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50%	1/1/2026 10/1/2027	1.959	0.001	2.126 2.352	0.002 0.000	4,371,664 187,198	4,415,755	104.35% 104.56%	4,561,662 195,743	-		Government/ Agency
FRS450 FRS451	31306YB75	o ,	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	2.096	0.000	2.352 2.800	0.000	,	189,581		895,568	-	·	Government/ Agency
FRS451 FRS454	3128MMRC9 3128MDRN5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50% 5.00%	9/1/2026 6/1/2026	2.357 1.050	0.000 0.000	2.000 1.075	0.000	855,448 161,618	867,444 164,344	104.69% 103.08%	166,602	-	000,000	Government/ Agency Government/ Agency
FRS459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.856	0.000	2.107	0.000	228,860	232,282	104.59%	239,373	-		Government/ Agency
FRS462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	1.852	0.000	2.003	0.000	1,916,743	1,950,266	104.59%	2,004,787	-		Government/ Agency
FSF647	31406F3B5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	5/1/2020	0.183	0.000	0.183	0.000	4,037	4,037	100.26%	4,047	_		Government/ Agency
FSF654	31407CM53	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.183	0.000	0.183	0.000	5,261	5,261	100.26%	5,274	_	•	Government/ Agency
FSF655	31407CM79	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	6/1/2020	0.183	0.000	0.183	0.000	2,952	2,952	100.26%	2,959	_		Government/ Agency
FSF664	31407DPY5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.50%	8/1/2020	0.259	0.000	0.259	0.000	13,214	13,214	100.52%	13,283	-		Government/ Agency
FSF807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.657	0.000	1.818	0.000	561,291	562,154	104.55%	586,821	-		Government/ Agency
FSF809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.660	0.000	1.784	0.000	1,088	1,090	104.55%	1,138	-		Government/ Agency
FSF810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.820	0.000	1.937	0.000	19,295	19,331	104.55%	20,173	-	20,173	Government/ Agency
FSF811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.817	0.000	1.928	0.000	13,882	13,902	104.55%	14,513	-	14,513	Government/ Agency
FSF812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.763	0.000	1.886	0.000	49,054	49,130	104.55%	51,286	-	51,286	Government/ Agency
FSF813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	1.609	0.000	1.744	0.000	34,794	34,840	104.45%	36,344	-	36,344	Government/ Agency
FSF814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.705	0.000	1.816	0.000	26,085	26,122	104.55%	27,272	-	27,272	Government/ Agency
FSF818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.788	0.000	1.895	0.000	833	834	104.55%	871	-	871	Government/ Agency
FSF819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	1.646	0.000	1.736	0.000	3,096	3,100	104.45%	3,234	-	,	Government/ Agency
FSF820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.834	0.000	1.968	0.000	15,288	15,309	104.55%	15,984	-	15,984	Government/ Agency
FSF821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.693	0.000	1.825	0.000	841,896	843,238	104.55%	880,189	-	880,189	Government/ Agency
FSF823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.770	0.000	1.875	0.000	858,345	861,054	104.61%	897,954	-	•	Government/ Agency
FSF824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.758	0.000	1.904	0.000	790,152	793,660	104.76%	827,800	-		Government/ Agency
FSF825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.644	0.000	1.769	0.000	588,988	591,711	104.39%	614,860	-		Government/ Agency
FSF826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.633	0.000	1.730	0.000	13,203	13,248	104.24%	13,763	-	•	Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.802	0.000	1.913	0.000	316,715	317,816	104.76%	331,792	-		Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.829	0.000	1.949	0.000	6,893	6,917	104.71%	7,217	-		Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.788	0.000	1.896	0.000	190,788	190,970	104.69%	199,733	-		Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	1.502	0.000	1.593	0.000	231,545	232,749	103.86%	240,482	-		Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	2.045	0.000	2.298	0.000	225,276	228,291	104.30%	234,964	-	•	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	1.580	0.000	1.677	0.000	69,932	70,594	104.45%	73,047	-		Government/ Agency
FSF906	31416BQM3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.569 1.856	0.000	0.577 2.010	0.000 0.000	5 17.052	47 200	101.30%	5 47 007	-		Government/ Agency Government/ Agency
FSF912 FSF913	31418T2H9 3138AAGA3	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	9/1/2025 4/1/2026	1.856	0.000 0.000	2.010	0.000	17,052 9,034	17,280 9,160	104.55% 104.64%	17,827 9,453	-		Government/ Agency
FSF914	31416VNP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2020	0.160	0.000	0.160	0.000	9,034 1,581	1,581	100.02%	9,453 1,582	-		Government/ Agency
FSF938	31416VNP3 3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.843	0.000	3.452	0.000	7,150,604	7,333,035	100.02%	7,420,146	-		Government/ Agency
1-01-900	3140E14P3	I MINIA SILIGIE FAILIIIY INIDS	IS IN SINGLE PAWILT MIDS	3.00%	4/ 1/2031	2.043	0.003	3.432	0.004	7,150,004	1,333,035	103.77%	1,420,140	-	1,420,140	Government Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.702	0.000	1.703	0.000	25,010	25,010	110.19%	27,558	-	27,558	Government/ Agency
FRS046	31356LC48	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	1.174	0.000	1.174	0.000	11,331	11,331	106.81%	12,103	-	12,103	Government/ Agency
FRS053	31356MH41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	1.114	0.000	1.114	0.000	10,778	10,778	106.44%	11,472	-	11,472	Government/ Agency
FRS057	31356NL85	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.835	0.000	1.836	0.000	26,286	26,286	111.31%	29,260	-	•	Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	2.692	0.000	2.695	0.000	1,216	1,216	112.75%	1,371	-		Government/ Agency
FRS098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	2.715	0.000	2.719	0.000	710	710	111.95%	795	-		Government/ Agency
FRS123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.975	0.000	2.978	0.000	18,492	17,988	115.64%	21,385	-		Government/ Agency
FRS124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	3.007	0.000	3.011	0.000	2,917	2,917	114.34%	3,336	-		Government/ Agency
FRS130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	2.864	0.000	2.868	0.000	2,624	2,624	113.78%	2,985	-		Government/ Agency
FRS133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	3.073	0.000	3.077	0.000	4,273	4,157	116.04%	4,958	-	•	Government/ Agency
FRS138 FRS139	31292HA95 31293PG41	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.00%	3/1/2030 4/1/2029	3.268 2.707	0.000 0.000	3.271 2.710	0.000 0.000	14,301 14,868	13,243 14,245	115.52% 113.35%	16,520 16,853	-	•	Government/ Agency
FRS144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	2.707	0.000	2.710	0.000	833	833	115.55%	962	-	,	Government/ Agency Government/ Agency
FRS155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	2.620	0.000	2.620	0.000	17,561	17,346	114.83%	20,165	-		Government/ Agency
FRS165	3129314W4 31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	3.235	0.000	3.239	0.000	701	701	116.91%	20,103 819	-	•	Government/ Agency
FRS182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	3.239	0.000	3.243	0.000	688	688	117.16%	806	_		Government/ Agency
FRS183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	2.780	0.000	2.784	0.000	655	655	114.93%	753	_		Government/ Agency
FRS189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	3.285	0.000	3.291	0.000	12,881	12,884	114.62%	14,764	_		Government/ Agency
FRS208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.693	0.000	3.734	0.000	31	196	112.26%	35	_		Government/ Agency
FRS212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	3.618	0.000	3.629	0.000	5,999	6,051	116.18%	6,969	_		Government/ Agency
FRS213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	3.501	0.000	3.513	0.000	10,376	10,473	115.53%	11,988	_	•	Government/ Agency
FRS221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.835	0.000	3.862	0.000	137,597	138,978	115.24%	158,570	_	158,570	Government/ Agency
FRS223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.840	0.000	3.885	0.000	399,282	403,516	114.74%	458,151	-	458,151	Government/ Agency
FRS239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.915	0.000	3.950	0.000	4,984	5,028	115.28%	5,746	-	5,746	Government/ Agency
FRS242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.949	0.000	3.997	0.000	666,827	673,437	115.27%	768,676	-	768,676	Government/ Agency
FRS243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.921	0.000	3.948	0.000	160,067	161,630	115.51%	184,887	-	184,887	Government/ Agency
FRS247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.956	0.000	3.980	0.000	249,067	251,872	115.67%	288,103	-	288,103	Government/ Agency
FRS256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.801	0.000	3.891	0.000	56,449	57,069	115.59%	65,251	-	65,251	Government/ Agency
FRS257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.868	0.000	3.932	0.000	20,865	21,070	115.46%	24,092	-	24,092	Government/ Agency
FRS260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.416	0.000	3.465	0.000	126,440	126,929	111.84%	141,405	-		Government/ Agency
FRS263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.946	0.000	3.968	0.000	49,841	50,324	115.57%	57,603	-		Government/ Agency
FRS264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.989	0.000	4.006	0.000	34,770	35,157	115.79%	40,261	-	-, -	Government/ Agency
FRS268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.840	0.000	3.857	0.000	141,422	142,292	113.10%	159,946	-	100,010	Government/ Agency
FRS269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	3.705	0.000	3.742	0.000	309,486	312,937	114.69%	354,965	-		Government/ Agency
FRS270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.852	0.000	3.889	0.000	371,764	373,820	113.05%	420,277	-	•	Government/ Agency
FRS271	31297HR50 31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.490	0.000	3.522	0.000	197,406	198,498	111.96%	221,016	-		Government/ Agency
FRS272 FRS273	31297LBQ2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	12/1/2034 1/1/2035	3.972	0.000	3.984 3.288	0.000 0.000	211,510 303,541	212,675 305,223	113.43% 111.45%	239,918 338,309	-		Government/ Agency Government/ Agency
FRS282	31297LBQ2 31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6.00%	4/1/2035	3.185 3.855	0.000 0.000	3.891	0.000	268,519	270,810	115.31%	309,628	-	•	Government/ Agency
FRS283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.760	0.000	3.799	0.000	286,426	288,859	114.96%	329,284	-		Government/ Agency
FRS285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	4.021	0.000	4.062	0.000	306,324	309,146	115.86%	354,910	-		Government/ Agency
FRS286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.980	0.000	4.026	0.000	444,730	448,806	115.63%	514,226	_	•	Government/ Agency
FRS288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.937	0.000	4.060	0.000	163,820	163,717	111.15%	182,092	_		Government/ Agency
FRS293	31297NBU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	0.752	0.000	0.772	0.000	17,506	17,660	102.79%	17,994	_		Government/ Agency
FRS294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	4.006	0.000	4.038	0.000	89,942	90,651	115.94%	104,277	_	,	Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.999	0.000	4.036	0.000	139,261	140,487	117.99%	164,310	_		Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.721	0.000	3.755	0.000	50,666	51,153	116.94%	59,248	-		Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.869	0.000	4.114	0.000	57,747	56,384	111.40%	64,333	-	•	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	4.015	0.000	4.086	0.000	7,449	7,299	113.79%	8,476	-		Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.949	0.000	4.050	0.000	382,348	378,519	113.95%	435,684	-	435,684	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.934	0.000	4.090	0.000	224,361	222,094	113.85%	255,438	-	255,438	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	4.244	0.000	4.305	0.000	80,729	79,186	111.57%	90,069	-	· ·	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	4.114	0.000	4.148	0.000	79,776	80,267	118.43%	94,482	-		Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	4.141	0.000	4.216	0.000	404,609	396,830	111.43%	450,860	-		Government/ Agency
FRS324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	4.081	0.000	4.159	0.000	90,079	88,358	111.29%	100,248	-	100,248	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	4.156	0.000	4.275	0.000	54,619	54,371	113.92%	62,221	-	62,221	Government/ Agency
FRS330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.169	0.000	4.181	0.000	138,618	137,278	113.94%	157,948	-	157,948	Government/ Agency
FRS331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	4.219	0.000	4.294	0.000	78,498	77,721	113.76%	89,298	-	89,298	Government/ Agency
FRS334	3128KLN37	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.607	0.000	3.855	0.000	78,764	77,979	113.99%	89,784	-	89,784	Government/ Agency
FRS336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.181	0.000	4.233	0.000	85,613	82,812	111.56%	95,507	-	95,507	Government/ Agency
FRS339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.116	0.000	4.299	0.000	304,873	294,972	111.61%	340,260	-	340,260	Government/ Agency
FRS340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	4.276	0.000	4.365	0.000	146,385	141,577	111.72%	163,537	-	163,537	Government/ Agency
FRS341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	4.160	0.000	4.317	0.000	134,063	129,712	111.57%	149,575	-	•	0 ,
FRS343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	4.162	0.000	4.205	0.000	302,271	304,741	118.88%	359,346	-	000,010	0 ,
FRS346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	4.255	0.000	4.350	0.000	151,317	150,509	114.00%	172,501	-	·	0 ,
FRS349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	4.291	0.000	4.387	0.000	369,903	372,109	116.20%	429,840	-		Government/ Agency
FRS351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	4.264	0.000	4.362	0.000	12,061	12,115	116.13%	14,006	-		Government/ Agency
FRS358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.049	0.000	4.334	0.000	261,194	256,334	114.22%	298,342	-	·	Government/ Agency
FRS363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.869	0.000	4.199	0.000	36,083	35,736	111.92%	40,383	-	•	Government/ Agency
FRS364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.179	0.000	4.465	0.000	552,270	554,680	111.51%	615,810	-	·	0 ,
FRS365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.265	0.000	4.730	0.000	215,115	215,531	108.47%	233,340	-	·	· ,
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.845	0.000	3.982	0.000	4,383	4,543	118.75%	5,205	-		Government/ Agency
FRS371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.854	0.000	4.320	0.000	14,167	14,172	109.16%	15,465	-		Government/ Agency
FRS372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.163	0.000	4.582	0.001	647,338	647,767	109.16%	706,653	-	•	• •
FRS385	312941SC2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	3.540	0.001	4.259	0.001	1,381,780	1,398,034	110.57%	1,527,803	-		Government/ Agency
FRS386	312941WB9	0 ,	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	3.841	0.000	4.660	0.000	475,723	481,254	107.74%	512,531	-	•	0 ,
FRS389 FRS391	312942AD7 312942KX2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 4.50%	9/1/2040 9/1/2040	4.361 3.421	0.000	4.942 4.317	0.000 0.001	203,786 1,640,890	206,157 1,661,985	107.74% 109.16%	219,554 1,791,244	-	,	Government/ Agency Government/ Agency
FRS392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.700	0.001 0.000	4.317	0.001	320,752	330,155	109.61%	351,561	-		• •
FRS419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.045	0.000	5.241	0.000	4,207,430	4,236,339	105.96%	4,458,365	-	·	Government/ Agency
FRS420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.143	0.000	4.922	0.004	28,806	29,475	107.71%	31,025	_		Government/ Agency
FRS426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.910	0.004	5.163	0.005	5,429,573	5,495,675	105.96%	5,753,397	_	·	0 ,
FRS427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	3.736	0.004	4.986	0.003	2,619,909	2,651,311	105.96%	2,776,162	_		Government/ Agency
FRS429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	4.510	0.002	5.555	0.002	6,209,669	6,290,404	103.68%	6,438,212	_		Government/ Agency
FRS431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	4.452	0.007	5.612	0.009	9,533,215	9,634,083	103.68%	9,884,079	_		Government/ Agency
FRS432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.432	0.001	5.629	0.001	822,943	837,957	103.68%	853,231	_		• •
FRS433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	4.487	0.004	5.644	0.005	4,839,502	4,982,303	103.68%	5,017,617	_	·	Government/ Agency
FRS434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	4.535	0.006	5.744	0.007	7,532,632	7,750,879	103.77%	7,816,927	_		Government/ Agency
FRS435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	4.708	0.004	5.777	0.005	4,811,978	4,953,372	103.68%	4,989,080	_		Government/ Agency
FRS437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.118	0.005	5.782	0.005	5,625,622	5,779,191	104.71%	5,890,684	_		Government/ Agency
FRS438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	2.512	0.002	4.568	0.003	3,746,532	3,886,780	105.84%	3,965,295	_	3,965,295	Government/ Agency
FRS440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.940	0.005	5.173	0.007	8,008,540	8,255,911	105.90%	8,481,171	_	8,481,171	Government/ Agency
FRS441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	3.730	0.005	5.025	0.006	7,393,067	7,676,345	105.96%	7,833,996	_		Government/ Agency
FRS442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	3.697	0.004	5.189	0.005	6,143,938	6,324,710	105.90%	6,506,528	-	6,506,528	Government/ Agency
FRS453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.946	0.002	4.476	0.002	2,574,686	2,676,223	109.16%	2,810,602	-	2,810,602	Government/ Agency
FRS455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	2.976	0.001	4.346	0.001	973,316	1,013,193	108.50%	1,056,021	-	1,056,021	Government/ Agency
FRS456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	3.783	0.001	4.702	0.001	1,199,630	1,249,269	109.38%	1,312,175	-	1,312,175	Government/ Agency
FRS457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.291	0.000	4.424	0.000	609,478	633,347	109.45%	667,053	-	667,053	Government/ Agency
FRS458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	4.061	0.000	4.147	0.000	452,496	469,688	108.97%	493,075	-	493,075	Government/ Agency
FRS463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	3.527	0.001	4.455	0.002	2,264,163	2,374,739	108.99%	2,467,806	-	2,467,806	Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	3.978	0.002	4.565	0.002	2,936,865	3,076,611	109.16%	3,205,968	-	3,205,968	Government/ Agency
FRS465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	3.995	0.002	4.558	0.002	2,452,849	2,568,633	109.16%	2,677,601	-	2,677,601	Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	4.165	0.001	4.489	0.001	1,441,342	1,509,662	109.16%	1,573,411	-	1,573,411	Government/ Agency
FRS470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	3.026	0.000	4.438	0.000	493,205	517,465	108.50%	535,114	-	535,114	Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	3.624	0.000	4.375	0.000	481,317	504,672	109.10%	525,119	-		Government/ Agency
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	3.096	0.001	4.425	0.001	1,176,368	1,233,890	109.10%	1,283,423	-		Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	1.925	0.002	3.893	0.003	4,554,327	4,794,303	108.29%	4,931,786	-		Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.975	0.001	4.586	0.001	925,380	969,256	109.16%	1,010,172	-		Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	3.371	0.000	4.410	0.001	756,214	792,827	109.10%	825,032	-		Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	2.048	0.001	3.763	0.001	1,398,403	1,470,184	108.60%	1,518,671	-	1,518,671	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	4.609	0.002	5.826	0.003	3,119,588	3,058,637	103.77%	3,237,327	-	3,237,327	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.850	0.001	4.842	0.002	2,781,384	2,821,236	105.21%	2,926,408	-	2,926,408	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.280	0.001	5.098	0.002	1,843,442	1,869,892	105.21%	1,939,561	-		Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.826	0.001	4.884	0.001	1,405,853	1,425,985	105.21%	1,479,155	-		Government/ Agency
FRS483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	3.253	0.000	4.983	0.001	619,779	628,768	105.21%	652,095	-	·	Government/ Agency
FRS484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.649	0.002	4.165	0.005	6,726,607	7,048,569	106.86%	7,188,207	-		Government/ Agency
FRS485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.259	0.000	4.165	0.001	1,105,762	1,164,167	106.86%	1,181,642	-		Government/ Agency
FRS486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.697	0.001	3.951	0.002	2,411,646	2,539,336	106.62%	2,571,413	-		Government/ Agency
FRS488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.567	0.000	4.113	0.001	1,413,903	1,489,690	106.77%	1,509,604	-		Government/ Agency
FRS489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	2.834	0.001	4.659	0.002	2,364,667	2,488,927	107.24%	2,535,805	-		Government/ Agency
FRS490 FRS491	3132M92L7 3132M75X2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	10/1/2044 7/1/2044	1.933 1.834	0.001 0.001	4.286 4.228	0.001 0.002	1,714,093 3,109,985	1,805,552 3,275,306	106.86% 106.99%	1,831,719 3,327,289	-		Government/ Agency Government/ Agency
FRS492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2044	1.598	0.001	3.918	0.002	5,610,278	5,921,150	106.99%	5,990,012	-		Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2043	1.728	0.002	4.206	0.004	1,692,068	1,781,650	106.77%	1,808,182	-		Government/ Agency
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2044	2.587	0.001	4.894	0.001	6,512,702	6,734,733	105.09%	6,844,139	-		Government/ Agency
FRS495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.579	0.004	4.907	0.003	8,685,898	8,966,471	105.09%	9,127,931	_		Government/ Agency
FRS496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.380	0.004	4.092	0.001	2,130,102	2,242,484	106.99%	2,278,939	_	, ,	Government/ Agency
FRS497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.615	0.001	4.161	0.004	4,964,226	5,227,156	106.92%	5,307,988	_		Government/ Agency
FRS498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.710	0.000	4.205	0.001	1,399,714	1,474,465	106.77%	1,494,455	_		Government/ Agency
FRS499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	3.043	0.003	5.241	0.005	5,343,790	5,472,637	104.55%	5,587,018	_		Government/ Agency
FRS500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.527	0.002	4.870	0.004	4,985,133	5,070,612	104.87%	5,227,926	_		Government/ Agency
FRS501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.956	0.000	3.966	0.000	400,482	427,018	107.98%	432,422	-		Government/ Agency
FRS502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.803	0.003	4.849	0.006	6,747,753	6,906,353	105.21%	7,099,587	-		Government/ Agency
FRS503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.779	0.000	3.179	0.001	1,868,516	1,992,093	107.98%	2,017,538	-	2,017,538	Government/ Agency
FRS504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	2.615	0.000	4.138	0.000	357,932	380,492	108.50%	388,347	-	388,347	Government/ Agency
FRS505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.976	0.000	3.416	0.000	491,759	524,419	106.88%	525,600	-	525,600	Government/ Agency
FRS506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.310	0.004	4.798	0.009	10,590,627	10,894,513	104.78%	11,096,498	-	11,096,498	Government/ Agency
FRS507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	4.558	0.007	6.311	0.010	10,016,356	10,150,065	101.61%	10,177,268	-	10,177,268	Government/ Agency
FRS508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	4.680	0.002	6.280	0.002	2,287,907	2,318,342	101.61%	2,324,662	-	2,324,662	Government/ Agency
FRS509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.268	0.002	6.047	0.003	2,790,735	2,826,423	101.73%	2,839,057	-	2,839,057	Government/ Agency
FRS511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	3.781	0.001	5.635	0.002	1,732,739	1,778,880	103.37%	1,791,096	-		Government/ Agency
FRS512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	3.731	0.001	5.492	0.002	1,896,377	1,947,101	103.46%	1,962,023	-		Government/ Agency
FRS513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	3.318	0.002	5.608	0.003	3,348,482	3,438,595	103.34%	3,460,210	-		Government/ Agency
FRS514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	3.701	0.003	5.587	0.004	4,691,920	4,817,460	103.37%	4,849,941	-		Government/ Agency
FRS515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	3.208	0.003	5.478	0.006	6,180,879	6,347,255	103.34%	6,387,116	-		Government/ Agency
FRS516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.276	0.006	4.773	0.013	15,700,733	16,043,927	104.78%	16,450,693	-		Government/ Agency
FRS517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	2.064	0.001	4.669	0.003	4,262,296	4,367,044	104.62%	4,459,229	-		Government/ Agency
FRS519 FRS520	3132WGFX0 3132WEKW1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2046 6/1/2046	0.767 1.745	0.001 0.005	3.804 4.498	0.003 0.014	4,146,471 18,062,069	4,250,006 18,504,988	104.53% 104.62%	4,334,164 18,896,598	-		Government/ Agency Government/ Agency
FRS521	3132WERW 1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.917	0.003	3.191	0.014	2,565,001	2,655,414	104.02 %	2,726,591	-		Government/ Agency
FRS522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.469	0.000	4.328	0.001	1,415,802	1,466,949	106.71%	1,510,746	-		Government/ Agency
FRS523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.067	0.002	4.660	0.005	6,307,354	6,446,468	104.62%	6,598,776	-		Government/ Agency
FRS524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	1.851	0.001	4.586	0.001	1,852,336	1,893,496	104.62%	1,937,921	_		Government/ Agency
FRS525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.249	0.000	4.875	0.001	831,839	850,085	104.53%	869,492	_		Government/ Agency
FRS528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	1.593	0.000	4.424	0.001	1,371,037	1,418,817	106.77%	1,463,836	-	·	Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.066	0.000	3.520	0.001	1,627,677	1,684,746	106.39%	1,731,743	-		Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.950	0.000	3.697	0.001	2,169,292	2,245,549	106.46%	2,309,342	-		Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.325	0.001	3.737	0.003	4,064,922	4,207,615	106.39%	4,324,815	-		Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	0.767	0.000	3.816	0.002	2,685,787	2,783,669	106.08%	2,849,111	-		Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.221	0.000	3.409	0.001	1,931,139	2,001,522	106.46%	2,055,814	-	2,055,814	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.359	0.000	3.567	0.001	2,123,049	2,200,478	106.08%	2,252,153	-		Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.403	0.001	4.145	0.002	2,375,156	2,461,582	106.39%	2,527,012	-		Government/ Agency
FRS536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.760	0.003	4.368	0.009	11,364,003	11,850,393	106.86%	12,143,835	-		Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.088	0.003	4.003	0.010	13,837,829	14,394,256	106.67%	14,761,477	-		Government/ Agency
FRS538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	0.864	0.000	3.931	0.002	2,352,716	2,437,935	106.39%	2,503,138	-	2,503,138	Government/ Agency

						EEEECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	4		I SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.195	0.001	3.745	0.002	2,514,900	2,606,330	106.11%	2,668,618			Government/ Agency
FRS540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.195	0.001	4.073	0.002	2,569,173	2,662,556	105.86%	2,719,786	_		Government/ Agency
FRS541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.600	0.001	3.949	0.002	4,900,699	5,078,642	105.86%	5,187,993	_		Government/ Agency
FRS542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.740	0.000	3.624	0.001	1,414,106	1,465,565	105.96%	1,498,330	_		Government/ Agency
FRS543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.343	0.005	3.720	0.014	21,811,436	22,750,806	106.71%	23,274,122	_		Government/ Agency
FRS545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	0.785	0.000	3.879	0.000	14,257	14,901	106.39%	15,169	-		Government/ Agency
FRS546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	0.635	0.000	3.813	0.000	24,010	25,097	106.08%	25,470	-		Government/ Agency
FRS547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	0.531	0.000	3.629	0.000	265,567	277,656	105.58%	280,388	-		Government/ Agency
FRS548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	0.843	0.000	3.998	0.000	403,645	421,864	106.46%	429,704	-	429,704	Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	0.273	0.001	3.659	0.010	16,205,342	16,942,630	105.58%	17,109,770	-	17,109,770	Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.821	0.000	0.821	0.000	135	135	104.21%	141	-	141	Government/ Agency
FSF122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.719	0.000	1.720	0.000	175	175	109.73%	192	-	192	Government/ Agency
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.592	0.000	2.592	0.000	9,897	9,733	113.15%	11,199	-	11,199	Government/ Agency
FSF170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	2.518	0.000	2.520	0.000	24,105	24,105	112.08%	27,017	-		Government/ Agency
FSF183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	2.783	0.000	2.787	0.000	1,428	1,428	112.89%	1,612	-		Government/ Agency
FSF185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	2.695	0.000	2.698	0.000	951	951	112.80%	1,072	-		Government/ Agency
FSF187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.819	0.000	2.824	0.000	19,674	19,678	112.25%	22,085	-		Government/ Agency
FSF188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	2.965	0.000	2.970	0.000	53,159	53,186	112.93%	60,032	-	•	Government/ Agency
FSF191	31380FPS4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.854	0.000	0.883	0.000	6,156	6,156	103.22%	6,355	-	•	Government/ Agency
FSF199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	2.735	0.000	2.734	0.000	31,682	31,404	107.83%	34,162	-	•	Government/ Agency
FSF200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	2.861	0.000	2.861	0.000	59,994	59,490	108.09%	64,849	-		Government/ Agency
FSF206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	2.654	0.000	2.654	0.000	30,025	29,702	107.59%	32,302	-		Government/ Agency
FSF210	31378UHX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.649	0.000	1.650	0.000	16,902	16,941	108.87%	18,401	-	•	Government/ Agency
FSF217 FSF221	31383CYN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	2.013	0.000	2.015	0.000	72,564	72,787	109.02%	79,112	-	·	Government/ Agency
FSF241	31382YBM9 31384FW60	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50%	8/1/2028 12/1/2029	1.186	0.000 0.000	1.187 2.988	0.000	22,912 7,648	22,912 7,237	105.26% 116.91%	24,117 8,941	-	24,117 8.941	Government/ Agency Government/ Agency
FSF242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 7.50%	3/1/2029	2.990 3.204	0.000	3.208	0.000 0.000	7,646 7,636	7,237 7,322	116.26%	8,877	-	- , -	Government/ Agency
FSF243	31384NU73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/1/2030	0.299	0.000	0.299	0.000	2,946	2,946	101.16%	2,980	-	•	Government/ Agency
FSF260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.252	0.000	3.260	0.000	259	259	115.05%	2,900	_	,	Government/ Agency
FSF264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	3.145	0.000	3.146	0.000	272	272	116.61%	317	_		Government/ Agency
FSF266	31387JEL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.215	0.000	3.208	0.000	937	937	116.56%	1,092	_		Government/ Agency
FSF267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	3.403	0.000	3.409	0.000	58,420	58,516	116.09%	67,818	_	•	Government/ Agency
FSF268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	3.079	0.000	3.085	0.000	124,555	124,777	114.83%	143,027	_		Government/ Agency
FSF289	31387XF83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/1/2031	1.986	0.000	2.010	0.000	38,374	38,874	111.49%	42,783	_		Government/ Agency
FSF290	31387RBP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	7/1/2031	3.130	0.000	3.128	0.000	22,614	22,822	116.99%	26,457	_		Government/ Agency
FSF294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	3.272	0.000	3.269	0.000	27,576	27,634	116.54%	32,137	_	32,137	Government/ Agency
FSF295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	3.623	0.000	3.635	0.000	24,481	24,519	116.53%	28,528	-		Government/ Agency
FSF307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	3.538	0.000	3.552	0.000	21,385	21,338	115.39%	24,675	-	24,675	Government/ Agency
FSF315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	3.346	0.000	3.343	0.000	67,067	67,234	117.00%	78,470	-	78,470	Government/ Agency
FSF320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	3.463	0.000	3.472	0.000	415	415	115.90%	480	-	480	Government/ Agency
FSF321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	3.340	0.000	3.346	0.000	9,677	9,689	115.58%	11,185	-	11,185	Government/ Agency
FSF322	31387BUZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.559	0.000	1.562	0.000	5,608	5,612	107.67%	6,038	-	6,038	Government/ Agency
FSF323	31389QS74	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.705	0.000	1.711	0.000	3,646	3,646	108.51%	3,957	-	3,957	Government/ Agency
FSF324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.432	0.000	3.441	0.000	101,731	102,150	116.10%	118,111	-	118,111	Government/ Agency
FSF327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	3.443	0.000	3.440	0.000	56,812	56,864	117.37%	66,678	-	66,678	Government/ Agency
FSF328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	3.424	0.000	3.430	0.000	33,503	33,842	116.20%	38,930	-	38,930	Government/ Agency
FSF375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	3.573	0.000	3.586	0.000	2,107	2,124	115.66%	2,437	-	•	Government/ Agency
FSF397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	2.594	0.000	2.594	0.000	31,187	31,187	110.06%	34,325	-		Government/ Agency
FSF415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	3.545	0.000	3.547	0.000	260,238	262,205	108.50%	282,369	-	•	Government/ Agency
FSF433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	3.870	0.000	3.885	0.000	142,829	142,873	113.07%	161,493	-		Government/ Agency
FSF474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.656	0.000	3.715	0.000	107,568	108,073	112.20%	120,693	-		Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	3.833	0.000	3.932	0.000	74,433	74,778	112.80%	83,957	-	•	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.890	0.000	3.946	0.000	170,150	171,244	115.58%	196,656	-		Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	3.605	0.000	3.641	0.000	63,939	63,837	112.06%	71,647	-		Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	3.709	0.000	3.776	0.000	382,540	379,925	110.34%	422,077	-	422,077	Government/ Agency

Transport   Claim							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
14   15   15   15   15   15   15   15	ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PREFECT   1944/PREFECT   1944/PREF	FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	3.581	0.000	3.604	0.000	141,776	142,333	112.06%	158,878	-	158,878	Government/ Agency
			9	30 YR SINGLE FAMILY MBS	5.50%			0.000			167,360	168,032			-	189,588	Government/ Agency
1957   1958   1968   1968   1969				30 YR SINGLE FAMILY MBS							•	•			-	,	• ,
			FNMA Single Family MBS	30 YR SINGLE FAMILY MBS							100,078	100,426			-	113,105	Government/ Agency
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Fig. 1965   3147/0594   FibM. Sign. Family MSS   50 YR. SNIGLE FAMILY MSS   600% 81/2035   4.20   0.000   7.24   7.25   113.71%   10.243   - 10.243   - 10.243   0.000   7.24   7.25   113.71%   10.243   - 10.243   - 10.243   0.000   - 10.245   - 10.243			•								•	•		•	_		• •
SHARP    S			g ,								•	•		•	_		• •
PRINGER   STATUMENT   PRIAN STANGE FAMILY MISS   STATUMENT   STATUMENT   PRIAN STANGE FAMILY MISS   STATUMENT			•								•	•		,	_	·	0,
SFETCH   STANDURNO   FAMILY MISS   20 VYR SINGE FAMILY MISS   6.00%   17/2005   3.814   0.000   3.833   0.000   3.853   0.000   0.000   3.853   0.000   0.00			•								•	•			_	·	• ,
FSFF077   S1407VA84   FNAN Single Family MBS   S0 VR SNOLE FAMILY MBS   0.000   11/12/035   0.000			g ,								,	,			-	,	0 ,
F8F878   3440/RAC2   FMAM Sings Family MBS   301Y SINGLE FAMILY MBS   6.00%   6.102.00%   6.			•	30 YR SINGLE FAMILY MBS						0.000				286,579	-		• •
F8FR00   3140FED02   FANA Single Family MRS   30 YR SINGLE FAMILY MMS   5.01%   121/2035   4.087   0.000   4.128   0.000   0.086   0.047   113.47%   57.707   57.70			g ,	30 YR SINGLE FAMILY MBS						0.000	435,474	435,571	115.71%		-	·	
FSF702   3140FT096   FNMA Single Family MRS   301YR SINGLE FAMILY MRS   5.50%   31/2308   4.047   0.000   4.128   0.000   50,856   50,471   113.47%   57,707   57,707   500emment Agency FSF704   3140BL012   FNMA Single Family MRS   301YR SINGLE FAMILY MRS   6.00%   12/1205   3.773   0.000   3.838   0.000   37,144   38,873   113.09%   4.1895	FSF681	31408BXD5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.028	0.000	4.092	0.000	165,231	165,445	116.26%	192,101	-	192,101	Government/ Agency
F8F703	FSF682	31408ED82	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	4.087	0.000	4.129	0.000	141,663	141,969	116.26%	164,701	-	164,701	Government/ Agency
F8F704   31408LQII	FSF702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	4.047	0.000	4.123	0.000	50,856	50,471	113.47%	57,707	-	57,707	Government/ Agency
FSF705   31408WG3   FNNAS Single Family MBS   30 YR SINGLE FAMILY MBS   0.00%   11/12036   4.015   0.000   4.143   0.000   286,281   286,491   115.24%   349,661   - 349,681   - 349,681   5.000   5.000   5.000   3.148   3.000   3.148   3.000   3.148   3.000   3.148   3.000   3	FSF703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	4.091	0.000	4.164	0.000	52,129	51,721	113.47%	59,150	-	59,150	Government/ Agency
FSF7/78   \$14089W3   FNMA Single Family MSS   \$30 YR SINGLE FAMILY MSS   \$6.00%   \$217/2038   \$3.916   \$0.000   \$3.884   \$0.000   \$268,281   \$286,419   \$115,2384   \$50,845   \$-3.06,845	FSF704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.773	0.000	3.838	0.000	37,154	36,873	113.00%	41,985	-	41,985	Government/ Agency
FSF728	FSF705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	4.015	0.000	4.143	0.000	301,848	301,984	115.84%	349,661	-	349,661	Government/ Agency
FSF731   3141 (MIDV)3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   41/2036   4.088   0.000   4.099   0.000   13,345   311,490   113,69%   539,653   - 539,653   - 5,69,62   6.00mment / Agency FSF734   3140 (MIDV)3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.60%   51/2036   4.196   0.000   4.099   0.000   76,660   76,718   118,13%   4.00,488   - 4.90   6.00mment / Agency FSF734   3141 (WIDV)2   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   6.00%   11/2037   3.984   0.000   4.039   0.000   37,957   38,014   115,66%   4.908   - 4.90   6.00mment / Agency FSF744   3141 (WIDV)2   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   61/2037   4.237   0.000   4.239   0.000   110,318   109,404   111,55%   4.247   123,147   123	FSF706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.806	0.000	3.864	0.000	266,281	266,419	115.23%	306,845	-	306,845	Government/ Agency
FSF732   31408ERUB   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   11/12036   3.965   0.000   4.098   0.000   132,560   130,444   113,58%   150,562   - 150,562   5.678   131,38%   130,488   - 150,562   5.678   131,48%   1	FSF729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.915	0.000	3.960	0.000	144,438	142,207	113.43%	163,840	-	163,840	Government/ Agency
FSF734   31409XM9   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   6,00%   51/12036   4,195   0,000   4,247   0,000   76,560   76,718   118,13%   90,438   - 90,438   Government Agency   FSF744   3141WGAP   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5,00%   61/12037   4,227   0,000   4,319   0,000   110,18   108,404   111,63%   43,904   - 123,914   Government Agency   FSF745   31412XM97   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5,00%   61/12037   4,223   0,000   4,231   0,000   251,997   252,020   115,40%   291,809   - 291,809   Government Agency   FSF754   31411WFV   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5,00%   61/12037   4,263   0,000   4,355   0,000   858,891   84,164   111,55%   95,808   - 95,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,808   695,809   695,80			FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%		4.086	0.000			316,345	311,490		359,653	-	359,653	Government/ Agency
FSF743		31408ERU8	FNMA Single Family MBS		5.50%			0.000			132,560	130,414	113.58%	150,562	-	150,562	Government/ Agency
FSF744   31411WGA9   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   61/2037   4.293   0.000   4.216   0.000   251.897   252.020   115.94%   291.809   - 291.809   6.00vernment Agency   FSF752   31371NEU5   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   61/2037   4.260   0.000   4.265   0.000   85,891   84,164   111.55%   95,808   - 95,808   60vernment Agency   FSF754   31411NEV5   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/2037   4.260   0.000   4.265   0.000   65.64   6.68   113.40%   1.170   - 1.170   60vernment Agency   FSF757   31413LV21   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/2037   4.109   0.000   4.284   0.000   6.64   6.68   113.69%   1.8111   - 1.8111			9								•	,		•	-	•	· ,
FSF765   31412XM7   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   61/2037   4.280   0.000   4.281   0.000   251.697   252.020   115.94%   291.809   - 291.809   Government/ Agency   FSF764   31411WFV4   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   61/2037   4.280   0.000   4.385   0.000   8.5891   84.164   111.55%   95.808   - 95.808   Government/ Agency   FSF765   31411WFV4   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/2037   4.118   0.000   4.284   0.000   664   668   113.96%   745   - 745   Government/ Agency   FSF765   31413WF76   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/2037   4.118   0.000   4.284   0.000   664   668   113.96%   745   - 745   Government/ Agency   FSF759   31413WF76   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/2037   4.119   0.000   4.284   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   1.624   0.000   0.0															-		
FSF752   31371NEUS   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.00%   6/1/2037   4.260   0.000   4.365   0.000   85,891   84,164   111.55%   95,808   - 95,808   Government Agency   FSF755   31411YL21   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   5/1/2037   4.118   0.000   4.284   0.000   654   6.58   113.96%   745   - 745   - 745   FSF757   745   - 745												•			-	·	• ,
FSF754   31411WFV4   FMMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   61/12037   4.118   0.000   4.284   0.000   1.031   1.037   113.42%   1.170   - 1.170   Government/ Agency FSF757   31413HJT6   FMMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   51/12037   4.118   0.000   4.284   0.000   15.920   16.006   113.76%   113.62%   745   - 745   745   Government/ Agency FSF759   31413UZA0   FMMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   81/12037   4.119   0.000   4.284   0.000   15.920   16.006   113.76%   113.62%   36.088   - 36.088   6.50%   6.50%   111/12037   3.343   0.000   3.652   0.000   31.653   31.738   114.28%   36.088   - 36.088   6.50%   6.50%   4.117   0.000   4.259   0.000   4.259   0.000   3.553   31.738   114.28%   36.088   - 36.088   6.50%   6.50%   6.50%   6.50%   6.50%   6.117   0.000   4.259   0.000   4.259   0.000   3.553   3.1738   113.82%   3.008			g ,														
FSF755   31411X2J3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   51/2037   4.118   0.000   4.284   0.000   16.54   6.58   113.96%   745   - 745   Government/ Agency   FSF757   31413HJT6   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   81/2037   4.119   0.000   4.284   0.000   15.920   16.006   113.76%   113.26%   36.068   - 316.111   6.000   6.54   6.58   113.96%   745   - 745   6.000   6.50%   6.000   6.0			,									•			-		
FSF757   31413HJT6   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   8/1/2037   4.109   0.000   4.284   0.000   15,920   16,006   113,76%   18,111   - 18,111   Government/ Agency   FSF759   31413UZA0   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   11/1/2037   3.343   0.000   3.652   0.000   31,563   31,738   114,28%   36,068   - 36,068   Government/ Agency   FSF761   31411FH20   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   12/1/2036   4.125   0.000   4.259   0.000   3.25   327   113,82%   370   - 14,721   Government/ Agency   FSF762   31412SGP4   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   5.50%   12/1/2036   4.120   0.000   4.267											•	,			-	·	• ,
FSF769 31413UZA0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 3.343 0.000 3.652 0.000 31,563 31,738 114.28% 36,068 - 36,068 Government/ Agency FSF761 31414LZ68 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2038 4.155 0.000 4.259 0.000 3.25 3.27 113.82% 370 - 370 Government/ Agency FSF761 31411FL70 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 12,248 13,018 13.66% 14,721 - 14,721 Government/ Agency FSF762 31412SGP4 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 9,205 9,255 113.97% 10,491 - 10,491 Government/ Agency FSF763 31413DD61 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 71/1/2037 4.076 0.000 17,254 17,348 113.90% 19,653 - 19,653 Government/ Agency FSF766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.270 0.000 4.293 0.000 15,422 15,507 114.00% 189,666 - 189,660 Government/ Agency FSF766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.264 0.000 1.5422 15,507 114.00% 189,666 - 189,660 Government/ Agency FSF767 31414W65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.265 0.000 1.5422 15,507 114.00% 189,666 - 189,660 Government/ Agency FSF767 31414W65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2038 4.267 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency FSF771 31414SYM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 51/1/2038 4.090 0.000 4.357 0.000 93,993 94,034 114.60% 19,663 19,660 - 107,342 Government/ Agency FSF786 31414ES6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 51/1/2038 4.090 0.000 4.357 0.000 30,398 30,429 114.60% 34,085 - 344,085 Government/ Agency FSF791 31414FS6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 31/1/2038 4.090 0.000 3.709 0.000 30,398 30,429 114.60% 34,085 - 344,085 Government/ Agency FSF791 31414FS6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 31/1/2038 4.090 0.000 3.709 0.000 30,398 30,429 114.60% 34,085 - 344,085 Governm			0 ,												-		
FSF760 31414LZ68 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 2/1/2038 4.155 0.000 4.259 0.000 325 327 113.82% 370 - 370 Government/ Agency FSF761 3141FHZ0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 12.948 13.018 113.69% 14.721 - 14.721 Government/ Agency FSF763 31413DP61 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 17.254 17.348 113.90% 19.653 - 19.653 Government/ Agency FSF763 31413UR76 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.170 0.000 4.245 0.000 15.422 15.507 113.69% 17.533 - 17.533 Government/ Agency FSF766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.245 0.000 15.422 15.507 113.69% 17.533 - 17.533 Government/ Agency FSF767 31414NM65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.245 0.000 4.280 0.000 166,327 167,261 114.00% 189,606 - 189,606 Government/ Agency FSF767 31414NM65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2038 4.267 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency FSF770 31414SUP7 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency FSF786 31414CUP7 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 31/1/2038 4.090 0.000 4.351 0.000 32,929 33,065 109,51% 36,060 - 36,060 Government/ Agency FSF786 31414CUP7 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 31/1/2038 4.022 0.000 4.470 0.000 32,929 33,065 109,51% 34,085 - 344,085 Government/ Agency FSF791 31414ES6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 31/1/2038 3.189 0.000 3.709 0.000 30,1398 30,7429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414ES6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 31/1/2038 3.189 0.000 3.709 0.000 30,1398 30,7429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414ES6 FNMA Single Family MBS 30 YR SINGLE FA			g ,									•			-		
FSF761 31411FHZ0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2036 4.120 0.000 4.193 0.000 12,948 13,018 113.69% 14,721 - 14,721 Government/ Agency FSF762 31412SGP4 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 9,205 9,255 113.97% 10,491 - 10,491 Government/ Agency FSF763 31413DR61 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 7/1/2037 4.076 0.000 4.245 0.000 17,254 17,348 113.90% 19,653 - 19,653 Government/ Agency FSF765 31413UR76 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.170 0.000 4.293 0.000 15,422 15,507 113.69% 17,533 - 17,533 Government/ Agency FSF766 31413WTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2038 4.267 0.000 4.380 0.000 166,327 167,261 114.00% 189,660 - 189,660 Government/ Agency FSF767 31414SWM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 1/1/2038 4.267 0.000 4.351 0.000 15,000 15,000 114.00% 114.00% 107,342 - 107,342 Government/ Agency FSF768 31414SWM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.357 0.000 51,018 50,382 1114.00% 15,000 16,000			,								•	•				•	• ,
FSF762 31412SGP4 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 12/1/2037 4.111 0.000 4.267 0.000 9,205 9,255 113.97% 10,491 - 10,491 Government/ Agency FSF763 31413DD61 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 7/1/2037 4.076 0.000 4.245 0.000 17,254 17,348 113.90% 19,653 - 19,653 Government/ Agency FSF765 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.170 0.000 4.293 0.000 15,422 15,507 113.69% 17,533 - 17,533 Government/ Agency FSF766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.245 0.000 4.380 0.000 166,327 167,261 114.00% 189,606 - 189,606 Government/ Agency FSF767 31414SYMB FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 1/1/2038 4.267 0.000 4.351 0.000 93,093 94,034 114.20% 17,342 - 107,342 Government/ Agency FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.357 0.000 51,018 50,382 111.84% 57,061 - 57,061 Government/ Agency FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.267 0.000 4.470 0.000 3.2,929 3.065 109.51% 36,060 - 36,060 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 301,398 307,429 114.16% 344,085 - 344,085 Govern																	
FSF763 31413D61 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 7/1/2037 4.076 0.000 4.245 0.000 17,254 17,348 113.90% 19,653 - 19,653 Government/ Agency 5.5765 31413UR76 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.170 0.000 4.293 0.000 15,422 15,507 113.69% 17,533 - 17,533 Government/ Agency 5.5766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.245 0.000 4.380 0.000 166,327 167,261 114.00% 189,606 - 189,606 Government/ Agency 5.5767 31414AW65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 1/1/2038 4.267 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency 5.5776 51,000			• •									•					• •
FSF765 31413UR76 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.170 0.000 4.293 0.000 15,422 15,507 113.69% 17,533 - 17,533 Government/ Agency 5.576 113.69% 17,533 - 17,533 Government/ Agency 5.576 113.69% 17,533 - 18,606 Government/ Agency 5.576 113.69% 114.00% 18,606 - 18,606 Government/ Agency 5.576 113.69% 17,533 - 18,606 Government/ Agency 5.576 113.69% 17,533 - 18,606 Government/ Agency 5.576 113.69% 17,533 - 18,606 Government/ Agency 5.576 113.69% 114.60% 18,606 Government/ Agency 5.576 114.60% 1			o ,								•	•		·		•	• ,
FSF766 31413YTT8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 11/1/2037 4.245 0.000 4.380 0.000 166,327 167,261 114.00% 189,606 - 189,606 Government/ Agency FSF767 31414AW65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 1/1/2038 4.267 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency FSF771 31414SYM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.357 0.000 51,018 50,382 111.84% 57,061 - 57,061 Government/ Agency FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 3/1/2038 4.022 0.000 4.470 0.000 32,929 33,065 109.51% 36,060 - 36,060 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency			•								•	•		· · · · · · · · · · · · · · · · · · ·			
FSF767 31414W65 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 1/1/2038 4.267 0.000 4.351 0.000 93,993 94,034 114.20% 107,342 - 107,342 Government/ Agency FSF771 31414SYM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.357 0.000 51,018 50,382 111.84% 57,061 - 57,061 Government/ Agency FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 3/1/2038 4.022 0.000 4.470 0.000 32,929 33,065 109.51% 36,060 - 36,060 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency			g ,								•	•				· · · · · · · · · · · · · · · · · · ·	υ,
FSF771 31414SYM9 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.00% 5/1/2038 4.090 0.000 4.357 0.000 51,018 50,382 111.84% 57,061 - 57,061 Government/ Agency FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 3/1/2038 4.022 0.000 4.470 0.000 32,929 33,065 109.51% 36,060 - 36,060 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency			• •								•	•		•			
FSF786 31414CU97 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 3/1/2038 4.022 0.000 4.470 0.000 32,929 33,065 109.51% 36,060 - 36,060 Government/ Agency FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency			• •									•					
FSF791 31414TE56 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 5.50% 3/1/2038 3.189 0.000 3.709 0.000 301,398 307,429 114.16% 344,085 - 344,085 Government/ Agency			3									•				· · · · · · · · · · · · · · · · · · ·	υ,
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120,011 Overlinett Agency	FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.819	0.000	3.953	0.000	638,951	651,851	114.08%	728,917	-		

Marcia   Class							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
	ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PRESS   MEN   ME	FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	4.099	0.000	4.187	0.000	5,730	5,841	114.12%	6,539	-	6,539	Government/ Agency
PREFINE   944-1972	FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	4.000	0.000	4.145	0.000	48,710	49,996	115.77%	56,391	-	56,391	Government/ Agency
Part	FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	4.129	0.000	4.193	0.000	305,678	316,301	117.65%	359,633	-	359,633	Government/ Agency
	FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.317	0.000	4.617	0.000	132,763	133,072	109.10%	144,850	-	144,850	Government/ Agency
Part	FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.231	0.001	4.600	0.001	818,913	820,832	109.10%	893,466	-	893,466	Government/ Agency
STATE   STAT	FSF803	31416TE21	o ,	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.299	0.001	4.670	0.001	1,430,471	1,436,443	109.10%	1,560,699	-	1,560,699	Government/ Agency
Part	FSF804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.128	0.002		0.002	2,637,275	2,646,727	109.10%	2,877,368	-	2,877,368	Government/ Agency
PATENT   STATE   PARK By   Park By   STATE   P			FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%			0.001			,	755,322	110.85%	820,719	-	•	0 ,
Part			,	30 YR SINGLE FAMILY MBS	5.00%		4.114	0.000			•	44,390		•	-	-,	- 3 ,
Part			3								,	•		•	-	,	• •
Part			0 ,								•	•		•	-		• •
Part			• ,												-		• •
Fig. 10			• ,												-		• •
Second Color			• ,								•	·			-		
PRISADE   314 (PRISADE   PRISADE FERRIN VIEW   20 NE SPICLE FERRIN VIEW   4.000   111/05/06   3.000   4.000   1.000   4.000			0 ,												-		• •
Fig.   Sign.			,								•	,		•	-		
PARMA PANNE PARMA PANNE PANN			,												-		0 ,
Figh   1/20			3 ,								, ,				-		
PRINKS   314179-HVM   MANA Supple Family MRS   3178 SNUT   FAMILY MRS   4,00%   417000   3.300   0.000   4.59   0.000   2.500   2.506   500   100   100   4.501   0.000   2.500   2.			0 ,								•	•		•		•	0 ,
SPERIAL   141/MTA1   PANA Stript Frame MillS   30 % SIMILE FAMILY MISS   4.00%   10/200   2.30%   10/200   2.85 MIZ   21/2008   10/200   3.14 MIZ   10/200   3.14 MI			,								, ,				-		
FFFFH66   31419MG52   FAMA Single Family MBS   30 VR SINGLE FAMILY MBS   50 VR SINGLE FAMILY M			0 ,								•	•		•	-	,	,
FSPER6			,								,	•					• •
FSP848   314/47VL   FMARS   Stop Family MRS   30 YR SNIGLE FAMILY MRS   500%   34/63   0.001   4.00   0.001   4.172   0.001   1.472.881   10.10%   50.0553   50.0553   50.05578   50.05678   3.148.005   5.000   4.172.881   3.148.005   3.1			0 ,								•	•		,	-	•	
FSFE88   31417VXLB   FAMA, Sligle Family MBS   30 YR SINGLE FAMILY MBS   5,00%   21/2041   3,981   0,001   4,872   0,001   1,893,373   1,208,569   10,937   2,005,744   2,005,744   2,005,745   2,005,744   2,005,745   2,005,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,005   2,405,744   2,405   2,405   2,405,744   2,405   2,405,744   2,405			0 ,								, ,	, ,				, ,	0 ,
F8F869   3148/VMPS   FNAM Single Family MISS   30 YF SINGLE FAMILY MISS   50 W SINGLE FAMILY M			• ,								,	•		,	-		• •
FSF868   3138AAG83			,												-		• ,
FSFE85   3138ACAP    FNAN Single Family MISS   30 YR SINGLE FAMILY MISS   3.50%   21/2042   4.188   0.001   5.288   0.001   1.816.5047   1.809.321   1.05 91%   1.70 1.98   - 1.770.198   - 1.770.198   FSFE85   3138ESAA1   FNAN Single Family MISS   30 YR SINGLE FAMILY MISS   3.50%   21/2042   3.844   0.000   5.789   0.001   1.18.877   1.128.843   0.001   1.18.877   1.728.747   - 1.732.747			o ,								, ,						• •
FSF857   3138E8KE   FNNA Single Family MBS   30 YR SINGLE FAMILY MBS   3.05%   21/10042   4.188   0.001   5.256   0.001   1.856.967   1.806.916   10.69.91%   1.752.797   - 1.752.797   Covernment/Agency FSF859   3138E3715   FNNA Single Family MBS   30 YR SINGLE FAMILY MBS   3.05%   11/10042   4.023   0.001   5.779   0.001   1.108.877   1.128.843   10.59.91%   1.174.389   - 1.1			•									•		•			• •
FSF886   3138E7A41   FNMA Single Family MIBS   30 YR SINGLE FAMILY MISS   3.096   21/20142   4.023   0.000   5.097   0.000   3.43.892   105.91%   105.91%   1.43.030   - 1.74.030   0.0000000000000000000000000000000			0 ,														· ,
FSF889   3138E7H9   FMMA Single Family MBS   30 YR SINGLE FAMILY MBS   3,50% 611/2042   410   0.001   5,721   0.001   1,108,877   1,128,843   105,91%   1,174,399   - 1,			0 ,								, ,						0 ,
FSF880   314EAF45   FNMA Single Family MBS   30 YR SINCLE FAMILY MBS   3.00%   4172402   4.514   0.000   5.291   0.001   1,801.578   1.935.802   - 1,895.9			,									·					• •
FSF882   3138EAMS3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   41/2042   4.574   0.000   5.504   0.000   14/2677   103.63%   618.041   - 158.031   60verment/ Agency FSF884   3138AT456   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   51/2042   3.883   0.003   5.205   0.004   4.889.733   5.138.408   103.84%   5.201.379   - 5.281.379   60verment/ Agency FSF886   3138LX058   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   71/2042   4.478   0.001   5.588   0.001   83.446   90.559   103.63%   886.808   - 886.80   60verment/ Agency FSF886   3138LV074   58.446   59.			0 ,														• •
FSP883   3148/AFH   FMMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.09%   5/1/2042   4.78   0.001   5.541   0.001   682.817   674.176   13.83%   686.850   - 868.850			0 ,								, ,			, ,		, ,	0 ,
FSF864   3138AT4S6			• ,								•	•		•	-		
FSF866   313BLXSG2   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   01/12042   4.478   0.001   5.598   0.001   1.283,397   1.285,124   103.63%   1.309.205   - 1.309.205   60vernment /agency   FSF867   313BLUDV4   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   01/12042   4.693   0.001   5.647   0.001   636,479   857.351   103.63%   866,808   - 866,808   60vernment /agency   657.868   313BLWENT   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   71/12042   4.590   0.001   5.572   0.001   1.277,714   1.309,600   103.63%   1.324,042   - 1.324,045   60vernment /agency   658,769			3 ,								,	•		•		,	,
FSF886   3138,LDP2   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   71/2042   4.693   0.001   5.588   0.001   8.83,406   90.5,689   103.63%   915,436   - 915,436   Government Agency   FSF808   3138,MIX31   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   71/2042   4.593   0.001   5.572   0.001   1.277,714   1.309,680   103.63%   1.324,042   - 1.324,042			· ·								, ,			, ,			0,
FSF867   3138LUDV4   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   67/12042   4.50%   0.001   5.572   0.001   1.277,714   1.309,660   103,63%   866,088   - 866,808   Government/ Agency   FSF869   3138LWEN7   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   77/12042   4.568   0.001   5.572   0.001   1.277,714   1.309,660   103,63%   948,559   - 948,659   Government/ Agency   FSF870   3138LWAD73   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   77/12042   4.258   0.001   5.587   0.001   814,644   834,984   103,63%   844,077   - 84,077   Government/ Agency   FSF871   3138M5396   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   77/12042   4.258   0.001   5.587   0.011   1.021,706   1.021,706   1.03,63%   844,077   - 84,077   Government/ Agency   FSF872   3138LW6E6   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   87/12042   4.702   0.000   5.587   0.001   5.587																	
FSF868   3138M1X31   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   7/1/2042   4.590   0.001   5.572   0.001   1.277,714   1,309,660   103,63%   1,324,042   - 1,324,042   - 1,324,042   FSF869   3138LWPN7   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   7/1/2042   4.250   0.001   5.580   0.001   5.580   0.001   1.277,714   1.309,660   103,63%   3.44,077   - 844,072   - 1,058,751   - 1,058,7			9								·	·		•		·	• ,
FSF869   3138LWENZ   FNMA Single Family MBS   30 VR SINGLE FAMILY MBS   3.00% 7/1/2042   4.568   0.001   5.530   0.001   915.369   938.491   103.63%   948.559   - 948.559   Government/ Agency FSF870   3138LWB73   FNMA Single Family MBS   30 VR SINGLE FAMILY MBS   3.00% 7/1/2042   4.250   0.001   5.388   0.001   1.047.706   1.047.324   103.63%   1.058,751   - 1.058,751   Government/ Agency FSF872   3138LW6E6   FNMA Single Family MBS   30 VR SINGLE FAMILY MBS   3.00% 8/1/2042   4.778   0.001   5.587   0.001   5.587   0.001   1.047.324   103.63%   1.058,751   - 1.058,751   0.000   0.0			• ,									·					
FSF870   3138LWD73   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   71/2042   4.250   0.001   5.388   0.001   1.814,544   834,984   103.63%   1.844,077   - 844,077   Government/ Agency   FSF871   3138LWB666   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   91/12042   4.478   0.001   5.587   0.001   1.021,706   1.047,324   103.63%   1.557,502   - 5.550.22   5.575,022   5.575,			9												_		
FSF871   3138M5366   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   9/1/2042   4.478   0.001   5.587   0.001   1,021,706   1,047,324   103.63%   1,058,751   - 1,058,751   Government/ Agency   FSF872   3138L/W6E6   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   6/1/2042   4.702   0.000   5.474   0.001   554,902   568,754   103.63%   576,022   - 575,022   Government/ Agency   FSF873   3138M0WL3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   8/1/2042   4.823   0.001   5.859   0.001   1,184.608   1,214,974   103.63%   4.22,560   - 1,227,560   Government/ Agency   FSF873   3138M0WL3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.00%   12/1/2042   4.823   0.001   5.859   0.001   1,184.608   1,214,974   103.63%   4.20,560   - 1,227,560   Government/ Agency   FSF874   3138M0WL3   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   10/1/2042   3.866   0.004   5.395   0.006   6,168,467   6,383,533   105.78%   6,525,075   - 6,525,075   Government/ Agency   FSF880   3138MPP58   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   11/1/2042   3.469   0.000   5.058   0.000   241,990   250,611   105.78%   255,980   - 255,980   Government/ Agency   FSF884   3138LWDV0   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   8/1/2042   3.766   0.000   5.103   0.000   62,696   65,299   105.78%   66,321   - 6,343   Government/ Agency   FSF885   31417CRF   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   6/1/2042   3.887   0.000   5.214   0.000   75,695   78,800   105.78%   80,119   - 80,119   Government/ Agency   FSF886   3138EKD51   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   10/1/2042   3.887   0.000   5.290   0.000   131,757   137,206   105.78%   61,65,891   - 61,65,891   Government/ Agency   FSF888   31417CNF7   FNMA Single Family MBS   30 YR SINGLE FAMILY MBS   3.50%   10/1/2042   3.887   0.000   5.290   0.000   131,757   137,206   105.78%   61,65,891   - 61,65,891   Government/ Agency   FSF888   31417CNF7   FNMA Single Family MBS   30 Y			0 ,								•	·			_	•	· ,
FSF872 3138LWGE6 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.0 W 81/L2042 4.702 0.000 5.474 0.001 554,902 568,754 103.63% 575,022 - 575,022 Government/ Agency FSF873 31418AHJU FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.0 W 81/L2042 4.856 0.000 5.558 0.000 411,636 421,954 103.63% 426,561 - 426,561 Government/ Agency FSF874 3138MCM25 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.0 W 81/L2042 4.823 0.001 5.859 0.001 1,184,608 1,214,974 103.63% 1,227,560 - 1,227,560 Government/ Agency FSF880 31417DKR3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 101/L2042 3.866 0.004 5.395 0.006 6,168,467 6,383,533 105,78% 6,525,075 - 6,525,075 Government/ Agency FSF881 31417CNL5 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/L2042 3.469 0.000 5.058 0.000 241,990 250,611 105,78% 255,980 - 255,980 Government/ Agency FSF884 3138LWDV0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 81/L2042 3.787 0.005 5.255 0.007 7,406,452 7,642,007 105,78% 634,630 - 7,834,630 Government/ Agency FSF885 31417CCF0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 61/L2042 3.787 0.005 5.214 0.000 7,5695 7,800 105,78% 663,21 - 6,832 Government/ Agency FSF886 3138LWDV0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 61/L2042 3.887 0.000 5.214 0.000 7,5695 7,800 105,78% 63,401 - 6,832 Government/ Agency FSF886 3138LKD51 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 61/L2042 3.887 0.000 5.224 0.000 7,5695 7,800 105,78% 61,2534 - 6,802 Government/ Agency FSF886 3138LKG51 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 101/L2042 3.829 0.000 5.290 0.000 131,757 137,206 105,78% 612,534 - 6,165,891 Government/ Agency FSF890 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 101/L2042 3.829 0.000 5.290 0.000 5.661,126 5,934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency FSF890 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 101/L2042 3.829 0.000 5.295 0.000 5.661,126 5,934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency FSF920 3138EKG41 FNMA Single Family MBS 30 YR SINGL			• ,								•	•			_		• •
FSF873 31418AHJU FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.00% 8/1/2042 4.556 0.000 5.558 0.000 411,636 421,954 103.63% 426,561 - 426,561 Government/ Agency FSF877 3138MQWL3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.00% 12/1/2042 4.823 0.001 5.859 0.001 1,184,608 1,214,974 103.63% 1,227,560 - 1,227,560 Government/ Agency FSF878 31417DKR3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.866 0.004 5.395 0.006 6,168,467 6,383,333 105.78% 6,255,975 - 6,525,075 - 6,525,075 FSF880 1,100,775 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/1/2042 3.869 0.000 5.058 0.000 241,990 250,611 105.78% 6,255,980 - 255,980 Government/ Agency FSF881 31417CNL5 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/1/2042 3.787 0.005 5.255 0.007 7,406,452 7,642,007 105.78% 7,834,630 - 7,834,630 Government/ Agency FSF884 3138LWDV0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.766 0.000 5.255 0.007 7,406,452 7,642,007 105.78% 66,321 - 66,321 Government/ Agency FSF885 31417CCF0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 6/1/2042 3.887 0.000 5.244 0.000 75,695 78,800 105.84% 80,119 - 80,119 Government/ Agency FSF886 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.889 0.000 5.242 0.001 579,057 60,091 105.78% 612,534 Government/ Agency FSF888 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.899 0.000 5.242 0.001 579,057 60,091 105.78% 612,534 612,534 Government/ Agency FSF880 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 2.956 0.003 4.393 0.004 5,661,126 5,934,061 108.92% 61,65,991 - 6,165,891 Government/ Agency FSF920 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 2.956 0.003 4.393 0.004 5,661,126 5,934,061 108.92% 61,65,991 - 6,165,891 Government/ Agency FSF920 3138EKG41 FNMA Single Family MBS 30 YR S			• ,												_		
FSF877 3138MQWL3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.00% 12/1/2042 4.823 0.001 5.859 0.001 1,184,608 1,214,974 103.63% 1,227,560 - 1,227,560 Government/ Agency FSF878 31417DKR3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.866 0.004 5.395 0.006 6,168,467 6,383,533 105.78% 6,525,075 - 6,525,075 Government/ Agency FSF880 3138MPPS8 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/1/2042 3.469 0.000 5.058 0.000 241,990 250,611 105.78% 255,980 - 255,980 Government/ Agency FSF881 31417CNL5 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.787 0.005 5.255 0.007 7,406,452 7,642,007 105.78% 7,834,630 - 7,834,630 Government/ Agency FSF884 3138LWD0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.786 0.000 5.103 0.000 62,696 65,299 105.78% 66,321 - 66,321 Government/ Agency FSF885 31417CCF0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.887 0.000 5.214 0.000 75,695 78,800 105.84% 80,119 - 60,921 Government/ Agency FSF886 3138EKD51 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.829 0.000 5.220 0.001 579,057 600,981 105.78% 139,374 - 60,925 Government/ Agency FSF888 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF888 5147DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF888 5147DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF880 5145 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF890 51338EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF900 51338EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY			9								•	·			-	,	0 ,
FSF878 31417DKR3 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.866 0.004 5.395 0.006 6,168,467 6,383,533 105.78% 6,525,075 - 6,525,075 Government/ Agency FSF880 3138MPP58 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/1/2042 3.469 0.000 5.058 0.000 241,990 250,611 105.78% 255,980 - 255,980 Government/ Agency FSF881 31417CNL5 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 8/1/2042 3.787 0.005 5.255 0.007 7,406,452 7,642,007 105.78% 7,834,630 - 7,834,630 Government/ Agency FSF884 3138LWDV0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.766 0.000 5.103 0.000 62,696 65,299 105.78% 66,321 - 66,321 Government/ Agency FSF886 3138EKD51 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 6/1/2042 3.887 0.000 5.214 0.000 73,695 78,800 105.84% 80,119 - 80,900 FSF886 3138EKD51 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.887 0.000 5.240 0.000 131,757 137,206 105.78% 139,374 Government/ Agency FSF888 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 Government/ Agency FSF890 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 5.79,057 600,981 105.78% 612,534 Government/ Agency FSF900 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 2/1/2042 2.956 0.003 4.393 0.004 5.661,126 5.934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency FSF900 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 2/1/2042 2.956 0.003 4.393 0.004 5.661,126 5.934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency FSF900 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 2/1/2042 2.956 0.003 4.393 0.004 5.661,126 5.934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency FSF900 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY M			9								•	•			-		
FSF880 3138MPP58 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 11/1/2042 3.469 0.000 5.058 0.000 241,990 250,611 105.78% 255,980 - 255,980 Government/ Agency 5.5881 31417CNL5 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 8/1/2042 3.787 0.005 5.255 0.007 7,406,452 7,642,007 105.78% 7,834,630 - 7,834,630 Government/ Agency 5.5884 3138LWDV0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 7/1/2042 3.766 0.000 5.103 0.000 62,696 65,299 105.78% 66,321 - 66,321 Government/ Agency 5.5885 31417CCF0 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 6/1/2042 3.887 0.000 5.214 0.000 75,695 78,800 105.84% 80,119 - 80,119 Government/ Agency 5.5888 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 3.829 0.000 5.290 0.000 131,757 137,206 105.78% 139,374 - 139,374 Government/ Agency 5.5988 5.5980 5.255 0.007 7,406,452 7,642,007 105.78% 10			FNMA Single Family MBS												-		
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FSF886         3138EKD51         FNMA Single Family MBS         30 YR SINGLE FAMILY MBS         3.50%         10/1/2042         3.829         0.000         5.290         0.000         131,757         137,206         105.78%         139,374         -         139,374         Government/ Agency           FSF888         31417DK77         FNMA Single Family MBS         30 YR SINGLE FAMILY MBS         3.50%         10/1/2042         4.041         0.000         5.422         0.001         579,057         600,981         105.78%         612,534         -         612,534         Government/ Agency           FSF920         3138EKG41         FNMA Single Family MBS         30 YR SINGLE FAMILY MBS         4.50%         2/1/2042         2.956         0.003         4.393         0.004         5,661,126         5,934,061         108.92%         6,165,891         -         6,165,891         Government/ Agency			• ,												-		
FSF888 31417DK77 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 10/1/2042 4.041 0.000 5.422 0.001 579,057 600,981 105.78% 612,534 - 612,534 Government/ Agency FSF920 3138EKG41 FNMA Single Family MBS 30 YR SINGLE FAMILY MBS 4.50% 2/1/2042 2.956 0.003 4.393 0.004 5,661,126 5,934,061 108.92% 6,165,891 - 6,165,891 Government/ Agency			• ,									•			-		
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			FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%						5,661,126	5,934,061			-		
	FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039		0.003		0.004		4,974,660	109.10%		-		

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	1.196	0.000	3.686	0.000	320,882	337,968	108.70%	348,792	-	348,792	Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	3.854	0.000	4.524	0.000	570,011	597,929	109.10%	621,904	-	621,904	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.170	0.000	4.635	0.000	483,776	507,690	109.10%	527,818	-	•	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	3.847	0.001	4.582	0.002	1,979,214	2,078,481	109.10%	2,159,399	-		Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.595	0.002	4.210	0.005	7,029,536	7,369,293	106.93%	7,516,496	-		Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.924	0.000	4.470	0.000	546,032	575,595	106.37%	580,795	-		Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.594	0.001	4.528	0.001	1,654,263	1,743,983	106.37%	1,759,580	-		Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.711	0.001	4.661	0.002	2,397,248	2,527,127	106.37%	2,549,867	-		Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.620	0.004	4.852	0.008	9,771,893	10,155,915	105.03%	10,263,532	-		Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	3.584	0.003	5.174	0.004	4,713,192	4,867,750	104.25%	4,913,719	-		Government/ Agency
FSF934 FSF935	3138ELYV9 3138WBSS5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	11/1/2043 5/1/2044	3.096 1.301	0.001 0.000	4.497 3.692	0.001 0.001	1,004,528 1,767,779	1,067,171 1,878,571	108.70% 108.23%	1,091,897 1,913,247	-		Government/ Agency Government/ Agency
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2044	3.454	0.006	5.672	0.001	10,737,598	11,144,333	106.12%	11,395,265	-		Government/ Agency
FSF937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.866	0.000	5.441	0.010	7,022,538	7,289,189	105.60%	7,415,464	-		Government/ Agency
FSF939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.714	0.005	5.945	0.007	8,175,201	8,438,944	103.28%	8,443,516	-		Government/ Agency
FSF940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.396	0.003	5.767	0.004	3,660,515	3,778,437	103.28%	3,780,655	_		Government/ Agency
FSF941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.817	0.002	5.740	0.015	15,585,017	16,095,916	103.28%	16,096,527	_		Government/ Agency
FSF942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.660	0.001	4.144	0.006	8,125,389	8,486,387	105.80%	8,596,851	_		Government/ Agency
FSF943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.310	0.001	3.544	0.003	4,349,411	4,542,450	106.33%	4,624,884	_		Government/ Agency
FSF944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.270	0.003	3.859	0.008	12,895,880	13,315,302	106.61%	13,748,921	_		Government/ Agency
FSF945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.632	0.002	5.109	0.004	4,959,684	5,021,773	104.72%	5,193,715	_		Government/ Agency
FSF946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.510	0.001	3.922	0.009	14,006,561	14,607,647	106.05%	14,854,284	_		Government/ Agency
FSF947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.309	0.006	4.665	0.012	15,253,628	15,519,761	103.84%	15,839,924	_		Government/ Agency
FSF948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	2.354	0.002	4.904	0.003	4,145,151	4,221,756	104.47%	4,330,383	-	4,330,383	Government/ Agency
FSF949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.619	0.003	5.271	0.006	6,801,341	6,927,016	104.47%	7,105,269	-	7,105,269	Government/ Agency
FSF950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.858	0.001	5.354	0.002	2,678,306	2,727,839	104.47%	2,797,991	-	2,797,991	Government/ Agency
FSF951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.275	0.002	4.603	0.003	4,263,778	4,343,281	104.47%	4,454,311	-	4,454,311	Government/ Agency
FSF952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.153	0.002	4.528	0.004	5,829,448	5,903,651	104.81%	6,109,984	-	6,109,984	Government/ Agency
FSF953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.800	0.001	5.257	0.001	1,633,754	1,653,910	104.81%	1,712,377	-		Government/ Agency
FSF954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	1.969	0.002	4.742	0.004	5,554,168	5,715,457	104.41%	5,798,893	-	5,798,893	Government/ Agency
FSF955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.897	0.001	4.621	0.003	3,566,339	3,661,278	104.41%	3,723,477	-		Government/ Agency
FSF956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	1.835	0.001	4.593	0.003	3,668,050	3,765,568	104.41%	3,829,670	-		Government/ Agency
FSF957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.746	0.003	4.087	0.007	9,614,338	9,873,026	104.41%	10,037,960	-		Government/ Agency
FSF958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	1.458	0.002	3.300	0.004	6,599,872	6,794,984	104.41%	6,890,672	-		Government/ Agency
FSF959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.605	0.001	5.187	0.003	3,172,022	3,263,770	104.47%	3,313,768	-	, ,	Government/ Agency
FSF960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	1.867	0.001	4.640	0.002	2,635,644	2,712,161	104.41%	2,751,775	-	, ,	Government/ Agency
FSF961	3138WJBN7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	0.808	0.002	4.058	0.008	12,089,635	12,681,224	105.90%	12,802,450	-		Government/ Agency
FSF962 FSF963	3140J6GL5 31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00% 3.50%	10/1/2047 10/1/2046	0.965 2.223	0.002 0.001	3.960 4.660	0.009 0.003	13,023,851 3,510,266	13,657,944 3,599,442	105.52% 104.56%	13,742,908 3,670,418	-		Government/ Agency Government/ Agency
FSF964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.546	0.001	4.147	0.003	3,371,577	3,457,380	104.56%	3,525,402	-		Government/ Agency
FSF965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.103	0.001	4.548	0.002	3,401,425	3,487,945	104.56%	3,556,612	-		Government/ Agency
FSF966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	2.036	0.001	4.332	0.002	3,297,925	3,381,611	104.47%	3,445,298	_		Government/ Agency
FSF968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	1.929	0.002	4.647	0.006	7,383,372	7,569,453	104.47%	7,713,309	_		Government/ Agency
FSF969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	0.356	0.001	3.699	0.009	13,785,713	14,237,775	105.52%	14,546,833	_		Government/ Agency
FSF970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	1.655	0.004	4.630	0.012	15,961,390	16,095,709	104.37%	16,659,685	_		Government/ Agency
FSF971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	1.801	0.001	3.577	0.001	1,670,731	1,729,194	107.04%	1,788,373	_		Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	-0.311	0.000	2.376	0.000	877,848	908,733	106.45%	934,448	_		Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	-0.205	0.000	2.783	0.004	8,748,511	9,055,494	106.82%	9,345,387	-		Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.367	0.000	2.266	0.001	1,836,668	1,901,343	106.09%	1,948,488	-		Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.039	0.000	2.405	0.005	11,878,650	12,321,655	106.09%	12,601,849	-	12,601,849	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	-0.335	-0.001	2.221	0.005	13,482,022	13,954,699	106.45%	14,351,289	-	14,351,289	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	-0.625	0.000	2.286	0.000	202,674	209,781	106.10%	215,045	-		Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	-0.251	0.000	2.600	0.000	510,844	528,729	106.73%	545,218	-		Government/ Agency
FSF979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	0.281	0.001	3.284	0.008	14,427,155	14,426,086	105.02%	15,151,554	-		Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.134	0.000	2.410	0.001	3,113,660	3,221,699	105.82%	3,294,956	-	3,294,956	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	-0.449	-0.001	2.156	0.004	10,828,531	11,203,961	106.10%	11,489,488	-	11,489,488	Government/ Agency
FSF982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	1.891	0.003	3.896	0.005	7,962,774	8,165,019	103.22%	8,219,068	-	8,219,068	Government/ Agency
FSF983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	4.094	0.030	5.719	0.042	44,026,631	44,628,269	102.77%	45,245,975	-	45,245,975	Government/ Agency
FSF984	3133A0FB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	3.264	0.013	5.469	0.023	24,959,558	25,451,676	103.09%	25,731,946	-	25,731,946	Government/ Agency
GSF040	36202CCG6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.679	0.000	1.680	0.000	2,583	2,583	110.13%	2,844	-	2,844	Government/ Agency
GSF043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.759	0.000	1.761	0.000	2,294	2,294	110.14%	2,526	-	2,526	Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.271	0.000	0.271	0.000	557	557	101.50%	565	-	565	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.668	0.000	0.668	0.000	13,230	13,233	103.71%	13,720	-	13,720	Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	2.186	0.000	2.188	0.000	3,660	3,660	110.70%	4,051	-	*	Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	2.107	0.000	2.108	0.000	19,017	19,041	110.30%	20,975	-		Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.897	0.000	0.897	0.000	4,188	4,187	105.38%	4,413	-	*	Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.702	0.000	0.702	0.000	27,802	27,809	103.92%	28,892	-	•	Government/ Agency
GSF062	36225AMV9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.835	0.000	0.835	0.000	13,367	13,378	104.75%	14,002	-		Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	2.220	0.000	2.222	0.000	32,103	31,737	110.03%	35,322	-		Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	2.594	0.000	2.595	0.000	19,960	19,986	113.28%	22,611	-		Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	2.519	0.000	2.521	0.000	123,619	123,930	112.72%	139,344	-	•	Government/ Agency
GSF089	36206MDT1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2026	2.149	0.000	2.150	0.000	8,460	8,509	111.53%	9,436	-	-,	Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	2.025	0.000	2.026	0.000	20,668	20,749	110.91%	22,922	-	*	Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.257	0.000	2.259	0.000	39,169	39,279	111.53%	43,687	-	43,687	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	2.108	0.000	2.110	0.000	41,327	41,474	111.08%	45,905	-		Government/ Agency
GSF096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	2.396	0.000	2.398	0.000	35,217	35,457	112.26%	39,533	-	•	Government/ Agency
GSF097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	2.271	0.000	2.273	0.000	4,914	4,914	111.66%	5,487	-		Government/ Agency
GSF098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	2.243	0.000	2.243	0.000	2,748	2,758	112.14%	3,081	-	·	Government/ Agency
GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.131	0.000	2.132	0.000	2,514	2,537	111.53%	2,804	-	•	Government/ Agency
GSF101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.981	0.000	1.982	0.000	8,399	8,466	110.65%	9,293	-	•	Government/ Agency
GSF102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	2.578	0.000	2.580	0.000	6,389	6,451	113.17%	7,231	-		Government/ Agency
GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	2.271	0.000	2.277	0.000	24,021	24,180	111.29%	26,732	-		Government/ Agency
GSF112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.695	0.000	2.696	0.000	63,016	63,630	114.03%	71,858	-	71,858	Government/ Agency
GSF113	36207MR40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.425	0.000	2.425	0.000	4,293	4,347	113.62%	4,878	-	4,878	Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	2.556	0.000	2.556	0.000	4,001	4,001	113.93%	4,558	-	4,558	Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.664	0.000	1.665	0.000	10,904	10,987	109.15%	11,902	-		,
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	2.542	0.000	2.542	0.000	6,441	6,502	114.03%	7,345	-		Government/ Agency
GSF141 GSF150	36208VYG4	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00%	2/15/2028 4/15/2028	2.109 2.544	0.000	2.110 2.544	0.000 0.000	5,512 47,273	5,512 47,396	111.70% 114.03%	6,157	-	*	Government/ Agency
GSF160 GSF163	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	2.544	0.000	2.544		,	•	114.43%	53,907 5.790	-	·	Government/ Agency
GSF 163 GSF170	36207MT48 36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00% 8.00%	3/15/2028	2.573 2.601	0.000 0.000	2.600	0.000 0.000	5,060 20,120	5,060 20,120	114.43%	23,023	-	•	Government/ Agency Government/ Agency
GSF175	36208WM59		30 YR SINGLE FAMILY MBS	8.00%			0.000	1.689	0.000	7,195	7,222	109.30%	7,864	-	•	0 ,
GSF173 GSF178		GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2028 6/15/2028	1.688 2.471	0.000	2.472	0.000	·	•	111.87%	•	-		Government/ Agency Government/ Agency
GSF176 GSF179	36209NFE7 36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.471	0.000	2.700	0.000	22,281 150,900	22,351 151,638	112.46%	24,927 169,698	-		Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	2.658	0.000	2.660	0.000	14,310	14,350	112.27%	16,065	-		Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.931	0.000	2.934	0.000	47,111	47,111	112.14%	52,829	_		Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	2.777	0.000	2.780	0.000	1,695	1,695	112.52%	1,908	-	•	Government/ Agency
GSF198	36209SWA5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.531	0.000	2.531	0.000	19,216	19,422	112.36%	21,591	_		Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.743	0.000	2.742	0.000	36,019	36,083	113.45%	40,866	_		Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	2.835	0.000	2.837	0.000	54,228	54,580	113.11%	61,335	_	•	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	2.252	0.000	2.253	0.000	22,039	22,533	112.53%	24,800	_		Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.722	0.000	1.723	0.000	64,505	64,721	109.85%	70,861	_		Government/ Agency
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	3.032	0.000	3.031	0.000	10,419	10,419	116.45%	12,133	_		Government/ Agency
GSF224	36212C4R9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2030	2.049	0.000	2.049	0.000	17,726	18,114	113.82%	20,176	_		Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.454	0.000	2.454	0.000	24,797	24,996	114.92%	28,496	_		Government/ Agency
GSF229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	2.520	0.000	2.521	0.000	2,225	2,225	114.45%	2,546	_		Government/ Agency
GSF233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.869	0.000	2.868	0.000	38,861	39,440	116.05%	45,097	_		Government/ Agency
GSF236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.987	0.000	1.989	0.000	12,151	12,226	110.43%	13,418	_		Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	2.782	0.000	2.797	0.000	21,400	21,492	112.46%	24,066	_		Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	2.848	0.000	2.850	0.000	84,358	84,531	113.20%	95,490	_		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	2.349	0.000	2.350	0.000	18,031	18,121	111.16%	20,043	-	20,043	Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.852	0.000	2.854	0.000	143,073	143,423	113.20%	161,952	-	161,952	Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	2.925	0.000	2.946	0.000	102,113	102,204	113.11%	115,496	-	115,496	Government/ Agency
GSF246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	3.143	0.000	3.162	0.000	6,353	6,493	116.19%	7,382	-	7,382	Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	2.978	0.000	2.998	0.000	17,870	18,205	115.02%	20,554	-	,	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	3.065	0.000	3.064	0.000	2,805	2,946	116.35%	3,263	-		Government/ Agency
GSF271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	3.614	0.000	3.633	0.000	123,126	123,406	111.04%	136,725	-		Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	3.535	0.000	3.556	0.000	117,531	118,982	112.65%	132,402	-		Government/ Agency
GSF274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	3.752	0.000	3.784	0.000	664,389	666,007	111.49%	740,704	-		Government/ Agency
GSF275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.530	0.000	3.558	0.000	76,968	77,659	112.71%	86,749	-		Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	3.694	0.000	3.718	0.000	105,066	106,044	113.27%	119,010	-		Government/ Agency
GSF277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	3.712	0.000	3.737	0.000	18,621	18,820	113.32%	21,102	-		Government/ Agency
GSF279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	3.601	0.000	3.615	0.000	98,145	99,163	113.12%	111,024	-	·	Government/ Agency
GSF280	36295LLV1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.231	0.000	4.277	0.000	6,955	6,916	115.25%	8,015	-	,	Government/ Agency
GSF282	36295LJT9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.106	0.000	4.209	0.000	31,571	31,404	115.16%	36,358	-	00,000	Government/ Agency
GSF284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	4.220	0.000	4.263	0.000	58,141	57,833	115.19%	66,972	-		Government/ Agency
GSF285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	4.134	0.000	4.271	0.000	569,109	566,086	114.96%	654,260	-		Government/ Agency
GSF286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	4.223	0.000	4.320	0.000	367,543	365,119	113.10%	415,678	-		Government/ Agency
GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.868	0.000	4.087	0.000	352,869	350,570	112.66%	397,537	-	·	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.766	0.000	4.026	0.000	28,407	28,217	113.27%	32,177	-		Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	4.079	0.000	4.229	0.000	92,678	92,071	112.88%	104,619	-	•	0 ,
GSF290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.271	0.001	4.522	0.001	718,713	725,780	107.61%	773,417	-	•	Government/ Agency
GSF291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	3.968	0.001	4.602	0.001	1,199,358	1,211,294	107.61%	1,290,646	-		Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.122	0.000	4.596	0.000	548,990	554,434	107.61%	590,776	-		Government/ Agency
GSF293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	3.298	0.001	4.328	0.001	1,600,156	1,629,636	109.77%	1,756,463	-		Government/ Agency
FSB005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	2.632	0.000	2.633	0.000	62,036	62,036	103.66%	64,305	-		Government/ Agency
FSB016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	3.144	0.000	3.150	0.000	1,382	1,382	112.12%	1,550	-		Government/ Agency
FSB017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	2.929	0.000	2.928	0.000	73,894	73,894	104.29%	77,061	-		Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	3.243	0.000	3.246	0.000	182	182	116.76%	212	-		Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	3.070	0.000	3.068	0.000	39,824	40,470	101.01%	40,225	-	·	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.997	0.000	1.999	0.000	275	275	112.07%	308	-		Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	3.620	0.000	3.611	0.000	142,218	142,108	108.84%	154,792	-	,	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	2.299	0.000	2.390	0.000	108,380	108,634	106.44%	115,364	-	•	Government/ Agency
CMB038	233050AC7	DBUBS 2011-LC1A A3	AAA PRIVATE-LABEL CMBS	5.00%	11/10/2046	0.803	0.002	0.803	0.002	12,583,406	12,853,035	100.61%	12,659,899	-	12,659,899	AAA
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE LABEL CMBS	3.48%	6/15/2045	1.551	0.002	1.551	0.002	9,609,017	10,001,427	102.26%	9,826,552	-	9,826,552	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE LABEL CMBS		12/10/2045	2.689	0.004	2.693	0.004	10,000,000	10,143,602	102.50%	10,250,256	-	10,250,256	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS		3/10/2046	2.799	0.009	2.804	0.009	20,000,000	20,343,543	103.52%	20,703,090	-	20,703,090	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE LABEL CMBS	4.24%	2/10/2047	3.556	0.004	3.559	0.004	7,000,000	7,162,601	108.39%	7,587,042	-	7,587,042	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE LABEL CMBS	3.96%	3/10/2047	3.678	0.003	3.681	0.003	5,000,000	5,117,272	107.43%	5,371,352	-	0,0,002	AAA
CMB045	12591TAE6	COMM 2014-LC15 A4	AAA PRIVATE LABEL CMBS	4.01%	4/10/2047	3.726	0.013	3.729	0.013	20,000,000	20,470,473	108.05%	21,610,276	-	= -,, =	AAA
CMB046	46641WAV9	JPMBB 2014-C19 A4	AAA PRIVATE LABEL CMBS	4.00%	4/15/2047	3.793	0.003	3.796	0.003	5,000,000	5,117,848	107.95%	5,397,636	-	-,,	AAA
CMB047	94988XAU0	WFCM 2014-LC16 A5	AAA PRIVATE LABEL CMBS	3.82%	8/15/2050	3.961	0.003	3.964	0.003	5,000,000	5,121,916	107.73%	5,386,374	-	0,000,0.	AAA
CMB048	46642CBJ8	JPMCC 2014-C20 A5	AAA PRIVATE LABEL CMBS	3.80%	7/15/2047	3.982	0.002	3.985	0.002	2,250,000	2,302,788	107.55%	2,419,857	-	2,419,857	AAA
CMB049	46641JAW6	JPMBB 2014-C18 A5	AAA PRIVATE LABEL CMBS	4.08%	2/15/2047	3.697	0.004	3.701	0.004	6,825,000	7,134,924	108.10%	7,378,063	-	7,378,063	AAA
CMB050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	4.101	0.006	4.104	0.006	8,000,000	8,187,430	106.95%	8,555,892	-	8,555,892	AAA
GCL137	167570TQ3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		11/15/2058	6.483	0.012	6.469	0.012	10,474,158	10,638,554	108.18%	11,340,911	121,842		Government/ Agency
GCL140	45203LCQ4	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	1/15/2060	7.692	0.081	7.673	0.081	60,404,300	60,415,490	109.71%	66,269,558	4 000 505		Government/ Agency
GCL141	3617ATHY2	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.25%	6/15/2059	7.563	0.039	7.545	0.039	30,267,405	30,902,085	108.69%	33,004,755	1,232,595		Government/ Agency
GCL142	36196PN32	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.15%	9/15/2051	0.082	0.000	0.082	0.000	17,411,698	17,473,741	100.16%	17,440,284	454,802		Government/ Agency
GCL144	3617ATH89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.38%	8/15/2059	7.769	0.043	7.749	0.043	32,011,439	32,902,049	109.41%	35,355,226	3,522,961		Government/ Agency
GCL145	3617ATJJ3	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.39%	2/15/2059	6.594	0.017	6.580	0.017	14,557,295	14,852,775	109.26%	15,916,200	117,705		Government/ Agency
GCL148	3617G0QT0	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.34%	9/15/2059	7.780 6.176	0.056	7.760	0.056	41,385,736	42,242,338	109.05%	45,255,751 53,000,571	1,376,864		Government/ Agency
GCL150	3617G6TF4	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		11/15/2059	6.176	0.053	6.163	0.053	48,621,035	49,368,965	110.61%	53,900,571	1,138,965		Government/ Agency
GCL151	3617G0RE2	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.74%	8/15/2059	6.354	0.017	6.341	0.017	15,194,669	15,513,371	110.77%	16,910,879	740,431		Government/ Agency
GCL152	3617H3XQ1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.20%	8/15/2060	5.428	0.045	5.421	0.045	45,169,153	46,127,802	114.33%	52,013,046	2,590,047	54,603,093	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL153	3617H4UY5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	6.869	0.013	6.854	0.013	10,759,641	11,063,327	110.38%	14,905,361	29,179,859	44,085,220	Government/ Agency
GCL154	3617H4U74	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		5/15/2060	5.652	0.019	5.643	0.019	18,789,494	19,175,742	113.93%	22,772,081	9,800,506	32,572,587	Government/ Agency
GCL155	3617H1ZB6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		1/15/2060	5.080	0.006	5.076	0.006	6,418,911	6,568,137	114.64%	7,432,731	506,089		Government/ Agency
GCL156	3617HVYW5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		9/15/2060	6.510	0.005	6.497	0.005	4,416,861	4,626,831	114.09%	5,713,141	4,783,139		Government/ Agency
GCL158	3617H3KB8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		12/15/2060	5.758	0.000	5.748	0.000	411,630	454,711	112.90%	708,330	1,888,370		Government/ Agency
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		1/15/2061	5.981	0.001	5.970	0.001	987,085	1,204,919	114.72%	2,035,046	6,132,215		Government/ Agency
GCL160	3617AU3E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		1/15/2061	5.169	0.006	5.165	0.006	6,041,122	6,279,618	116.95%	7,362,578	1,755,078		Government/ Agency
GCL161	3617JHJB7	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		4/15/2060	5.840	0.027	5.829	0.027	25,030,803	25,717,668	114.05%	28,869,994	2,294,397		Government/ Agency
GCL163	3617KHLJ5	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		5/15/2061	6.400	0.003	6.387	0.003	2,256,528	2,520,742	111.84%	8,406,271	49,683,872		Government/ Agency
GCL164	3617JMZN2	GNMA ME CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		11/15/2060	7.120	0.002	7.104	0.002	1,629,627	2,066,514	109.38%	2,990,562	12,879,273		Government/ Agency
GCL165	3617JMZL6 3617JMZV4	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS		4/15/2061 9/15/2061	8.795 9.345	0.009	8.743 9.280	0.009 0.007	5,672,040 4,469,589	6,870,187	108.09% 106.32%	8,437,623	28,513,160		Government/ Agency
GCL166 GCL167	3617JMZV4 3617JMZT9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS		11/15/2061	9.345	0.007 0.006	9.250	0.007	4,469,569	6,161,005 5,858,522	106.32%	7,142,026 7,415,541	37,815,811 49,438,767		Government/ Agency Government/ Agency
GMF218	36181R5Z4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		9/15/2038	3.190	0.000	9.250 3.194	0.000	33,652,956	33,815,198	106.28%	35,766,361	49,430,707		Government/ Agency
GMF219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		4/20/2037	1.991	0.006	1.991	0.016	18,060,000	18,054,461	104.39%	18,852,834	-		Government/ Agency
GMF223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		6/15/2055	4.426	0.002	4.426	0.000	2,537,241	2,440,264	110.04%	2,791,980	<u>-</u>		Government/ Agency
GMF230	36195CUT7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		10/15/2056	4.610	0.002	4.610	0.002	3,304,703	3,468,263	110.80%	3,661,611	<u>-</u>		Government/ Agency
GMF237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		5/15/2051	4.913	0.003	4.910	0.003	3,935,445	4,278,155	110.61%	4,352,996	_		Government/ Agency
GMF238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		11/15/2035	4.802	0.013	4.798	0.013	15,143,604	15,682,244	108.30%	16,400,523	_		Government/ Agency
GMF239	36181YSR2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		1/15/2056	0.119	0.001	0.119	0.001	31,683,462	31,967,542	106.12%	33,622,490	_		Government/ Agency
GMF240	36176WXL0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		5/15/2038	2.954	0.009	2.958	0.009	17,866,658	19,210,664	105.84%	18,910,071	_		Government/ Agency
GMF244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		8/15/2039	4.296	0.033	4.296	0.033	44,203,157	46,900,736	107.62%	47,571,438	_		
GMF249	36196VUL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		3/15/2053	0.118	0.001	0.118	0.001	46,767,259	47,033,820	107.14%	50,106,441	-		Government/ Agency
GMF251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	6.583	0.033	6.569	0.033	29,074,251	29,611,374	109.10%	31,720,008	-	31,720,008	Government/ Agency
GMF252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	6.235	0.015	6.223	0.015	13,905,913	14,420,607	108.92%	15,146,321	-	15,146,321	Government/ Agency
GMF253	36186PST2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	3/15/2057	6.061	0.023	6.049	0.023	22,545,881	23,390,563	108.95%	24,563,737	-	24,563,737	Government/ Agency
GMF255	36193DFL1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.68%	6/15/2057	5.758	0.027	5.748	0.027	26,976,661	27,742,994	110.44%	29,793,024	-	29,793,024	Government/ Agency
GMF256	36183YAA6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.55%	4/15/2057	2.147	0.015	2.148	0.015	41,963,375	43,045,689	105.14%	44,120,292	-	44,120,292	Government/ Agency
GMF257	36189YWX6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.50%	4/15/2057	6.124	0.026	6.112	0.026	24,743,213	25,441,905	109.17%	27,012,166	-	27,012,166	Government/ Agency
GMF261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		4/15/2042	5.889	0.017	5.878	0.017	17,093,177	17,678,787	108.79%	18,595,667	-	18,595,667	Government/ Agency
GMF262	36195P2T9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		3/15/2057	6.767	0.006	6.752	0.006	5,056,207	5,096,909	108.83%	5,502,671	-		Government/ Agency
GMF264	36197F6Y4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		8/15/2058	5.933	0.012	5.922	0.012	11,171,608	11,444,713	110.82%	12,380,376	-		Government/ Agency
GMF265	3617BAP72	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		11/15/2058	7.279	0.026	7.262	0.025	20,247,989	20,828,290	108.79%	22,027,787	-		Government/ Agency
GMF267	3617LQMQ7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		1/15/2055	8.080	0.021	8.057	0.021	15,000,000	15,664,383	108.74%	16,311,000	-		Government/ Agency
GMF268	36195P2Z5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		8/15/2059	6.896	0.008	6.880	0.008	6,655,580	6,856,968	110.27%	7,339,108	-	, ,	Government/ Agency
GMF269	3617G0QY9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS		5/15/2059	6.530	0.013	6.516	0.013	11,070,501	11,296,880	110.74%	12,259,472	-		Government/ Agency
GMF270	HITGMF270 3617BWEK7	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS		3/15/2053	6.207	0.051	6.195	0.051	46,665,811	50,501,157	111.25%	51,915,715	-		Government/ Agency
GMF271 GMF272	HITGMF272	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS		8/15/2059 1/15/2050	6.997 7.839	0.054 0.014	6.981 7.817	0.054 0.013	44,477,882 10,000,000	45,371,307 10,583,984	109.83% 108.62%	48,850,058 10,862,000	-		Government/ Agency Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS		9/20/2037	12.006	0.014	11.739	0.013	1,500,000	1,465,590	100.29%	1,504,350	-		Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS		3/20/2037	14.154	0.003	13.700	0.003	1,000,000	991,315	100.29%	1,003,160	_		Government/ Agency
CON128	51899AJT2	FHA MF CON/ PC	MF CONSTRUCTION/ PERM RISK-SHARE PC		10/1/2060	8.376	0.002	8.339	0.002	16,500,000	16,509,355	103.45%	17,259,000	5,500,000		Government/ Agency
PMB152	81299D9R4	FHA MF PC	MF PERMANENT RISK-SHARE PC	7.50%	9/1/2032	0.080	0.000	0.080	0.000	1,164,156	1,162,090	100.69%	1,172,188	-		Government/ Agency
PMB159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.098	0.000	0.098	0.000	2,233,765	2,237,023	100.38%	2,242,254	_		Government/ Agency
PMB166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC		5/1/2044	0.109	0.000	0.110	0.000	1,683,900	1,682,823	100.28%	1,688,615	-		Government/ Agency
PMB170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC		8/1/2046	1.385	0.001	1.385	0.001	3,644,002	3,645,850	103.89%	3,785,754	-		Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC		8/1/2042	0.080	0.000	0.080	0.000	7,433,619	7,435,864	100.37%	7,461,124	-		Government/ Agency
PMB173	999576077	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2047	0.080	0.000	0.080	0.000	6,988,174	6,997,563	100.33%	7,011,235	-		Government/ Agency
PMB174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC		4/1/2038	0.080	0.000	0.080	0.000	4,204,335	4,208,366	100.42%	4,221,993	-		Government/ Agency
PMB176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	3.659	0.002	3.661	0.002	3,260,552	3,284,249	113.77%	3,709,530	-		Government/ Agency
PMB178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	4.411	0.002	4.411	0.002	1,985,003	1,993,878	114.26%	2,268,064	-		Government/ Agency
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC		4/1/2052	4.247	0.009	4.247	0.009	11,217,857	11,213,945	115.78%	12,988,035	-		Government/ Agency
PMB180	60416SBF6	FHA MF PC	MF PERMANENT RISK-SHARE PC		8/1/2048	2.256	0.001	2.258	0.001	3,825,000	3,820,949	100.43%	3,841,448	-	3,841,448	Government/ Agency
PMB181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC		12/1/2053	6.016	0.063	6.004	0.063	62,520,000	62,495,724	104.22%	65,158,344	-		Government/ Agency
PMB183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	2.430	0.003	2.433	0.003	8,543,882	8,701,133	101.11%	8,638,719	-	8,638,719	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	4.099	0.005	4.100	0.005	7,727,355	8,277,772	108.50%	8,384,180	-	8,384,180	Government/ Agency
PMB186	FWDPMB186	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	9.442	0.000	9.370	0.000	-	-	101.01%	45,147	4,470,000	4,515,147	Government/ Agency
PMB187	FWDPMB187	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	9.303	0.000	9.232	0.000	-	-	101.24%	38,316	3,090,000	3,128,316	Government/ Agency
FNC200	603767PD0	FNMA MF DUS	MULTIFAMILY CONSTRUCTION MBS	2.46%	1/1/2038	13.601	0.047	13.306	0.046	20,950,000	20,950,000	103.17%	21,613,906	-		Government/ Agency
FXF014	31377LWH2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.079	0.000	0.079	0.000	186,392	186,021	101.44%	189,076	-		0 ,
FXF018	313637LQ1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.20%	8/1/2029	0.080	0.000	0.080	0.000	645,385	640,712	103.25%	666,329	-		• ,
FXF031	31377NR76	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	7.75%	12/1/2024	0.080	0.000	0.080	0.000	883,027	883,027	101.86%	899,460	-		0 ,
FXF080	31409KG84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.60%	1/1/2024	0.870	0.001	0.870	0.001	9,087,704	9,087,850	104.59%	9,504,616	-		Government/ Agency
FXF081	31381HAH9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	1.862	0.000	1.863	0.000	971,684	972,354	101.28%	984,123	-		Government/ Agency
FXF111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.080	0.000	0.080	0.000	289,595	290,111	101.68%	294,457	-	•	Government/ Agency
FXF176	31409KV79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.38%	7/1/2021	0.875	0.001	0.875	0.001	4,670,343	4,670,747	104.46%	4,878,714	-		Government/ Agency
FXF192	31409LR56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	1.550	0.001	1.550	0.001	4,780,564	4,780,564	107.21%	5,125,101	-	· ·	Government/ Agency
FXF195	31409LNV3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	1.938	0.001	1.938	0.001	1,704,643	1,729,987	110.85%	1,889,602	-	· ·	Government/ Agency
FXF201	31413VYB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,347,005	3,346,982	102.38%	3,426,755	-		Government/ Agency
FXF239 FXF242	31381MWW1	FNMA MF DUS FNMA MF DUS		4.44%	5/1/2020	0.081	0.000	0.081 3.979	0.000	5,451,377	5,451,377	100.34%	5,469,860	-		Government/ Agency Government/ Agency
FXF242 FXF244	31381N2E2 31381QK96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.06% 4.33%	10/1/2025 3/1/2021	3.977 0.566	0.016 0.000	0.566	0.016 0.000	22,819,019 2,978,827	22,857,827 2,978,862	111.17% 101.31%	25,367,228 3,017,950	-	, ,	Government/ Agency
FXF244 FXF245	31381QUS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.33% 4.71%	3/1/2021	0.567	0.000	0.567	0.000	5,367,385	5,367,839	101.56%	5,451,059	-		Government/ Agency
FXF246	31381QBH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.71%	2/1/2021	0.367	0.000	0.486	0.000	1,414,982	1,415,049	101.38%	1,434,452	-		Government/ Agency
FXF247	31381RA95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.75%	5/1/2021	0.480	0.000	0.480	0.000	3,891,907	3,891,913	101.61%	3,954,759	-		Government/ Agency
FXF248	31381RBD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.15%	6/1/2021	0.791	0.001	0.806	0.001	8,697,237	8,697,568	102.89%	8,948,826	_		· ,
FXF250	31381RDX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.13%	5/1/2021	0.725	0.000	0.725	0.001	3,828,088	3,828,737	101.82%	3,897,648	-		0,
FXF253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	4.049	0.003	4.050	0.003	4,466,621	4,572,582	120.06%	5,362,820	<u>-</u>		Government/ Agency
FXF254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.933	0.002	3.934	0.002	2,167,385	2,226,692	120.14%	2,603,790	_		Government/ Agency
FXF258	31381SA77	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.629	0.002	1.629	0.002	3,851,906	3,852,803	102.92%	3,964,544	_		Government/ Agency
FXF259	31381SA85	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	1.629	0.001	1.629	0.001	2,945,267	2,945,953	102.92%	3,031,393	_		Government/ Agency
FXF260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.306	0.000	4.304	0.000	595,256	609,834	116.07%	690,889	_		• •
FXF262	31381T5X4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	3/1/2022	2.066	0.011	2.067	0.011	33,000,000	33,000,000	102.48%	33,819,230	_	,	Government/ Agency
FXF263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.745	0.003	3.745	0.003	4,865,041	4,815,601	115.96%	5,641,282	-	· ·	Government/ Agency
FXF264	3138L0UE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.26%	11/1/2022	2.608	0.003	2.611	0.003	6,061,366	6,066,000	101.71%	6,165,095	-		Government/ Agency
FXF268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	4.729	0.002	4.728	0.002	2,681,056	2,685,566	106.16%	2,846,085	-		Government/ Agency
FXF270	3138L4S79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	3.516	0.002	3.520	0.002	3,445,275	3,448,687	106.38%	3,664,915	-	3,664,915	Government/ Agency
FXF271	3138L5CM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.66%	10/1/2023	3.332	0.003	3.335	0.003	4,584,879	4,600,589	106.55%	4,885,052	-	4,885,052	Government/ Agency
FXF272	3138L4WV1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	3.087	0.006	3.090	0.006	12,097,937	12,132,187	105.59%	12,773,761	-	12,773,761	Government/ Agency
FXF273	3138L4Y23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.87%	9/1/2023	3.260	0.001	3.264	0.001	2,414,002	2,430,643	106.95%	2,581,768	-	2,581,768	Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	3.334	0.004	3.338	0.004	6,249,561	6,267,035	106.24%	6,639,679	-	6,639,679	Government/ Agency
FXF280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	6.218	0.012	6.206	0.012	11,297,104	11,302,275	111.50%	12,596,232	-	12,596,232	Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	5.178	0.003	5.172	0.003	2,916,686	2,928,309	109.53%	3,194,519	-		Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	7.653	0.034	7.635	0.033	25,100,000	25,182,768	109.20%	27,410,292	-	27,410,292	Government/ Agency
FXF284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	8.496	0.008	8.447	800.0	5,308,441	5,388,918	108.71%	5,770,717	-	5,770,717	Government/ Agency
FXF285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	7.099	0.034	7.082	0.034	27,366,896	27,397,059	108.94%	29,814,841	-		Government/ Agency
FXF286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	7.872	0.018	7.848	0.018	13,364,659	13,368,892	106.19%	14,192,313	-		Government/ Agency
FXF287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.726	0.009	7.702	0.009	6,876,171	6,977,954	106.93%	7,352,516	-		Government/ Agency
FXF288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	7.434	0.013	7.381	0.013	10,582,620	10,731,790	106.58%	11,278,517	-		Government/ Agency
FXF289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	6.091	0.004	6.079	0.004	3,846,431	3,856,149	107.74%	4,144,336	-		Government/ Agency
FXF290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	8.417	0.033	8.378	0.033	21,987,000	22,018,647	111.04%	24,413,898	-		Government/ Agency
FXF291	3138LCC86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	5.873	0.011	5.861	0.011	10,249,256	10,299,501	109.58%	11,230,898	-		Government/ Agency
FXF292	3138L95W8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.77%	12/1/2033	7.794	0.015	7.774	0.015	10,500,000	10,692,255	111.84%	11,742,949	-		Government/ Agency
FXF293	3138LCAE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	5.419	0.010	5.411	0.010	10,256,729	10,306,533	109.19%	11,199,512	-		Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	5.636	0.016	5.628	0.016	15,775,479	15,909,522	109.59%	17,287,736	-		Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	5.018	0.013	5.014	0.013	15,355,975	15,367,532	105.30%	16,169,170	-		Government/ Agency
FXF304	3138LCWY7	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	5.808	0.007	5.797	0.007	7,390,748	7,410,242	107.65%	7,956,264	-		Government/ Agency
FXF306	3138LDJ79	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	6.941	0.011	6.926	0.011	9,360,000	9,365,274	106.76%	9,992,600	-		Government/ Agency
FXF307	3138LDFD0	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	6.945	0.019	6.929	0.019	15,950,000	16,032,055	107.52%	17,149,834	-		Government/ Agency
FXF308	3138L9TZ5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	4.538	0.012	4.537	0.012	15,517,114	15,631,583	101.60%	15,766,162	-	15,766,162	Government/ Agency

					EFFE	CTIVE CONTRI	B SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATU	RITY DURA	ATION EFF DUF	<sup>1</sup> DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91% 6/1/2	9.7	753 0.042	9.689	0.042	25,000,000	25,172,298	107.51%	26,877,822	-	26,877,822	Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50% 6/1/2		0.059	5.882	0.059	60,000,000	60,000,000	104.60%	62,761,765	-		Government/ Agency
FXF311	3138LEAF8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.44% 8/1/2			5.676	0.021	22,245,197	22,245,314	104.13%	23,164,615	-		Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75% 7/1/2			6.953	0.018	15,373,269	15,516,236	106.81%	16,420,131	-		Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72% 7/1/2			7.294	0.045	36,400,000	36,709,039	106.60%	38,801,516	-	, ,	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50% 7/1/2			5.737	0.036	37,680,000	37,734,525	102.63%	38,670,191	-		Government/ Agency
FXF315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46% 8/1/2			6.018	0.026	25,830,000	25,836,391	102.41%	26,452,936	-		Government/ Agency
FXF316	3138LEC33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.38% 7/1/2			5.779	0.021	21,840,000	21,864,298	103.79%	22,668,505	-		Government/ Agency
FXF317	3138LE6Q9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57% 9/1/2			7.219	0.049	40,100,000	40,517,068	105.55%	42,326,870	-		Government/ Agency
FXF318	3138LFEG9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34% 9/1/2			5.747	0.027	28,338,471	28,437,705	103.61%	29,360,100	-		Government/ Agency
FXF319	3138LFND6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48% 10/1/2			7.061	0.029	24,885,109	24,959,073	104.90%	26,105,387	-		Government/ Agency
FXF320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49% 12/1/2			5.831	0.016	16,134,265	16,163,792	104.56%	16,869,765	-		Government/ Agency
FXF321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.95% 5/1/2			5.377	0.013	13,865,050	14,147,909	106.22%	14,727,434	-		Government/ Agency
FXF323	3138LG5L6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41% 2/1/2			6.646	0.027	22,930,000	23,042,903	108.29%	24,830,931	-	, ,	Government/ Agency
FXF324	3138LG3F1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15% 1/1/2			5.836	0.020	19,975,102	20,000,246	108.34%	21,640,254	-		Government/ Agency
FXF325	3138LHCU6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35% 2/1/2			6.136	0.021	19,407,200	19,639,863	111.21%	21,581,891	-		Government/ Agency
FXF326	3138LHVA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41% 4/1/2			6.414	0.023	19,809,919	20,054,734	111.78%	22,144,272	-		Government/ Agency
FXF327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14% 4/1/2			6.531	0.009	7,889,000	7,908,704	109.70%	8,654,178	-		Government/ Agency
FXF328	3138LHUB8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32% 4/1/2			6.621	0.023	20,080,000	20,171,665	108.74%	21,834,716	-		Government/ Agency
FXF329	3138LHHP2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.20% 5/1/2			6.400	0.017	16,840,000	16,841,494	100.11%	16,858,143	-		Government/ Agency
FXF330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94% 6/1/2			6.269	0.031	29,000,000	29,040,118	107.30%	31,116,401	-		Government/ Agency
FXF331	3138LJD80	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.92% 6/1/2			6.173	0.073	69,250,375	69,341,843	107.18%	74,220,926	-		Government/ Agency
FXF333	3138LJ3G3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17% 7/1/2			7.828	0.034	25,350,000	25,502,469	107.45%	27,238,464	-		Government/ Agency
FXF334	3138LH2Y9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.18% 8/1/2			6.489	0.037	35,483,000	35,489,661	100.08%	35,513,072	-		Government/ Agency
FXF335	3138LKD95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24% 8/1/2			6.268	0.010	9,305,147	9,416,872	106.76%	9,934,601	-		Government/ Agency
FXF336	3138LKDV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17% 9/1/2			7.977	0.019	13,862,000	13,913,800	107.78%	14,939,800	-		Government/ Agency
FXF337	3138LKHG5	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	3.00% 5/1/2			6.174	0.007	6,590,443	6,609,816	107.02%	7,053,032	-		Government/ Agency
FXF338	3138LKP92	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.87% 10/1/2			6.575	0.011	9,425,000	9,509,788	107.52%	10,133,582	-		Government/ Agency
FXF339	3138LKP84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.81% 9/1/2		0.014	6.499	0.014	12,400,000	12,473,188	106.92%	13,257,911	-		Government/ Agency
FXF340	3138LKQW0	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	3.10% 9/1/2		0.012	8.161	0.012	8,515,000	8,552,198	106.84%	9,097,711	-		Government/ Agency
FXF342	3138LLA47	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97% 11/1/2			8.644	0.029	19,070,000	19,123,470	108.76%	20,741,430	-		Government/ Agency
FXF343	3138LKZ59	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02% 11/1/2		0.026	7.288	0.026	20,775,000	20,900,828	108.79%	22,601,940	-		Government/ Agency
FXF344	3138LK7F8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02% 11/1/2			6.935	0.018	15,340,000	15,363,811	106.15%	16,283,367	-		Government/ Agency
FXF347	3138LLPV1	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.85% 12/1/2		0.026	6.500	0.026	23,590,000	23,641,236	107.17%	25,280,534	-		Government/ Agency
FXF348 FXF349	3138LLTS4	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.11% 12/1/2			7.303 7.021	0.016	13,950,000	13,952,841	100.13%	13,967,484	-	, ,	Government/ Agency
	3138LLU78 3138LL2L8	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.11% 12/1/2		0.000 0.010	4.577	0.020	18,100,000	18,101,839 12,777,312	100.13% 104.78%	18,122,781	-		Government/ Agency Government/ Agency
FXF350		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12% 3/1/2				0.010	12,675,000			13,281,369	-		Government/ Agency
FXF352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.10% 1/1/2			7.273	0.026	22,425,000	22,429,664	100.08%	22,442,518	-		Government/ Agency
FXF353 FXF354	3138LMDB6 3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.11% 1/1/2 2.05% 2/1/2			7.189 7.199	0.023 0.035	20,000,000	20,004,119	100.05% 100.13%	20,010,201	-		Government/ Agency
FXF355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.05% 2/1/2 2.07% 3/1/2			7.199	0.035	30,420,000 38,275,000	30,426,459 38,287,261		30,460,946 38,325,434	-		Government/ Agency
FXF357	3138LMSZ7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.07% 3/1/2			7.239	0.043	35,971,000	35,971,253	100.13% 100.13%	36,017,221	-		Government/ Agency
FXF358	3138LMWQ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.67% 3/1/2			6.232	0.044	14,080,000		108.54%				Government/ Agency
FXF359	3138LNTW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.69% 6/1/2			6.588	0.013	24,863,000	14,278,519 24,863,287	113.39%	15,282,664 28,191,443	-		Government/ Agency
FXF360	3140HRAY9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16% 9/1/2			7.637	0.030	26,082,000	26,085,127	100.16%	26,123,378	-		Government/ Agency
FXF361	3140HSCJ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27% 1/1/2			9.923	0.032	75,058,000	75,349,277	110.07%	82,617,289	-		Government/ Agency
FXF362	3140HTFP9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33% 5/1/2			5.355	0.129	10,974,813		107.77%	11,827,314			Government/ Agency
FXF363	3140HTGN3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.65% 4/1/2			6.694	0.010	9,700,000	11,019,980 9,818,042	114.00%	11,058,098	-		Government/ Agency
	3140HTM30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46% 4/1/2			7.429	0.012	12,746,000	12,841,874	111.28%	· ·	-		Government/ Agency
FXF364 FXF365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46% 4/1/2 3.17% 6/1/2			7.429 7.250	0.017	22,345,000	22,505,902	109.62%	14,184,363 24,495,454	-		Government/ Agency
	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34% 5/1/2			8.133	0.029	25,000,000		100.03%		-		Government/ Agency
FXF366 FXF367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.34% 5/1/2 2.34% 6/1/2			8.182	0.053	41,302,000	25,013,784	100.03%	25,006,592 41,346,057	-		Government/ Agency
FXF368	3140H0EF9 3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.34% 6/1/2 3.36% 5/1/2			6.810	0.054	23,197,000	41,345,943 24,546,602	110.67%	41,346,057 25,672,139	-		Government/ Agency
FXF369	3140HUEC6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30% 5/1/2			7.315	0.028			111.82%		-		Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55% 9/1/2			5.955	0.007	5,483,718 14,210,000	5,744,226 14,217,993	103.91%	6,131,841 14,764,911	-		Government/ Agency
1 /1 0/0	3140117301	I MINIT INI DOO	MOLI II AMILI I LIXIMANLINI MDS	2.55/0 3/1/2	, <u>,</u> 5.8	0.014	5.855	0.014	17,210,000	14,211,333	103.9170	14,104,311	-	14,704,911	Government Agency

					EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67% 8/1/2029	8.248	0.053	8.226	0.053	37,700,000	38,198,224	105.59%	39,806,176	-	39,806,176	Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68% 7/1/2028	6.055	0.013	6.043	0.013	12,011,000	12,825,788	109.97%	13,208,393	-		Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85% 8/1/2031	9.622	0.015	9.558	0.014	8,760,000	8,826,738	106.46%	9,326,119	-		Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03% 6/1/2026	5.530	0.012	5.522	0.012	12,920,563	13,156,470	105.63%	13,647,914	-		Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97% 9/1/2034	10.339	0.025	10.207	0.024	13,771,047	14,043,885	107.24%	14,768,230	-		Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96% 9/1/2034	9.760	0.034	9.696	0.034	20,000,000	20,953,492	108.00%	21,600,971	-		Government/ Agency
FXF377	3140HVNJ9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.60% 9/1/2024	4.191	0.009	4.192	0.009	13,587,136	13,696,908	102.25%	13,893,356	-	, ,	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61% 11/1/2026	6.154	0.010	6.143	0.010	9,800,000	9,917,627	104.35%	10,226,581	-		Government/ Agency
FXF379 FXF380	3140HWCD2	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.76% 10/1/2031	9.725 8.951	0.017	9.657 8.924	0.017 0.009	10,189,000	10,391,271	106.82%	10,884,327	-		Government/ Agency
FXF381	3140HU6Y7 3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33% 2/1/2030 2.43% 11/1/2031	9.911	0.009 0.031	9.839	0.009	5,955,000 18,655,000	5,958,545 18,666,346	102.45% 102.04%	6,101,003 19,035,259	-		Government/ Agency Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33% 11/1/2029	8.217	0.031	9.039 8.195	0.030	12,300,000	12,372,481	102.04%	12,569,539	-		Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49% 11/1/2031	10.275	0.017	10.195	0.017	11,975,000	12,040,596	103.23%	12,361,793	-		Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53% 1/1/2030	8.765	0.021	8.741	0.020	20,550,000	20,768,237	103.52%	21,272,414	-		Government/ Agency
FXF385	HITFNP385	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55% 3/25/2030	8.723	0.030	8.696	0.030	51,481,000	51,923,415	103.52 %	52,804,062	-		Government/ Agency
FRM004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28% 12/1/2029	6.050	0.014	6.038	0.014	16,552,523	16,830,309	108.55%	17,967,087	_		
FRM005	3132XEAM3	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.38% 4/1/2030	6.371	0.016	6.358	0.016	14,346,795	14,684,355	109.43%	15,699,887	-		Government/ Agency
FRM006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60% 4/1/2030	5.981	0.028	5.969	0.028	25,609,491	26,588,446	110.96%	28,416,087	_	, ,	Government/ Agency
FRM007	3132XEAP6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.48% 6/1/2030	6.710	0.023	6.695	0.023	18,727,778	19,298,134	110.38%	20,672,603	_		Government/ Agency
FRM008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34% 12/1/2029	6.203	0.011	6.190	0.011	9,732,031	9,933,864	108.95%	10,602,661	_		Government/ Agency
FRM009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40% 6/1/2031	9.592	0.012	9.533	0.012	7,444,000	7,578,503	103.68%	7,718,250	-		Government/ Agency
FRM010	3132XHKZ6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.41% 6/1/2031	9.588	0.019	9.529	0.019	11,732,000	11,957,655	103.78%	12,175,527	_		Government/ Agency
FRM011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42% 6/1/2031	9.584	0.019	9.525	0.019	11,768,000	12,006,776	103.88%	12,224,222	-		Government/ Agency
FHM003	3137BM6D3	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.46% 9/25/2022	0.048	0.000	1.850	0.002	5,147,634	5,145,990	99.98%	5,146,622	-		Government/ Agency
FHM004	3137BN5M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.41% 1/25/2023	0.044	0.000	2.330	0.001	3,075,253	3,075,253	99.98%	3,074,664	-		Government/ Agency
FHM006	3137F1GN2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	2.18% 5/25/2027	0.020	0.000	6.560	0.010	9,790,442	9,790,442	99.57%	9,748,559	-	9,748,559	Government/ Agency
FHM007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 10/25/2033	9.117	0.054	9.059	0.054	33,450,000	33,276,844	109.59%	36,659,504	-	36,659,504	Government/ Agency
FHM010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 1/25/2026	5.288	0.016	5.284	0.016	18,000,000	18,133,434	107.23%	19,300,678	-	19,300,678	Government/ Agency
FHM011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68% 10/25/2025	5.152	0.009	5.149	0.009	10,000,000	10,178,535	107.36%	10,735,523	-	10,735,523	Government/ Agency
FNA045	31398M6U5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	4.33% 3/25/2020	0.195	0.000	0.195	0.000	2,063,893	2,063,892	100.00%	2,063,923	-	2,063,923	Government/ Agency
FNA046	3136AQV31	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61% 1/25/2023	0.117	0.000	2.788	0.004	7,971,506	7,970,138	100.22%	7,989,178	-	7,989,178	Government/ Agency
FNA047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94% 7/25/2039	8.002	0.012	7.951	0.012	9,023,680	9,131,813	105.62%	9,531,123	-	9,531,123	Government/ Agency
FNA049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.04% 9/25/2027	6.845	0.035	6.830	0.035	30,000,000	30,165,495	107.28%	32,184,336	-		Government/ Agency
RSP001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79% 5/27/2053	5.015	0.005	4.976	0.005	5,083,550	5,304,592	111.98%	5,692,337	-		Government/ Agency
GNR061	38374NV61	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	5.34% 7/16/2040	0.979	0.001	0.979	0.001	4,368,773	4,317,958	102.60%	4,482,314	-		Government/ Agency
GNR086	38378BAC3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.51% 5/16/2042	4.080	0.007	4.083	0.007	10,000,000	10,144,796	105.74%	10,574,034	-		Government/ Agency
GNR087	38378BBL2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05% 5/16/2044	0.364	0.000	0.364	0.000	7,118,812	7,160,902	100.07%	7,124,099	-		Government/ Agency
GNR088	38378BCM9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.26% 11/16/2043	5.010	0.017	5.004	0.017	20,000,000	20,030,802	104.25%	20,850,934	-		Government/ Agency
GNR089	38378BDH9	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	3.37% 12/16/2046	4.070	0.013	4.072	0.013	19,200,000	19,434,820	103.70%	19,910,782	-		Government/ Agency
GNR090	38378BDG1	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.87% 12/16/2043	1.158	0.002	1.159	0.002	11,442,850	11,496,624	100.58%	11,509,094	-		Government/ Agency
GNR091	38378BQU6	GNMA MF REMIC		2.89% 3/16/2046	3.437	0.018	3.439	0.018	32,000,000	32,194,269	101.72%	32,549,747	-		Government/ Agency Government/ Agency
GNR092 GNR093	38376GXA3 38376G5S5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.72% 2/16/2044 3.49% 2/16/2044	2.081 1.780	0.000	2.083 1.782	0.000 0.001	489,727 4,000,000	502,700	101.10% 102.59%	495,100	-		
GNR094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.61% 1/16/2053	6.028	0.001 0.050	6.014	0.050	51,015,000	4,185,599 51,402,290		4,103,674 51,592,750	-		Government/ Agency Government/ Agency
GNR095	38378BUP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.11% 1/16/2049	5.766	0.030	5.759	0.030	17,025,000	17,635,267	101.13% 104.07%	17,717,737	-		Government/ Agency
GNR096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31% 1/16/2051	7.032	0.018	7.012	0.018	7,076,000	7,076,008	99.97%	7,073,856	-		Government/ Agency
GNR097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82% 4/16/2050	5.440	0.000	5.435	0.000	1,500,000	1,530,175	102.84%	1,542,645	-		Government/ Agency
GNR098	38376GZU7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50% 9/16/2041	0.938	0.001	0.939	0.001	4,750,810	5,015,426	100.95%	4,795,890	-		Government/ Agency
GNR099	38376GC32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.87% 2/16/2036	0.958	0.000	0.258	0.000	1,371,287	1,415,307	100.93%	1,371,507	-		Government/ Agency
GNR101	38376GE63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.90% 5/16/2049	0.570	0.000	0.570	0.000	3,483,607	3,720,339	100.64%	3,505,781	_		Government/ Agency
GNR103	38378BRY7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.36% 7/16/2046	5.452	0.007	5.447	0.007	7,760,000	7,988,593	105.18%	8,161,824	_		Government/ Agency
GNR106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.71% 12/16/2045	6.591	0.010	6.577	0.010	8,583,000	8,236,171	107.71%	9,245,115	-		Government/ Agency
GNR107	38378NPP2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20% 7/16/2041	3.418	0.006	3.421	0.006	10,000,000	9,873,602	102.63%	10,263,424	-		Government/ Agency
GNR108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 3/16/2044	7.086	0.012	7.069	0.012	10,000,000	9,570,565	105.97%	10,597,407	-		Government/ Agency
GNR109	38378NF24	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35% 11/16/2042	3.036	0.008	3.038	0.008	15,000,000	14,961,383	102.73%	15,409,611	-		Government/ Agency

ASSET ID  GNR110  GNR111  GNR112  GNR113	<b>CUSIP</b> 38378NJ79	CLASSIFICATION	DESCRIPTION	COUPON		EFFECTIVE	001111111111111111111111111111111111111	OI ILLAD	CONTRIB							
GNR111 GNR112 GNR113				COUPON	MATURITY	DURATION	EFF DUR	DURATION	SPRD DUR	<b>CURRENT QTY</b>	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR112 GNR113	000-011/	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.81%	6/16/2045	2.280	0.006	2.282	0.006	16,495,507	16,690,840	103.07%	17,001,360	-	17,001,360	Government/ Agency
GNR113	38378NX57	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	2/16/2051	3.675	0.006	3.676	0.006	10,646,000	10,584,036	103.62%	11,031,296	-	11,031,296	Government/ Agency
	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	3.650	0.004	3.648	0.004	6,707,310	6,723,297	104.57%	7,014,047	-		Government/ Agency
ONDATA	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	3.536	0.012	3.537	0.012	20,717,000	20,616,118	103.43%	21,427,574	-	21,427,574	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	4.554	0.004	4.555	0.004	5,000,000	5,030,909	103.66%	5,182,872	-	5,182,872	Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	5.792	0.034	5.784	0.034	35,000,000	34,697,031	104.21%	36,474,123	-		Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.30%	5/16/2055	8.374	0.014	8.335	0.014	10,000,000	9,490,537	105.97%	10,596,748	-		Government/ Agency
GNR118	38378XST9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	1/16/2044	1.158	0.004	1.159	0.004	23,000,000	23,297,671	100.56%	23,129,633	-		Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	5.418	0.018	5.413	0.018	20,000,000	20,093,193	102.95%	20,590,848	-		Government/ Agency
GNR122	38379KHR2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	7/16/2045	2.172	0.002	2.174	0.002	4,948,853	5,027,273	100.68%	4,982,635	-		Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.497	0.000	0.497	0.000	4,166,095	4,209,430	100.06%	4,168,694	-		Government/ Agency
GNR124	38378BUJ6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.73%	5/16/2042	1.023	0.000	1.023	0.000	1,334,441	1,336,572	99.69%	1,330,318	-		Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	7.729	0.015	7.708	0.015	11,545,000	11,598,478	104.46%	12,060,141	-		Government/ Agency
GNR126	38378BAN9	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	3.59%	9/16/2052	5.274	0.006	5.268	0.006	6,500,000	6,734,051	107.19%	6,967,130	-	6,967,130	0 ,
GNR127	38379KKK3	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	3.785	0.005	3.783	0.005	7,794,587	7,732,318	100.34%	7,821,341	-	7,021,011	Government/ Agency
GNR128	38379KCE6	GNMA ME DEMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	3.697	0.005	3.695	0.005	8,015,954	8,028,932	100.47%	8,053,618	-		,
GNR129	38378XFG1	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	1.707	0.001	1.708	0.001	2,532,905	2,574,239	100.29%	2,540,228	-		Government/ Agency
GNR130	38376G4S6	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	1.685	0.004	1.687	0.004	14,660,088	15,102,566	102.10%	14,967,265	-		Government/ Agency
GNR131 GNR133	38376GA75 38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.64%	11/16/2044 4/16/2051	1.033	0.001	1.033 1.303	0.001	7,032,077	7,219,937	101.48%	7,136,044	-		Government/ Agency
				3.47%		1.303	0.001		0.001	2,827,588	2,920,663	101.73%	2,876,489	-		Government/ Agency
GNR134	38379K3U0	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	3.453	0.012	3.452	0.012	22,056,368	22,380,271	101.30%	22,343,882	-		Government/ Agency
GNR135 GNR136	38379KU97	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.70% 2.53%	7/16/2056 2/16/2040	4.417 2.780	0.009	4.409 2.782	0.009 0.008	11,868,013 16,690,213	11,996,110	101.75% 100.87%	12,075,301	-		· ,
GNR137	38379KVC9 38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS			5.373	0.008	5.353	0.008	, ,	16,887,802	100.68%	16,836,167	-		Government/ Agency
GNR138	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50% 2.79%	12/16/2052 4/16/2049	5.373 4.750	0.010 0.013	5.333 4.737	0.010	11,024,966 16,283,632	11,009,893 16,443,297	102.04%	11,099,651 16,615,404	-		Government/ Agency Government/ Agency
GNR139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2049	4.730	0.013	4.737	0.013	12,210,412	12,258,280	101.08%	12,342,132	-		Government/ Agency
GNR140	38376GK74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.62%	9/16/2051	0.406	0.009	0.406	0.009	1,617,010	1,680,453	100.31%	1,621,972	-		Government/ Agency
GNR141	38379RAB9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	3.555	0.000	3.554	0.000	14,986,330	14,879,292	100.31%	15,032,891	-		Government/ Agency
GNR142	38379RAA1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	3.209	0.003	3.210	0.009	7,352,782	7,312,236	100.44%	7,385,424	-		Government/ Agency
GNR143	38379UBY1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	3.348	0.004	3.348	0.004	18,856,027	18,965,588	101.13%	19,068,174	_		Government/ Agency
GNR144	38379UCY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	3.266	0.010	3.267	0.010	14,632,370	14,705,353	100.98%	14,776,249	_		Government/ Agency
GNR145	38378BRL5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.43%	11/16/2038	0.256	0.000	0.256	0.000	2,216,427	2,224,525	99.95%	2,215,352	_		Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	3.350	0.003	3.350	0.003	5,953,590	5,942,427	99.93%	5,949,442	_		Government/ Agency
GNR147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	3.665	0.003	3.663	0.003	6,416,259	6,402,224	100.07%	6,420,499	_		Government/ Agency
GNR148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	4.077	0.013	4.072	0.013	19,206,724	19,228,511	100.46%	19,295,706	_	, ,	Government/ Agency
GNR149	38379UED4	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	4.657	0.010	4.645	0.010	12.841.671	12,845,628	100.15%	12.861.354	_		Government/ Agency
GNR150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	4.646	0.018	4.635	0.018	24,528,159	24,264,568	99.82%	24,483,199	_		Government/ Agency
GNR151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	5.708	0.015	5.685	0.015	16,380,966	16,326,121	99.95%	16,372,649	_		Government/ Agency
GNR152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.775	0.035	5.754	0.035	37,640,039	36,985,235	101.24%	38,108,556	-		Government/ Agency
GNR153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	12.114	0.119	11.948	0.117	60,000,000	57,029,354	102.92%	61,752,426	_		Government/ Agency
GNR154	38376GW30	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	2/16/2041	0.399	0.000	0.399	0.000	4,279,514	4,272,049	100.28%	4,291,453	_		Government/ Agency
GNR155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	10.433	0.080	10.340	0.080	45,000,000	43,142,931	107.18%	48,232,949	-		Government/ Agency
GNR156	38380MU90	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	2.155	0.009	2.157	0.009	24,852,729	24,737,637	101.82%	25,305,534	-		Government/ Agency
GNR157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	3.551	0.015	3.550	0.015	25,555,299	25,194,650	102.08%	26,087,127	-		Government/ Agency
GNR158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	4.306	0.013	4.298	0.013	18,861,130	18,726,380	102.06%	19,250,324	-		Government/ Agency
GNR159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.294	0.008	3.294	0.008	14,980,527	15,024,173	101.33%	15,179,471	-		Government/ Agency
CLP046	64970M7T4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.95%	11/1/2043	0.106	0.000	0.106	0.000	4,190,000	4,190,000	100.35%	4,204,497	-	4 00 4 40 7	AA
CLP059	64966TCZ5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.78%	8/1/2026	3.789	0.008	3.787	0.008	12,500,000	12,500,604	102.56%	12,820,250	-	40.000.000	AA
CLP068	64972BXA8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.04%	11/1/2032	8.585	0.002	8.495	0.002	1,305,000	1,305,000	102.87%	1,342,467	-	4 0 4 0 4 0 7	AA
CLP069	64972BXB6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.29%	11/1/2037	11.431	0.002	11.210	0.002	1,190,000	1,190,000	103.12%	1,227,176	-	4 007 470	AA
CLP070	64972BXC4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.44%	11/1/2041	13.448	0.003	13.112	0.002	1,120,000	1,120,000	103.10%	1,154,709	-	4 45 4 700	AA
CLP071	64972BXD2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.49%	11/1/2044	14.763	0.001	14.352	0.001	455,000	455,000	103.05%	468,873	-	400.070	AA
CLP076	57586P7J9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	5.836	0.005	5.819	0.005	5,000,000	5,103,050	107.47%	5,373,400	-	F 070 400	AA
CLP077	57586P7K6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2036	10.305	0.009	10.142	0.009	5,000,000	5,000,000	105.71%	5,285,300	-	5,285,300	AA
CLP078	57586P7L4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	12/1/2039	13.183	0.019	12.861	0.018	8,305,000	8,305,000	105.01%	8,721,413	-	0.704.440	AA

EFFECTIVE CONTRIB SPREAD CONTRIB																
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	<b>CURRENT QTY</b>	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP079	57586P7M2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	6/1/2056	16.719	0.128	16.065	0.123	45,000,000	45,000,000	105.02%	47,258,100	-	47,258,100	AA
CLP081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	10.144	0.008	9.997	0.008	4,405,000	4,405,000	105.56%	4,649,698	-	4,649,698	AA
CLP084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	5.696	0.005	5.688	0.005	5,000,000	5,000,000	107.11%	5,355,450	-	5,355,450	AA
CLP086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	20.924	0.035	20.204	0.033	9,845,000	9,842,348	101.70%	10,012,759	-	10,012,759	AA
CLP089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	13.428	0.029	13.019	0.028	12,500,000	12,386,957	105.78%	13,222,500	-	13,222,500	AAA
CLP090	20775CPT5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/15/2020	0.768	0.003	0.768	0.003	22,500,000	22,465,007	100.00%	22,500,000	-	22,500,000	AAA
CLP095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	2.673	0.010	2.673	0.010	24,232,970	24,232,970	100.84%	24,436,770	-	24,436,770	AA
CLP098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	12.057	0.057	11.813	0.056	25,000,000	25,000,000	117.21%	29,303,000	-	29,303,000	AA
CLP099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	15.028	0.040	14.576	0.038	15,000,000	15,000,210	108.84%	16,326,450	-	16,326,450	AA
CLP100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.085	0.030	16.428	0.029	10,000,000	10,000,141	108.34%	10,833,600	-	10,833,600	AA
CLP101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18.660	0.033	17.844	0.031	10,000,000	10,000,141	108.64%	10,864,200	-	10,864,200	AA
CLP102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.755	0.037	17.974	0.036	12,000,000	12,000,000	102.80%	12,336,240	-	12,336,240	AA
CLP103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.545	0.069	19.598	0.065	20,000,000	20,000,000	103.43%	20,685,200	-	20,685,200	AA
CLP104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.735	0.073	20.718	0.069	20,000,000	20,000,000	103.79%	20,757,400	-	20,757,400	AA
CLP105	55299AWQ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	2.511	0.000	2.514	0.000	50,001	50,096	101.35%	233,196	13,519,999	13,753,195	AA
CLP106	55299AWR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	1.582	0.002	1.582	0.002	7,616,105	7,616,312	101.11%	7,947,329	22,223,895	30,171,224	AA
CLP107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.610	0.031	21.537	0.030	8,340,000	8,344,698	102.51%	8,548,917	-	8,548,917	AA
CLP108	57587AZ43	State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	2.758	0.004	2.758	0.004	8,750,000	8,754,573	100.61%	8,803,113	-	8,803,113	AA
CPM022	999753627	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	5.40%	4/1/2047	0.080	0.000	0.080	0.000	7,824,381	7,826,655	99.83%	7,811,080	-	7,811,080	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.162	0.000	0.162	0.000	2,984,933	2,993,937	99.78%	2,978,366	-	2,978,366	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.080	0.000	0.080	0.000	905,412	915,354	99.81%	903,692	-	903,692	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	13.186	0.000	12.873	0.000	100,000	(24,015)	110.05%	1,456,750	13,400,000	14,856,750	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	1.496	0.000	1.496	0.000	1,470,697	1,299,753	101.08%	1,655,782	15,666,803	17,322,585	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.96%	12/19/2024	0.045	0.000	4.406	0.001	1,450,659	1,381,771	100.01%	1,452,381	15,771,246	17,223,628	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	3.96%	12/19/2024	0.045	0.000	4.406	0.002	2,270,493	1,939,381	100.01%	2,278,771	80,507,602	82,786,372	not rated
TNT108	912828D56	US Treasury	US Treasury	2.38%	8/15/2024	4.263	0.036	0.000	0.000	50,000,000	50,280,270	104.59%	52,297,075	-	52,297,075	Government/ Agency
TNT118	912828R36	US Treasury	US Treasury	1.63%	5/15/2026	5.955	0.010	0.000	0.000	10,000,000	10,061,867	101.31%	10,131,006	-	10,131,006	Government/ Agency
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	7.571	0.014	0.000	0.000	10,000,000	9,835,349	111.13%	11,112,585	-	11,112,585	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	7.758	0.028	0.000	0.000	20,000,000	20,443,025	113.39%	22,677,398	-	22,677,398	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	8.042	0.036	0.000	0.000	25,000,000	26,296,866	109.48%	27,369,300	-	27,369,300	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	8.785	0.064	0.000	0.000	45,000,000	44,736,317	100.98%	45,440,726	-	45,440,726	Government/ Agency
TNT130	912810SJ8	US Treasury	US Treasury	2.25%	8/15/2049	22.379	0.095	0.000	0.000	25,000,000	26,194,022	105.23%	26,306,768	-	26,306,768	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.989	0.044	0.000	0.000	30,000,000	30,037,056	102.09%	30,628,404	-	30,628,404	Government/ Agency
TNT132	912828YX2	US Treasury	US Treasury	1.75%	12/31/2026	6.512	0.021	0.000	0.000	20,000,000	19,939,863	102.08%	20,416,768	-	20,416,768	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	22,906	-	22,906	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	375,191,198	375,191,198	100.00%	375,191,198	-	375,191,198	Government/ Agency

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