						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN004		FNMA Single Family MBS	SINGLE FAMILY ARM	2.60%	7/1/2033	0.289	0.000	3.794	0.000	668,000	669,450	104.67%	699,170	-		Government/ Agency
AFN008		FNMA Single Family MBS	SINGLE FAMILY ARM	3.61%	5/1/2033	0.227	0.000	3.913	0.000	265,042	265,667	104.72%	277,560	-		Government/ Agency
AFN009		FNMA Single Family MBS	SINGLE FAMILY ARM	2.49%	8/1/2033	0.355	0.000	3.909	0.000	254,670	254,493	104.70%	266,642	-		Government/ Agency
AFN012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	2.58%	8/1/2033	0.400	0.000	4.128	0.000	539,728	539,202	104.57%	564,380	-	564,380	Government/ Agency
AFN013		FNMA Single Family MBS	SINGLE FAMILY ARM	1.80%	11/1/2033	0.168	0.000	4.071	0.001	1,055,884	1,056,216	102.48%	1,082,038	-		Government/ Agency
AFN014		FNMA Single Family MBS	SINGLE FAMILY ARM	2.35%	7/1/2033	0.263	0.000	4.149	0.000	146,401	145,960	103.26%	151,171	-		Government/ Agency
AFN015		FNMA Single Family MBS	SINGLE FAMILY ARM	1.86%	8/1/2033	0.321	0.000	3.898	0.000	129,098	128,935	102.66%	132,531	-	132,531	Government/ Agency
AFN019		FNMA Single Family MBS	SINGLE FAMILY ARM	0.36%	3/25/2037	0.613	0.000	2.801	0.000	143,510	142,424	100.31%	143,955	-	- ,	Government/ Agency
AFN021		FNMA Single Family MBS	SINGLE FAMILY ARM	3.36%	4/1/2034	0.383	0.000	4.106	0.000	567,163	576,319	103.86%	589,068	-		Government/ Agency
AFN022		FNMA Single Family MBS	SINGLE FAMILY ARM	2.05%	11/1/2034	0.590	0.000	4.278	0.000	309,009	314,187	103.93%	321,157	-		Government/ Agency
AFN024		FNMA Single Family MBS	SINGLE FAMILY ARM	0.51%	4/25/2037	0.525	0.000	2.235	0.000	388,265	387,206	100.98%	392,069	-		Government/ Agency
AFN027		FNMA Single Family MBS	SINGLE FAMILY ARM	0.66%	3/25/2042	0.224	0.000	3.393	0.002	3,792,184	3,797,571	101.59%	3,852,521	-	3,852,521	• •
AFN028		FNMA Single Family MBS	SINGLE FAMILY ARM	0.61%	6/25/2042	0.334	0.000	4.313	0.003	4,876,450	4,880,130	101.28%	4,938,900	-		Government/ Agency
AFN029		FNMA Single Family MBS	SINGLE FAMILY ARM	0.57%	10/25/2042	0.403	0.000	4.399	0.002	2,583,379	2,592,885	101.18%	2,613,904	-		Government/ Agency
AFN034		FNMA Single Family MBS	SINGLE FAMILY ARM	0.71%	10/25/2043	0.224	0.000	4.943	0.004	5,639,978	5,664,049	101.76%	5,739,110	-		Government/ Agency
AFN038		FNMA Single Family MBS	SINGLE FAMILY ARM	0.43%	6/25/2037	0.625	0.000	2.865	0.000	919,877	920,053	100.57%	925,105	-		Government/ Agency
AFN043		FNMA Single Family MBS	SINGLE FAMILY ARM	2.37%	10/1/2042	0.423	0.000	4.659	0.002	2,423,810	2,470,222	104.65%	2,536,462	-		Government/ Agency
AFN046		FNMA Single Family MBS	SINGLE FAMILY ARM	2.06%	2/1/2045	0.418	0.000	3.972	0.002	3,399,350	3,457,606	104.06%	3,537,213	-		Government/ Agency
AFR006		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.72%	6/1/2033	0.136	0.000	3.992	0.000	86,083	85,972	104.66%	90,094	-		Government/ Agency
AFR007		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.36%	10/1/2033	0.535	0.000	4.118	0.000	229,006	227,872	104.66%	239,668	-		Government/ Agency
AFR008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	2.52%	7/1/2035	0.310	0.000	4.016	0.000	107,400	107,217	104.40%	112,129	-		Government/ Agency
AFR011		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.41%	2/15/2036	0.612	0.000	2.859	0.000	489,354	489,354	100.38%	491,217	-		Government/ Agency
AFR012		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.46%	4/15/2036	0.528	0.000	2.530	0.000	362,321	362,085	100.76%	365,084	-	365,084	0,
AFR015		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.61%	11/15/2040	0.278	0.000	2.991	0.002	3,544,327	3,529,366	101.44%	3,595,233	-		Government/ Agency
AFR017		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.46%	1/15/2043	0.387	0.000	5.251	0.002	2,727,705	2,730,859	100.65%	2,745,410	-		Government/ Agency
AFR018		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.61%	10/15/2040	0.251	0.000	3.001	0.001	1,489,255	1,492,816	101.29%	1,508,424	-		Government/ Agency
AFR019		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.51%	8/15/2043	0.408	0.000	4.589	0.002	2,974,704	2,973,446	100.83%	2,999,406	-		Government/ Agency
AFR020		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.59%	10/15/2040	0.314	0.000	3.776	0.001	2,328,663	2,327,104	101.08%	2,353,872	-		Government/ Agency
AFR022		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.61%	6/15/2044	0.244	0.000	3.831	0.002	4,034,790	4,049,950	101.34%	4,088,841	-		Government/ Agency
AFR023		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.61%	12/15/2043	0.136	0.000	3.286	0.001	1,580,281	1,586,024	101.39%	1,602,183	-		Government/ Agency
AFR025 AFR026		Freddie Mac Single Family MBS	SINGLE FAMILY ARM	0.78%	8/15/2037	0.388	0.000	2.478 4.235	0.001	2,551,365 2,352,387	2,575,433	101.95%	2,601,087	-		Government/ Agency
AFR026 AFR028		Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	0.66% 0.44%	11/15/2040	0.049	0.000	4.235 2.442	0.001		2,370,187	101.43%	2,386,093 74,418	-		Government/ Agency
FRS317		Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY ARM	0.44% 6.00%	5/15/2037 7/1/2021	0.537 0.157	0.000 0.000	2.442 0.158	0.000 0.000	74,072 3,182	74,057 3.182	100.47% 100.64%	3,202	-		Government/ Agency Government/ Agency
FRS317 FRS342		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	5/1/2021	0.157	0.000	0.156	0.000	29,238	29,234	100.64%	3,202 29,734	-		Government/ Agency
FRS342 FRS344		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	7/1/2022	0.402	0.000	0.442	0.000	10,503	10,511	102.01%	10.715	-		Government/ Agency
FRS344 FRS345		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	9/1/2022	0.403	0.000	0.309	0.000	2,753	2,755	101.69%	2,800	-		Government/ Agency
FRS374		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2022	0.809	0.000	1.350	0.000	21,622	21,634	101.09 %	23.009	-		Government/ Agency
FRS376		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.835	0.000	1.376	0.000	9.764	9.769	106.43%	10.392	-		Government/ Agency
FRS377		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2023	0.804	0.000	1.324	0.000	6,261	6,265	106.42%	6,663			Government/ Agency
FRS393		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.852	0.000	1.299	0.000	242,721	243,875	106.42%	258,297			Government/ Agency
FRS399		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.904	0.000	1.462	0.000	38.852	39.073	106.42%	41.345	-		Government/ Agency
FRS400		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.304	0.000	1.402	0.000	19,332	19,433	106.42%	20,573			Government/ Agency
FRS401		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	1.004	0.000	1.591	0.000	2,032	2,043	106.42%	2,162			Government/ Agency
FRS403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.803	0.000	1.392	0.000	1.061	1.067	106.42%	1.130			Government/ Agency
FRS406		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.723	0.000	1.230	0.000	3,272	3,288	106.42%	3.482			Government/ Agency
FRS409		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2024	0.798	0.000	1.260	0.000	21,310	21,423	106.42%	22.678	-		Government/ Agency
FRS410		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.890	0.000	1.499	0.000	71.875	72.297	106.42%	76.488	_		Government/ Agency
FRS411		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	1.066	0.000	1.774	0.000	2,440	2,456	106.43%	2,597	-		Government/ Agency
FRS412		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.054	0.000	1.810	0.000	24,495	24,646	106.51%	26,090	-		Government/ Agency
FRS413		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.030	0.000	1.763	0.000	16.549	16.658	106.51%	17.627	-		Government/ Agency
FRS414		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.027	0.000	1.727	0.000	54,040	54,436	106.51%	57,559	-	57,559	- 5,
FRS415		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2026	1.079	0.000	1.604	0.000	35,007	35,251	106.53%	37,294	-		Government/ Agency
										,001	,201		,201		51,201	

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.847	0.000	1.710	0.000	18,073	18,202	106.51%	19,250	-	19,250	Government/ Agency
FRS439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.803	0.000	0.905	0.000	267,043	270,351	103.92%	277,502	-	277,502	Government/ Agency
FRS444		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.528	0.000	2.272	0.000	336,582	339,556	106.97%	360,046	-		Government/ Agency
FRS445		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.936	0.000	1.745	0.000	10,985	11,054	106.72%	11,724	-		Government/ Agency
FRS446		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.631	0.000	2.300	0.000	94,930	95,788	106.98%	101,551	-		Government/ Agency
FRS447		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.392	0.000	2.024	0.000	208,005	209,785	106.98%	222,513	-		Government/ Agency
FRS448		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.508	0.000	2.153	0.000	194,854	196,594	106.98%	208,445	-	, -	Government/ Agency
FRS449		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	1.119	0.000	1.783	0.001	2,539,718	2,556,686	106.72%	2,710,419	-		Government/ Agency
FRS450		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.424	0.000	2.136	0.000	121,559	122,697	106.97%	130,033	-		Government/ Agency
FRS451		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.524	0.000	2.527	0.000	608,605	615,152	107.32%	653,125	-		Government/ Agency
FRS454		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.797	0.000	0.905	0.000	60,860	61,570	103.92%	63,243	-		Government/ Agency
FRS459 FRS462		Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00% 4.00%	2/1/2026 8/1/2026	0.885 0.982	0.000	1.698 1.584	0.000 0.000	178,247 1.203.081	179,817	106.42%	189,686	-		Government/ Agency
FR5462 FSF807		Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00%	8/1/2026 3/1/2025	0.982	0.000	1.584	0.000	335,208	1,217,648 335,523	106.42% 106.41%	1,280,288	-	, ,	Government/ Agency Government/ Agency
FSF807 FSF809		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.001	0.000 0.000	1.397	0.000	598 S	599 s	106.41%	356,685 637	-	550,665 637	0,
FSF810		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.140	0.000	1.373	0.000	14,805	14,825	106.41%	15,754	-		Government/ Agency
FSF811		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.140	0.000	1.466	0.000	6,991	6,997	106.41%	7.439	-		Government/ Agency
FSF812		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	1.172	0.000	1.400	0.000	28,984	29,012	106.41%	30,842	-		Government/ Agency
FSF813		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025 9/1/2024	0.908	0.000	1.454	0.000	20,904	29,012	106.41%	23.173	-		Government/ Agency
FSF814		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024 2/1/2025	1.059	0.000	1.388	0.000	16.574	16.587	106.41%	17.635	-	-, -	Government/ Agency
FSF818		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.198	0.000	1.506	0.000	502	503	106.41%	534			Government/ Agency
FSF819		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2023	1.009	0.000	1.284	0.000	1,416	1,416	106.41%	1,506			Government/ Agency
FSF820		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.084	0.000	1.545	0.000	9.604	9,609	106.41%	10,219	-		Government/ Agency
FSF821		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	1.027	0.000	1.384	0.000	520,069	520,571	106.41%	553,390	-		Government/ Agency
FSF823		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	1.173	0.000	1.411	0.000	596,955	598.053	105.40%	629,184	-		Government/ Agency
FSF824		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	1.161	0.000	1.417	0.000	489,505	490,839	105.61%	516.977	-		Government/ Agency
FSF825		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	1.048	0.000	1.284	0.000	369,894	370,924	105.08%	388.670	-		Government/ Agency
FSF826		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	1.094	0.000	1.278	0.000	7,111	7,122	104.97%	7,464	-		Government/ Agency
FSF827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.226	0.000	1.442	0.000	222,794	223,252	105.61%	235,290	-	235,290	Government/ Agency
FSF828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	1.210	0.000	1.417	0.000	2,922	2,929	105.50%	3,083	-	3,083	Government/ Agency
FSF829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	1.266	0.000	1.500	0.000	114,736	114,805	105.71%	121,292	-	121,292	Government/ Agency
FSF831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.964	0.000	1.130	0.000	118,587	118,925	104.51%	123,933	-	123,933	Government/ Agency
FSF896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.354	0.000	1.949	0.000	128,036	129,226	106.79%	136,727	-	136,727	Government/ Agency
FSF897	31416PW78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2024	0.918	0.000	1.211	0.000	40,834	41,043	106.41%	43,450	-	43,450	Government/ Agency
FSF912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	1.202	0.000	1.610	0.000	10,466	10,558	106.41%	11,136	-	11,136	Government/ Agency
FSF913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	1.238	0.000	1.748	0.000	5,479	5,530	106.50%	5,835	-	5,835	Government/ Agency
FSF938		FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.322	0.002	3.107	0.003	5,444,525	5,558,362	106.38%	5,792,040	-		Government/ Agency
FRS036		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	1.058	0.000	1.057	0.000	18,828	18,828	109.33%	20,586	-		Government/ Agency
FRS046	31356LC48	5 ,	30 YR SINGLE FAMILY MBS	8.50%	10/1/2024	0.572	0.000	0.572	0.000	5,992	5,992	104.39%	6,255	-		Government/ Agency
FRS053		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	1/1/2025	0.593	0.000	0.594	0.000	6,319	6,319	104.64%	6,612	-		Government/ Agency
FRS057		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	3/1/2025	1.168	0.000	1.166	0.000	21,212	21,212	110.75%	23,492	-		Government/ Agency
FRS097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.540	0.000	1.783	0.000	1,010	1,010	113.84%	1,150	-		Government/ Agency
FRS098	31292GU20	5 ,	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.465	0.000	1.765	0.000	525	525	112.59%	591	-	591	Government/ Agency
FRS123		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.749	0.000	1.964	0.000	14,785	14,453	116.16%	17,174	-		Government/ Agency
FRS124		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.633	0.000	1.878	0.000	2,378	2,378	115.66%	2,751	-		Government/ Agency
FRS130		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.502	0.000	1.665	0.000	1,369	1,369	115.32%	1,579	-		Government/ Agency
FRS133		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.682	0.000	1.935	0.000	3,483	3,405	116.49%	4,057	-		Government/ Agency
FRS138	31292HA95	0,	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.507	0.000	1.808	0.000	13,130	12,338	117.14%	15,381	-	15,381	0,
FRS139 FRS144	31293PG41	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 8.00%	4/1/2029 12/1/2029	1.586 1.789	0.000 0.000	1.617 1.869	0.000 0.000	5,208 503	5,039 503	113.83% 116.68%	5,929 586	-		Government/ Agency Government/ Agency
FRS144 FRS155		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.50%	8/1/2029	1.789	0.000	1.628	0.000	503 15,617	503 15,462	116.68%	586 17,945	-		Government/ Agency
FRS165	3129314W4	o ,	30 YR SINGLE FAMILY MBS	7.50%	0/1/2029 10/1/2030	1.624	0.000	2.087	0.000	615	15,462	114.91%	723	-		Government/ Agency
FRS182		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.870	0.000	2.087	0.000	623	623	117.50%	723	-		Government/ Agency
1110102	51232111150	Treade Mac Ongie Fanny MDO	SS IT ON OLE PANIE I MDO	1.5070	5/1/2001	1.040	0.000	2.022	0.000	525	525	117.5770	755	-	755	Coveninent Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS183	31292HJJ4	5 ,	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.677	0.000	1.752	0.000	279	279	115.16%	321	-		Government/ Agency
FRS189	31298PZK9	5 ,	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.719	0.000	2.010	0.000	7,672	7,673	115.23%	8,841	-		Government/ Agency
FRS208		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	0.787	0.000	2.527	0.000	23	118	114.72%	27	-		Government/ Agency
FRS212	31287VXK1	ş ,	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	1.711	0.000	2.242	0.000	5,614	5,655	117.32%	6,586	-		Government/ Agency
FRS213		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	1.707	0.000	2.193	0.000	7,798	7,860	116.73%	9,103	-		Government/ Agency
FRS221	31296SUF1	ş ,	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	1.554	0.000	2.335	0.000	130,072	131,199	117.23%	152,483	-		Government/ Agency
FRS223		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	1.016	0.000	2.520	0.000	312,240	315,141	116.78%	364,619	-		Government/ Agency
FRS239	31297B6N7	5 ,	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	1.252	0.000	2.528	0.000	4,697	4,733	117.27%	5,509	-		Government/ Agency
FRS242	31297DTE8	5 ,	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.241	0.000	2.567	0.000	586,399	591,487	117.56%	689,379	-		Government/ Agency
FRS243	31297DTB4	5 ,	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.511	0.000	2.483	0.000	151,670	152,961	117.49%	178,203	-		Government/ Agency
FRS247 FRS256	31297CZM5 31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034 8/1/2034	1.609	0.000	2.463	0.000 0.000	106,060 53,550	107,098	117.59% 117.58%	124,721 62,962	-		Government/ Agency
FRS250 FRS257	31297DJN9 31297DAH1	8 ,	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	8/1/2034 8/1/2034	0.951 1.012	0.000	2.195	0.000	53,550 19.758	54,062 19.927	117.36%	23.206	-		Government/ Agency
FRS260		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	0/1/2034 10/1/2034	0.955	0.000 0.000	2.375 2.206	0.000	113,157	113,536	117.45%	128,912	-		Government/ Agency Government/ Agency
FRS263		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6.00%	10/1/2034	1.606	0.000	2.206	0.000	47,283	47,683	117.55%	55.583	-		Government/ Agency
FRS264		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	1.760	0.000	2.438	0.000	33.081	33.404	117.75%	38.953	-		Government/ Agency
FRS268		8 ,	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	1.375	0.000	2.428	0.000	133,391	134,108	115.59%	154,181	-		Government/ Agency
FRS269	31297H290		30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	1.482	0.000	2.335	0.000	287,043	289,850	116.72%	335,047	-	335,047	• •
FRS209	31297HR68	8 ,	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.462	0.000	2.618	0.000	348.163	349.849	115.58%	402.401	-	402.401	Government/ Agency
FRS271	31297HR50	5 ,	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	1.169	0.000	2.535	0.000	161,573	162,356	115.03%	185,852		- , -	Government/ Agency
FRS272		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	1.238	0.000	2.696	0.000	200,523	201,489	115.95%	232,515			Government/ Agency
FRS273	31297LBQ2	8 ,	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	0.767	0.000	2.030	0.000	255,432	256.672	113.58%	290.113			Government/ Agency
FRS282		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.619	0.000	2.494	0.000	171,160	172,446	117.87%	201,738	-		Government/ Agency
FRS283	31297MR34	ş ,	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.407	0.000	2.439	0.000	266,327	268,315	116.96%	311,505	-		Government/ Agency
FRS285	31297NB39	ş ,	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.435	0.000	2.541	0.000	291.337	293,700	117.82%	343.260	-		Government/ Agency
FRS286	31297QRZ4	5 ,	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	1.307	0.000	2.551	0.000	420.819	424,230	117.60%	494.889	-	,	Government/ Agency
FRS288	3128K66R6	5 ,	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	-0.024	0.000	2.674	0.000	120,732	120,664	113.88%	137,490	-		Government/ Agency
FRS294	3128K7RU4	ş ,	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	1.597	0.000	2.508	0.000	85,642	86,238	117.89%	100,966	-		Government/ Agency
FRS298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	1.825	0.000	2.419	0.000	133,211	134,253	119.08%	158,628	-		Government/ Agency
FRS302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	1.805	0.000	2.291	0.000	47,837	48,245	118.04%	56,469	-	56,469	Government/ Agency
FRS313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	-1.150	0.000	2.545	0.000	39,370	38,549	113.87%	44,829	-	44,829	Government/ Agency
FRS314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	-0.236	0.000	2.064	0.000	3,750	3,684	116.02%	4,351	-	4,351	Government/ Agency
FRS319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	0.431	0.000	2.335	0.000	366,391	363,106	116.15%	425,547	-	425,547	Government/ Agency
FRS320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	0.673	0.000	2.359	0.000	213,722	211,784	115.79%	247,469	-	247,469	Government/ Agency
FRS321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	-0.169	0.000	2.554	0.000	69,032	67,852	114.11%	78,773	-	78,773	Government/ Agency
FRS322	3128KETP8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2036	1.876	0.000	2.469	0.000	76,628	77,051	119.46%	91,537	-		Government/ Agency
FRS323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	-0.123	0.000	2.706	0.000	313,533	308,112	113.91%	357,138	-		Government/ Agency
FRS324		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	-0.444	0.000	2.616	0.000	67,003	65,856	113.93%	76,334	-	76,334	Government/ Agency
FRS329		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	1.338	0.000	2.749	0.000	29,241	29,120	116.16%	33,968	-		Government/ Agency
FRS330		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	1.794	0.000	2.599	0.000	132,522	131,371	116.11%	153,872	-		Government/ Agency
FRS331		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	1.025	0.000	2.789	0.000	61,574	61,022	115.98%	71,415	-		Government/ Agency
FRS336		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	-0.052	0.000	2.651	0.000	74,585	72,381	114.16%	85,148	-		Government/ Agency
FRS339		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	-1.635	0.000	2.582	0.000	262,128	254,458	114.15%	299,221	-		Government/ Agency
FRS340		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	-0.291	0.000	2.677	0.000	124,861	121,152	114.24%	142,635	-		Government/ Agency
FRS341	3128KTKF6	5 ,	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	-0.514	0.000	2.753	0.000	68,821	66,806	114.12%	78,541	-	78,541	0,
FRS343	3128L04M1	ş ,	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	1.991	0.000	2.470	0.000	261,905	263,854	119.64%	313,334	-		Government/ Agency
FRS346		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	0.765	0.000	2.697	0.000	120,717	120,128	116.16%	140,226	-		Government/ Agency
FRS349	3128M5BA7		30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	1.336	0.000	2.714	0.000	274,581	276,063	118.63%	325,739	-		Government/ Agency
FRS351 FRS358		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	1.199	0.000	2.685	0.000 0.000	9,652	9,690	118.58%	11,445 189.392	-		Government/ Agency
FRS358 FRS363		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038 6/1/2038	-0.129 -1.674	0.000 0.000	2.726 2.559	0.000	162,991 24.057	160,220 23.866	116.20%	189,392 27.409	-		Government/ Agency
FRS364	3128LCQ25 3128MJLD0	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	2/1/2038	-1.674 0.228	0.000	2.559 3.266	0.000	24,057 385,801	23,866 387,340	113.93% 113.99%	439,792	-		Government/ Agency Government/ Agency
FRS365		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 4.00%	2/1/2039 4/1/2039	0.228	0.000	3.266 4.203	0.000	155,352	387,340	109.76%	439,792	-		Government/ Agency
1103003	512932041	Treate Mac Single Family MDS	JU TT SINGLE FAMILT MIDS	4.00%	4/1/2038	1.000	0.000	4.203	0.000	100,002	100,020	109.70%	170,519	-	170,019	Government/Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	1.331	0.000	2.216	0.000	4,213	4,353	119.56%	5,037	-	5,037	Government/ Agency
FRS371	312938FB4	3 ,	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.247	0.000	3.132	0.000	13,471	13,475	112.50%	15,155	-		Government/ Agency
FRS372		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.767	0.000	3.447	0.000	311,423	311,604	112.50%	350,366	-		Government/ Agency
FRS385		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	-1.020	0.000	3.097	0.001	1,043,914	1,055,230	115.24%	1,203,025	-		Government/ Agency
FRS386		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	1.415	0.000	4.034	0.000	387,336	391,455	109.76%	425,136	-		Government/ Agency
FRS389	312942AD7	o ,	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	2.299	0.000	4.311	0.000	107,572	108,715	109.91%	118,237	-		Government/ Agency
FRS391		o ,	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	-0.089	0.000	3.245	0.001	1,206,917	1,221,195	112.50%	1,357,839	-		Government/ Agency
FRS392		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	1.309	0.000	3.033	0.000	114,536	117,618	115.24%	131,994	-		Government/ Agency
FRS419	3128MJQX1	5 ,	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	2.646	0.001	5.036	0.002	2,448,517	2,463,992	108.75%	2,662,805	-		Government/ Agency
FRS420	3129447K1	3 ,	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	1.311	0.000	4.331	0.000	20,848	21,293	109.88%	22,908	-		Government/ Agency
FRS426		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.592	0.001	4.968	0.003	3,179,286	3,214,908	108.63%	3,453,555	-		Government/ Agency
FRS427		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	2.325	0.001	4.705	0.001	1,640,574	1,658,656	108.75%	1,784,152	-		Government/ Agency
FRS429		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.680	0.002	5.408	0.003	3,919,243	3,966,127	106.17%	4,161,014	-		Government/ Agency
FRS431 FRS432		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.740 3.738	0.003	5.489	0.005 0.000	5,912,601 458.335	5,970,206	106.17%	6,277,338	-		Government/ Agency
FRS432 FRS433	3132HN115 3132HQBE1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 3.00%	11/1/2042 11/1/2042	3.738	0.000 0.002	5.497 5.500	0.000	458,335 3.093.557	466,031 3.177.623	106.17%	486,609 3.283.426	-		Government/ Agency
FRS433		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00%	1/1/2042	3.812	0.002	5.600 5.611	0.003	4,924,341	5,055,701	106.14% 106.14%	5,226,575	-		Government/ Agency Government/ Agency
FRS435		Freddie Mac Single Family MBS			12/1/2043	3.812	0.003	5.646	0.004	2,720,988	2,794,610	106.14%	2,887,990	-		Government/ Agency
FRS435 FRS437		Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	1/1/2042	3.907 4.039	0.002	5.646 5.637	0.002	2,720,988 4,928,282	2,794,610 5,052,249	106.14%	2,887,990	-	2,887,990 5,251,164	0,
FRS437		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	2.096	0.003	4.626	0.004	4,928,282 2,836,370	2,934,436	108.53%	3,078,397	-		Government/ Agency
FRS440		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.090	0.001	4.020	0.002	4,959,424	5,100,386	108.63%	5,387,260	-		Government/ Agency
FRS440		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.372	0.002	4.901	0.004	4,959,424	4,700,930	108.63%	4.932.511	-		Government/ Agency
FRS442		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	2.626	0.002	5.064	0.003	3,438,158	3,531,387	108.63%	3,734,758	-	1 1-	Government/ Agency
FRS453		8 ,	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	0.299	0.000	3.352	0.003	1,820,356	1,885,911	111.37%	2,027,260			Government/ Agency
FRS455		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2033	0.037	0.000	3.635	0.000	720,280	747,505	112.47%	810,124			Government/ Agency
FRS456		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	0.960	0.000	3.869	0.000	874,880	908,375	112.38%	983,222	-		Government/ Agency
FRS457		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	-0.133	0.000	2.940	0.000	448,440	464,435	111.17%	498,513	-		Government/ Agency
FRS458		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	0.349	0.000	2.792	0.000	329.664	340.982	110.87%	365.496	-		Government/ Agency
FRS463		• •	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	0.125	0.000	3.533	0.001	1,690,079	1,765,946	112.50%	1.901.418	-		Government/ Agency
FRS464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	0.633	0.000	3.650	0.001	2,052,750	2,141,984	111.36%	2,286,008	-		Government/ Agency
FRS465	312933RC0	0 ,	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	0.794	0.000	3.504	0.001	1,238,092	1,291,324	111.26%	1.377.561	-		Government/ Agency
FRS469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	0.983	0.000	3.342	0.000	799,279	833,953	111.05%	887.595	-		Government/ Agency
FRS470		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	0.298	0.000	3.727	0.000	333,807	348,965	112.47%	375,444	-		Government/ Agency
FRS471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	0.129	0.000	3.591	0.000	348,253	363,785	112.50%	391,801	-	391,801	• •
FRS472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	-0.280	0.000	3.479	0.000	809,306	845,756	112.47%	910,254	-	910,254	Government/ Agency
FRS473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	0.915	0.000	3.683	0.002	2,856,322	2,996,997	111.44%	3,183,149	-	3,183,149	Government/ Agency
FRS474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.778	0.000	3.721	0.000	682,707	712,305	111.36%	760,272	-	760,272	Government/ Agency
FRS475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	0.881	0.000	3.596	0.000	296,719	309,874	112.50%	333,823	-	333,823	Government/ Agency
FRS476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	0.330	0.000	3.424	0.001	1,096,400	1,148,944	111.82%	1,225,964	-	1,225,964	Government/ Agency
FRS479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	3.254	0.001	5.516	0.002	2,294,869	2,253,329	106.08%	2,434,284	-	2,434,284	Government/ Agency
FRS480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.398	0.001	4.784	0.001	1,640,249	1,662,163	107.85%	1,768,935	-	1,768,935	Government/ Agency
FRS481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.640	0.000	5.035	0.001	1,184,562	1,200,410	107.85%	1,277,497	-	1,277,497	Government/ Agency
FRS482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.538	0.000	4.861	0.001	775,968	786,328	107.85%	836,847	-	836,847	Government/ Agency
FRS483		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.830	0.000	4.734	0.000	262,027	265,570	107.85%	282,584	-	282,584	
FRS484		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.448	0.001	4.248	0.003	3,947,252	4,123,915	109.74%	4,331,655	-		Government/ Agency
FRS485		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.615	0.000	4.360	0.000	601,840	631,557	109.89%	661,391	-		Government/ Agency
FRS486		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.523	0.000	4.081	0.001	1,590,031	1,668,752	109.47%	1,740,628	-		Government/ Agency
FRS488		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	1.323	0.000	4.250	0.001	859,547	902,619	109.74%	943,254	-	, -	Government/ Agency
FRS489	3132JNQ59	8 ,	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	1.241	0.000	4.356	0.001	1,471,961	1,543,883	110.36%	1,624,393	-		Government/ Agency
FRS490		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	1.324	0.000	4.309	0.001	1,126,345	1,182,479	109.89%	1,237,794	-		Government/ Agency
FRS491		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.450	0.000	4.245	0.001	1,763,203	1,850,644	110.04%	1,940,285	-		Government/ Agency
FRS492	3132QNE62		30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.397	0.001	4.196	0.002	2,845,794	2,993,351	109.47%	3,115,329	-		Government/ Agency
FRS493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	1.467	0.000	4.259	0.001	984,305	1,033,013	109.74%	1,080,162	-	1,080,162	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	2.289	0.001	4.909	0.003	3,444,586	3,554,095	107.72%	3,710,525	-	3,710,525	Government/ Agency
FRS495		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	2.327	0.002	4.953	0.004	4,658,537	4,798,937	107.72%	5,018,199	-	5,018,199	Government/ Agency
FRS496		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	1.514	0.000	4.345	0.001	1,185,892	1,244,265	109.61%	1,299,879	-		Government/ Agency
FRS497		0,	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	1.351	0.001	4.297	0.002	3,293,580	3,456,590	109.89%	3,619,471	-		Government/ Agency
FRS498		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	1.587	0.000	4.345	0.001	856,472	899,274	109.74%	939,880	-		Government/ Agency
FRS499		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.610	0.001	5.239	0.002	2,612,622	2,671,478	107.10%	2,798,204	-		Government/ Agency
FRS500		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.575	0.001	5.059	0.002	2,695,247	2,738,428	107.63%	2,900,807	-		Government/ Agency
FRS501		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.502	0.000	3.858	0.000	296,580	314,997	111.09%	329,485	-		Government/ Agency
FRS502		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	2.309	0.001	4.785	0.003	3,530,752	3,608,102	108.03%	3,814,377	-		Government/ Agency
FRS503		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	0.510	0.000	3.428	0.001	1,284,319	1,363,875	111.09%	1,426,809	-		Government/ Agency
FRS504		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	0.578	0.000	3.576	0.000	243,129	257,256	112.47%	273,456	-		Government/ Agency
FRS505		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	1.787	0.000	3.504	0.000	144,334	153,322	109.92%	158,656	-		Government/ Agency
FRS506		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	2.502	0.002	5.033	0.004	5,590,916	5,741,016	107.47%	6,008,584	-		Government/ Agency
FRS507		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	4.695	0.004	6.128	0.006	6,174,410	6,249,800	103.00%	6,359,806	-		Government/ Agency
FRS508 FRS509		Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50%	4/1/2046 1/1/2043	4.478 4.643	0.001	5.999 5.814	0.001 0.002	1,302,679 1,922,366	1,318,505	103.41% 103.50%	1,347,086 1,989,700	-		Government/ Agency
FRS511		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50% 3.00%	7/1/2045	4.643 3.290	0.001 0.001	5.614	0.002		1,944,947	105.23%	1,989,700	-		Government/ Agency Government/ Agency
FRS512		Freddie Mac Single Family MBS			1/1/2045	3.290			0.001	1,126,542 1,029,870	1,154,496			-		• •
FRS512 FRS513		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	9/1/2045	3.550	0.001 0.001	5.436 5.693	0.001	1,029,870	1,055,497 1,912,524	105.54% 105.14%	1,086,964 1,961,826	-	1,060,964	Government/ Agency Government/ Agency
FRS514		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2040 8/1/2045	3.484	0.001	5.505	0.002	2,768,600	2,837,633	105.14%	2,913,434	-	1	Government/ Agency
FRS515		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2045 9/1/2046	3.464	0.001	5.678	0.002	3,983,452	4,083,559	105.14%	4,188,105	-		Government/ Agency
FRS516		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	2.499	0.002	5.001	0.003	8.302.105	8,471,948	107.47%	8.922.313	-		Government/ Agency
FRS517		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2045	2.433	0.003	5.047	0.007	2,202,004	2,252,719	107.25%	2,361,601			Government/ Agency
FRS519		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.340	0.001	4.518	0.002	2,202,004	2,296,047	107.09%	2,402,562			Government/ Agency
FRS520		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.348	0.004	4.874	0.002	10.339.609	10.577.389	107.25%	11.089.008			Government/ Agency
FRS521		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.446	0.000	3.860	0.000	1,440,256	1,488,027	109.33%	1,574,608	-	1 1	Government/ Agency
FRS522		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	1.812	0.000	4.531	0.001	1,057,001	1,092,679	109.67%	1,159,194	-		Government/ Agency
FRS523		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	2.472	0.001	4.977	0.003	3,280,537	3,348,346	107.25%	3,518,305	-		Government/ Agency
FRS524		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	2.660	0.000	4.887	0.001	999,966	1,020,806	107.15%	1,071,504	-		Government/ Agency
FRS525		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	2.792	0.000	5.283	0.001	733,538	748,501	107.09%	785,557	-		Government/ Agency
FRS528		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	1.678	0.000	4.561	0.001	712,841	736,102	109.68%	781,815	-		Government/ Agency
FRS529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.836	0.000	4.211	0.000	407,575	420,992	109.34%	445,636	-	445,636	Government/ Agency
FRS530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.691	0.000	4.082	0.001	1,256,992	1,298,514	109.51%	1,376,557	-	1,376,557	Government/ Agency
FRS531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.281	0.001	4.235	0.002	2,763,001	2,854,086	109.57%	3,027,543	-	3,027,543	Government/ Agency
FRS532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.514	0.000	4.232	0.001	1,591,706	1,646,252	109.48%	1,742,673	-	1,742,673	Government/ Agency
FRS533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	2.621	0.000	4.168	0.000	470,705	486,831	109.52%	515,514	-	515,514	Government/ Agency
FRS534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	1.523	0.000	4.103	0.001	1,175,630	1,215,954	109.32%	1,285,251	-	1,285,251	Government/ Agency
FRS535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	1.554	0.001	4.371	0.002	2,124,288	2,196,907	109.49%	2,325,851	-	2,325,851	Government/ Agency
FRS536		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	1.514	0.002	4.368	0.005	6,426,600	6,683,473	109.89%	7,062,496	-		Government/ Agency
FRS537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	1.399	0.002	4.285	0.006	8,250,479	8,561,453	109.68%	9,048,795	-		Government/ Agency
FRS538		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	1.562	0.000	4.257	0.001	1,344,558	1,390,272	109.58%	1,473,396	-		Government/ Agency
FRS539		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	1.239	0.000	4.273	0.001	1,774,001	1,834,681	109.17%	1,936,714	-		Government/ Agency
FRS540		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.591	0.000	4.488	0.001	1,745,737	1,805,438	109.02%	1,903,130	-		Government/ Agency
FRS541		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.660	0.001	4.483	0.003	3,653,772	3,778,544	109.18%	3,989,042	-		Government/ Agency
FRS542		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	1.331	0.000	4.357	0.001	966,070	999,159	109.04%	1,053,433	-		Government/ Agency
FRS543		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	1.372	0.003	4.222	0.009	12,759,539	13,274,927	109.67%	13,993,156	-		Government/ Agency
FRS545		5,	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.555	0.000	4.239	0.000	8,305	8,657	109.49%	9,093	-		Government/ Agency
FRS546		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	1.629	0.000	4.280	0.000	10,716	11,172	109.48%	11,732	-		Government/ Agency
FRS547		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	1.534	0.000	4.222	0.000	132,477	138,167	108.36%	143,547	-		Government/ Agency
FRS548		Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	1.555	0.000	4.345	0.000	231,966	241,793	109.58%	254,194	-		Government/ Agency
FRS549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	1.455	0.002	4.226	0.005	7,787,971	8,122,158	107.87%	8,401,047	-		Government/ Agency
FSF007	313615DX1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/1/2021	0.335	0.000	0.336	0.000	40	40	101.95%	40	-		Government/ Agency
FSF122	313/1E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	1.225	0.000	1.229	0.000	130	130	108.97%	142	-	142	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF165	31377GQZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.848	0.000	1.836	0.000	8,743	8,639	114.08%	9,974	-	9,974	Government/ Agency
FSF170		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	1.753	0.000	1.822	0.000	20,802	20,802	112.75%	23,453	-		Government/ Agency
FSF183		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.912	0.000	2.056	0.000	1,015	1,015	114.04%	1,158	-		Government/ Agency
FSF185		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.891	0.000	2.002	0.000	770	770	113.91%	877	-		Government/ Agency
FSF187		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.960	0.000	2.141	0.000	13,735	13,736	113.52%	15,593	-		Government/ Agency
FSF188		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.897	0.000	2.142	0.000	47,549	47,565	113.81%	54,114	-		Government/ Agency
FSF191		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	0.203	0.000	0.196	0.000	1,209	1,209	100.62%	1,217	-		Government/ Agency
FSF199		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.918	0.000	2.079	0.000	25,985	25,804	110.75%	28,778	-		Government/ Agency
FSF200		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.923	0.000	2.110	0.000	35,336	35,099	110.82%	39,160	-		Government/ Agency
FSF206		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.714	0.000	1.911	0.000	24,339	24,131	109.95%	26,759	-		Government/ Agency
FSF210		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2027	1.136	0.000	1.138	0.000	12,679	12,698	107.87%	13,677	-		Government/ Agency
FSF217		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2028	1.465	0.000	1.479	0.000	44,008	44,110	110.36%	48,565	-		Government/ Agency
FSF221		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2028	0.678	0.000	0.680	0.000	13,675	13,675	104.26%	14,257	-		Government/ Agency
FSF241		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	2.068	0.000	2.061	0.000	7,009	6,707	117.23%	8,216	-		Government/ Agency
FSF242		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	2.152	0.000	2.300	0.000	6,107	5,899	116.74%	7,129	-		Government/ Agency
FSF260		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.142	0.000	2.331	0.000	183	183	116.33%	213	-		Government/ Agency
FSF264		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	2.396	0.000	2.438	0.000	156	156	118.67%	185	-		Government/ Agency
FSF266		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.407	0.000	2.312	0.000	872	872	118.30%	1,031	-		Government/ Agency
FSF267		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	2.307	0.000	2.474	0.000	53,765	53,838	117.70%	63,283	-		Government/ Agency
FSF268 FSF289		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.50%	6/1/2031 9/1/2031	1.956	0.000	2.139 1.256	0.000 0.000	111,077	111,243 27.398	116.38% 109.54%	129,266 29.690	-		Government/ Agency
FSF289 FSF294		FNMA Single Family MBS FNMA Single Family MBS		7.50% 7.00%	9/1/2031 8/1/2031	1.247 2.419	0.000	2.404	0.000	27,105 25.646	27,398	109.54%	29,690	-	29,690	
FSF295		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	2.419	0.000 0.000	2.404	0.000	25,646 17,497	25,690 17,518	118.27%	20,693	-		Government/ Agency Government/ Agency
FSF307		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.313	0.000	2.500	0.000	13,325	13,299	116.24%	20,693	-		Government/ Agency
FSF315		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	0.50% 7.00%	11/1/2032	2.204	0.000	2.447	0.000	63.135	63.268	118.64%	74.905	-		Government/ Agency
FSF320		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	2.251	0.000	2.232	0.000	332	332	117.65%	74,905 390	-		Government/ Agency
FSF320	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2032	2.203	0.000	2.403	0.000	8,872	8,881	117.22%	10,400	-		Government/ Agency
FSF323		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.069	0.000	1.067	0.000	2,474	2,473	107.22%	2,652			Government/ Agency
FSF324		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.372	0.000	2.530	0.000	73,819	74,079	118.19%	87.245	-		Government/ Agency
FSF327		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.202	0.000	2.207	0.000	53,385	53.425	119.14%	63.601	_	63.601	Government/ Agency
FSF328		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.266	0.000	2.406	0.000	21,265	21.447	118.13%	25,120	_	,	Government/ Agency
FSF375		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.257	0.000	2.545	0.000	1,706	1.718	116.84%	1.993	-	- , - ,	Government/ Agency
FSF397		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.855	0.000	1.841	0.000	27,497	27,497	112.27%	30,872	-		Government/ Agency
FSF415		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.084	0.000	2.366	0.000	240,010	241,561	112.02%	268,848	-		Government/ Agency
FSF433		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	1.765	0.000	2.384	0.000	134,909	134,945	115.51%	155.838	-		Government/ Agency
FSF474		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	1.024	0.000	2.501	0.000	87,305	87,663	114.78%	100,213	-		Government/ Agency
FSF475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	0.838	0.000	2.496	0.000	69,376	69,654	115.22%	79,934	-	79,934	Government/ Agency
FSF552	31405FHB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	1.634	0.000	2.296	0.000	161,069	161,973	117.47%	189,216	-	189,216	Government/ Agency
FSF559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	1.407	0.000	2.555	0.000	58,171	58,090	114.59%	66,656	-	66,656	Government/ Agency
FSF562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	1.222	0.000	2.749	0.000	285,143	283,453	112.89%	321,907	-	321,907	Government/ Agency
FSF565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.878	0.000	2.583	0.000	126,755	127,194	114.44%	145,063	-	145,063	Government/ Agency
FSF567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	2.027	0.000	2.833	0.000	158,464	159,018	115.78%	183,463	-	183,463	Government/ Agency
FSF570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.757	0.000	2.755	0.000	80,983	81,241	115.29%	93,368	-	93,368	Government/ Agency
FSF574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	1.437	0.000	2.525	0.000	57,453	57,621	115.84%	66,555	-	66,555	Government/ Agency
FSF577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	1.886	0.000	2.593	0.000	205,754	206,224	114.74%	236,092	-	236,092	Government/ Agency
FSF578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	1.941	0.000	2.750	0.000	112,674	112,928	115.82%	130,496	-	130,496	Government/ Agency
FSF580		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	1.335	0.000	2.053	0.000	154,812	156,304	115.67%	179,073	-	179,073	Government/ Agency
FSF581		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	1.038	0.000	2.110	0.000	225,251	227,279	117.60%	264,886	-		Government/ Agency
FSF601		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	1.841	0.000	2.752	0.000	102,829	103,150	115.97%	119,254	-		Government/ Agency
FSF620		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	2.301	0.000	2.723	0.000	58,898	59,395	116.25%	68,470	-		Government/ Agency
FSF635		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.374	0.000	2.832	0.000	126,063	126,867	117.82%	148,521	-	148,521	Government/ Agency
FSF637		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	2.306	0.000	2.803	0.000	10,060	10,127	117.06%	11,776	-		Government/ Agency
FSF643	31406NKE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2035	2.025	0.000	2.651	0.000	106,638	106,912	115.56%	123,235	-	123,235	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF644		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	1.464	0.000	2.803	0.000	70,847	70,843	113.81%	80,631	-		Government/ Agency
FSF645		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	1.504	0.000	2.830	0.000	159,177	159,112	113.73%	181,033	-		Government/ Agency
FSF646		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	1.369	0.000	2.665	0.000	213,715	213,999	115.59%	247,044	-	1 -	Government/ Agency
FSF653		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	1.756	0.000	2.685	0.000	110,082	110,173	115.61%	127,270	-		Government/ Agency
FSF662		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	0.687	0.000	2.361	0.000	64,038	64,363	117.57%	75,289	-		Government/ Agency
FSF663		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	1.934	0.000	2.565	0.000	76,765	77,164	117.80%	90,431	-		Government/ Agency
FSF666		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	1.452	0.000	2.667	0.000	68,937	69,024	115.65%	79,722	-		Government/ Agency
FSF667		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	1.910	0.000	2.848	0.000	80,862	81,356	117.64%	95,125	-		Government/ Agency
FSF673		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	2.197	0.000	2.765	0.000	32,662	32,658	117.27%	38,304	-		Government/ Agency
FSF677		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2035	1.160	0.000	2.103	0.000	235,590	235,664	117.94%	277,865	-		Government/ Agency
FSF678		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.398	0.000	2.945	0.000	346,027	346,096	117.67%	407,170	-		Government/ Agency
FSF681		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	1.768	0.000	2.418	0.000	158,044	158,226	118.13%	186,700	-		Government/ Agency
FSF682		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	1.922	0.000	2.520	0.000	135,485	135,745	118.13%	160,051	-	160,051	Government/ Agency
FSF702		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	0.766	0.000	2.665	0.000	48,045	47,723	115.96%	55,712	-		Government/ Agency
FSF703 FSF704		FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	1.502 0.924	0.000	2.754 2.360	0.000 0.000	37,093 34,410	36,833 34,180	115.84% 115.55%	42,971 39,760	-	42,971	0,
FSF704		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6.00%	12/1/2035 1/1/2036	0.924 1.184	0.000 0.000	2.560	0.000	285,566	285,681		336,182	-		Government/ Agency
FSF705		a ,										117.72%		-		Government/ Agency
FSF706 FSF729		FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	2/1/2036 5/1/2036	1.818 1.466	0.000	2.395	0.000 0.000	198,919 137.080	199,012 135,193	117.23% 115.91%	233,187 158.888	-	233,187 158.888	0,
FSF731		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5.50%	5/1/2036 4/1/2036	1.400	0.000 0.000	2.374 2.421	0.000	302,399	298,270	115.89%	350.452	-	,	Government/ Agency
FSF732		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5.50%	4/1/2036	1.222	0.000	2.421	0.000	95,182	298,270 93,799	116.04%	350,452 110,448	-		Government/ Agency
FSF734		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.321	0.000	2.450	0.000	59.844	59.953	119.27%	71.374	-		Government/ Agency
FSF743		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2030	2.321	0.000	2.895	0.000	35,076	35,124	117.64%	41,266	-		Government/ Agency
FSF744		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	0.524	0.000	2.095	0.000	105,153	103,512	114.13%	120,016	-		Government/ Agency
FSF745		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	1.413	0.000	2.620	0.000	204.757	204.996	114.13%	242.355			Government/ Agency
FSF752		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	0.245	0.000	2.834	0.000	65,534	64.344	114.04%	74.734	_	,	Government/ Agency
FSF754		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	1.494	0.000	2.672	0.000	790	794	115.82%	915	-		Government/ Agency
FSF755		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	1.002	0.000	2.637	0.000	542	545	116.11%	629	-		Government/ Agency
FSF757		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	-0.083	0.000	2.618	0.000	15,197	15,271	115.96%	17,623	-		Government/ Agency
FSF760		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	2.285	0.000	3.034	0.000	220	221	116.05%	255	-		Government/ Agency
FSF761		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	1.880	0.000	2.547	0.000	4.130	4,149	115.25%	4,759	-		Government/ Agency
FSF762		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	1.134	0.000	2.628	0.000	6,916	6.950	116.16%	8.033	-	,	Government/ Agency
FSF763		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	0.348	0.000	2.500	0.000	13,386	13,451	116.06%	15,536	-		Government/ Agency
FSF765		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	1.073	0.000	2.814	0.000	11,602	11,659	115.94%	13,452	-		Government/ Agency
FSF766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	1.489	0.000	2.991	0.000	139,060	139,769	116.11%	161,467	-	161,467	Government/ Agency
FSF767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	1.641	0.000	2.890	0.000	78,740	78,771	116.09%	91,410	-	91,410	Government/ Agency
FSF771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	0.376	0.000	2.818	0.000	37,728	37,299	114.25%	43,105	-	43,105	Government/ Agency
FSF786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	-0.218	0.000	3.028	0.000	23,777	23,864	111.13%	26,424	-	26,424	Government/ Agency
FSF793	31414PYL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	1.830	0.000	2.467	0.000	141,742	144,333	115.58%	163,825	-	163,825	Government/ Agency
FSF794	31415MET8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2038	1.733	0.000	2.689	0.000	5,505	5,602	116.04%	6,388	-	6,388	Government/ Agency
FSF796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	1.471	0.000	2.551	0.000	32,103	32,868	117.87%	37,841	-	37,841	Government/ Agency
FSF798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.393	0.000	2.841	0.000	231,594	238,859	118.75%	275,023	-	275,023	Government/ Agency
FSF801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	1.591	0.000	3.744	0.000	91,344	91,538	111.28%	101,645	-	101,645	Government/ Agency
FSF802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.615	0.000	3.692	0.000	530,030	531,165	111.19%	589,362	-	589,362	Government/ Agency
FSF803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.615	0.000	3.786	0.001	1,188,065	1,192,594	111.27%	1,321,904	-	1,321,904	Government/ Agency
FSF804		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	1.752	0.001	3.692	0.001	1,874,299	1,880,436	111.06%	2,081,571	-		Government/ Agency
FSF808		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	1.051	0.000	3.453	0.000	465,688	474,322	115.20%	536,469	-		Government/ Agency
FSF816		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	-0.049	0.000	2.819	0.000	41,505	42,259	113.77%	47,218	-		Government/ Agency
FSF817		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	-0.032	0.000	3.114	0.000	99,668	101,557	115.20%	114,816	-		Government/ Agency
FSF830		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	0.815	0.000	3.116	0.000	227,892	231,040	111.16%	253,330	-		Government/ Agency
FSF833		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	0.390	0.000	3.358	0.001	1,359,987	1,386,720	112.46%	1,529,506	-		Government/ Agency
FSF834		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	0.575	0.000	3.223	0.001	1,478,972	1,535,520	115.20%	1,703,764	-		Government/ Agency
FSF835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	0.772	0.000	3.427	0.000	187,823	191,525	112.46%	211,235	-	211,235	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF836		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	1.579	0.000	3.882	0.000	175	178	109.71%	192	-		Government/ Agency
FSF838		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.273	0.000	3.834	0.000	218,089	221,134	109.76%	239,384	-		Government/ Agency
FSF839		5 ,	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	2.124	0.001	4.284	0.001	1,839,887	1,866,470	109.76%	2,019,403	-	1 1	Government/ Agency
FSF840		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	1.369	0.000	3.967	0.001	1,604,018	1,627,226	109.75%	1,760,340	-		Government/ Agency
FSF841		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	0.695	0.000	3.412	0.000	242,684	246,398	112.46%	272,934	-		Government/ Agency
FSF842		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	2.313	0.001	4.357	0.003	3,598,324	3,589,328	109.77%	3,949,947	-		Government/ Agency
FSF843		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	0.238	0.000	3.206	0.000	257,556	261,490	112.46%	289,659	-		Government/ Agency
FSF844		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	0.790	0.000	3.369	0.000	152,810	155,113	111.27%	170,025	-		Government/ Agency
FSF845		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	0.738	0.000	3.170	0.000	183,185	186,024	112.46%	206,019	-	/	Government/ Agency
FSF846		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	0.089	0.000	3.135	0.001	1,591,758	1,637,348	115.20%	1,833,693	-		Government/ Agency
FSF847		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	0.225	0.000	3.314	0.000	675,004	693,304	115.20%	777,599	-		Government/ Agency
FSF848		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	0.800	0.000	3.507	0.001	1,223,217	1,254,669	115.20%	1,409,136	-		Government/ Agency
FSF849		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	-0.289	0.000	3.139	0.001	1,244,611	1,281,076	115.11%	1,432,615	-		Government/ Agency
FSF853		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	1.504	0.000	3.917	0.000	145,050	145,668	109.77%	159,221	-		Government/ Agency
FSF856		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.616	0.000	4.789	0.001	1,031,462	1,045,870	108.58%	1,120,007	-		Government/ Agency
FSF857		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.522	0.000	4.713	0.001	1,022,822	1,037,110	108.58%	1,110,625	-	, .,	Government/ Agency
FSF858		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	2.110	0.000	4.537	0.000	221,353	224,511	108.58%	240,355	-		Government/ Agency
FSF859		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	2.429	0.000	4.616	0.001	697,050	706,869	108.71%	757,760	-		Government/ Agency
FSF860		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.560	0.000	4.759	0.001	959,675	975,867	108.58%	1,042,058	-		Government/ Agency
FSF862		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	3.086	0.000	5.026	0.000	98,374	100,065	106.19%	104,465	-		Government/ Agency
FSF863 FSF864		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042 6/1/2042	3.241 2.395	0.000	5.027 4.673	0.000 0.002	404,523	410,897	106.19%	429,568	-		Government/ Agency
		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%		2.395	0.001			2,807,145	2,884,707	108.55%	3,047,246	-	- / - / -	Government/ Agency
FSF865 FSF866		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.332 3.447	0.000	5.126	0.001	742,472 487.717	759,633	106.13% 106.13%	787,976	-		Government/ Agency
FSF867		FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	7/1/2042 6/1/2042	3.586	0.000 0.000	5.075 5.130	0.000 0.000	467,717 447,933	498,968 458,196	106.13%	517,608 475,385	-		Government/ Agency Government/ Agency
FSF868		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042 7/1/2042	3.566	0.000	5.130 4.943	0.000	447,933 597,622	456,196 611,352	106.13%	475,365 634,249	-		Government/ Agency
FSF869		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.181	0.000	4.943 5.008	0.000	566,654	579,824	106.13%	601,382	-		Government/ Agency
FSF870		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	3.159	0.000	4.785	0.000	430.589	440.530	106.13%	456.979	-		Government/ Agency
FSF871		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	3.347	0.000	5.116	0.000	639.763	654.523	106.13%	678.972	-		Government/ Agency
FSF872		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	3.194	0.000	4.992	0.000	472,087	482,875	106.13%	501,020			Government/ Agency
FSF873		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	3.423	0.000	5.102	0.000	240,114	245,651	106.13%	254.830			Government/ Agency
FSF877		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	3.472	0.000	5.411	0.000	927,566	949,456	106.10%	984,125			Government/ Agency
FSF878		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.407	0.001	4.843	0.003	3,924,197	4,050,452	108.55%	4,259,842			Government/ Agency
FSF880		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	1.953	0.000	4.476	0.000	182,626	188,637	108.49%	198,132	-		Government/ Agency
FSF881		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	2.282	0.002	4.701	0.003	4.545.068	4.678.414	108.55%	4.933.817	-		Government/ Agency
FSF884		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	2.235	0.000	4.561	0.000	50,103	52.021	108.55%	54.388	-		Government/ Agency
FSF885		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	2.310	0.000	4.686	0.000	46,637	48,400	108.58%	50.641	-		Government/ Agency
FSF886		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.384	0.000	4.751	0.000	82,032	85,162	108.55%	89,048	-		Government/ Agency
FSF888		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	2.599	0.000	4.897	0.000	348,103	360,262	108.55%	377.876	-		Government/ Agency
FSF920		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	0.382	0.000	3.499	0.002	4,158,175	4,343,742	112.40%	4,673,880	-		Government/ Agency
FSF921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	0.158	0.000	3.218	0.002	3,066,506	3,203,722	112.46%	3,448,736	-		Government/ Agency
FSF923		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	0.764	0.000	3.359	0.000	140,760	147,744	111.93%	157,557	-		Government/ Agency
FSF924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	0.796	0.000	3.335	0.000	309,168	322,964	111.25%	343,942	-	343,942	Government/ Agency
FSF925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	1.318	0.000	3.649	0.000	300,465	314,033	111.27%	334,313	-	334,313	Government/ Agency
FSF926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	0.869	0.000	3.442	0.001	1,309,687	1,369,957	112.46%	1,472,936	-	1,472,936	Government/ Agency
FSF927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	1.281	0.001	3.985	0.002	3,596,656	3,758,729	110.08%	3,959,097	-	3,959,097	Government/ Agency
FSF928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.287	0.000	4.217	0.000	529,357	556,059	109.44%	579,343	-		Government/ Agency
FSF929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	1.747	0.000	4.146	0.001	1,146,294	1,204,408	109.44%	1,254,536	-	1,254,536	Government/ Agency
FSF930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	2.084	0.001	4.329	0.001	1,712,689	1,799,430	109.44%	1,874,414	-	1,874,414	Government/ Agency
FSF931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	2.135	0.002	4.499	0.004	6,006,024	6,226,290	107.68%	6,467,179	-	6,467,179	Government/ Agency
FSF932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	2.792	0.001	4.757	0.002	2,682,180	2,764,356	106.75%	2,863,146	-	2,863,146	Government/ Agency
FSF934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	1.624	0.000	3.783	0.000	647,964	685,676	111.78%	724,276	-	724,276	Government/ Agency
FSF935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	0.738	0.000	3.446	0.001	893,458	945,810	111.40%	995,332	-	995,332	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.129	0.003	5.187	0.005	6,577,379	6,810,503	108.33%	7,125,568	-	7,125,568	Government/ Agency
FSF937		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	3.275	0.003	5.192	0.004	5,127,254	5,309,507	107.78%	5,525,983	-		Government/ Agency
FSF939		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.225	0.002	5.357	0.004	4,895,128	5,041,510	105.13%	5,146,188	-		Government/ Agency
FSF940		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.283	0.001	5.355	0.001	1,803,541	1,857,559	105.13%	1,896,040	-		Government/ Agency
FSF941		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	3.562	0.005	5.329	0.008	9,900,921	10,204,241	105.13%	10,408,718	-		Government/ Agency
FSF942		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	1.085	0.001	4.100	0.003	4,274,818	4,453,444	109.14%	4,665,521	-		Government/ Agency
FSF943		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	1.641	0.001	3.924	0.002	2,419,510	2,520,409	109.55%	2,650,474	-		Government/ Agency
FSF944		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	1.700	0.002	3.974	0.005	7,232,400	7,453,153	109.64%	7,929,578	-		Government/ Agency
FSF945		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	2.362	0.001	4.822	0.002	2,529,714	2,559,364	107.43%	2,717,627	-		Government/ Agency
FSF946		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	0.976	0.002	3.928	0.006	9,807,058	10,203,173	108.98%	10,688,066	-		Government/ Agency
FSF947		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.255	0.003	4.568	0.005	7,662,615	7,788,240	106.26%	8,142,613	-		Government/ Agency
FSF948		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	2.341	0.001	4.703	0.002	3,131,709	3,185,903	107.02%	3,351,617	-		Government/ Agency
FSF949		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.318	0.002	4.889	0.003	4,527,444	4,605,392	107.02%	4,845,360	-		Government/ Agency
FSF950		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	2.450	0.001	4.905	0.001	1,502,854	1,528,891	107.02%	1,608,384	-		Government/ Agency
FSF951		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.156	0.001	4.494	0.001	1,919,603	1,953,242	106.90%	2,051,997	-		Government/ Agency
FSF952		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	2.578	0.001	4.491	0.001	1,897,251	1,919,857	107.52%	2,039,962	-	1 1	Government/ Agency
FSF953		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	2.187	0.000	4.795	0.001	834,272	843,886	107.58%	897,547	-		Government/ Agency
FSF954		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	2.302	0.001	4.672	0.002	3,190,017	3,277,166	106.27%	3,390,093	-		Government/ Agency
FSF955		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	2.227	0.001	4.553	0.001	1,563,744	1,602,883	106.65%	1,667,685	-		Government/ Agency
FSF956 FSF957		FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	4/1/2047 2/1/2047	2.249 2.036	0.001	4.585 4.072	0.001 0.002	1,478,028	1,514,971 3,742,832	106.65% 106.62%	1,576,272 3,891,967	-		Government/ Agency Government/ Agency
FSF958		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047 6/1/2047	2.036	0.001 0.001	4.072 3.716	0.002	3,650,463 2,966,022	3,742,632	106.22%	3,091,967	-		Government/ Agency
FSF959		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047 1/1/2047	2.643	0.001	4.798	0.002	2,966,022	1,125,456	106.27%	3,152,050 1,171,347	-		Government/ Agency
FSF960		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	2.303	0.000	4.798	0.001	1,093,772	1,099,980	106.74%	1,142,951	-		Government/ Agency
FSF961		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	1.310	0.000	4.043	0.001	7.435.195	7,777,420	109.17%	8.117.070	-		Government/ Agency
FSF962		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2040	1.578	0.002	3.983	0.003	6,033,145	6,310,365	108.86%	6,567,586		-, ,	Government/ Agency
FSF963		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2047	2.306	0.002	4.511	0.004	2,326,410	2,381,905	107.05%	2,490,496			Government/ Agency
FSF964		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	1.837	0.001	4.046	0.002	1,864,839	1,909,398	107.05%	1,996,370			Government/ Agency
FSF965		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	2.353	0.001	4.437	0.001	1,884,539	1,929,544	107.12%	2,018,637	-		Government/ Agency
FSF966		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	2.035	0.001	4.332	0.002	2,430,141	2,488,056	107.05%	2,601,544	-		Government/ Agency
FSF968		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	2.077	0.001	4.545	0.002	3.334.750	3.413.722	106.90%	3.564.746	-		Government/ Agency
FSF969		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	1.076	0.001	3.798	0.004	7,252,314	7,476,509	108.70%	7,883,422	-	- , ,	Government/ Agency
FSF970		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	2.372	0.003	4.682	0.006	7,620,283	7,679,821	105.90%	8,069,648	-		Government/ Agency
FSF971		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	2.012	0.000	3.795	0.001	1,517,472	1,567,596	110.03%	1,669,632	-		Government/ Agency
FSF972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	0.805	0.000	2.774	0.000	386,621	399,512	109.31%	422,610	-	422,610	Government/ Agency
FSF973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	0.484	0.000	3.349	0.002	4,571,738	4,723,532	109.65%	5,013,011	-	5,013,011	Government/ Agency
FSF974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.457	0.000	2.900	0.000	833,629	861,479	108.84%	907,306	-	907,306	Government/ Agency
FSF975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.756	0.001	3.050	0.003	5,868,703	6,076,367	108.84%	6,387,387	-	6,387,387	Government/ Agency
FSF976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	0.814	0.001	2.958	0.003	6,790,875	7,016,833	109.15%	7,412,390	-	7,412,390	Government/ Agency
FSF977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	0.797	0.000	2.959	0.000	99,122	102,422	108.72%	107,763	-	107,763	Government/ Agency
FSF978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	0.667	0.000	3.172	0.000	281,255	290,587	109.40%	307,699	-	307,699	Government/ Agency
FSF979		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	1.225	0.001	3.638	0.003	5,530,746	5,530,358	107.33%	5,935,993	-	5,935,993	Government/ Agency
FSF980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	0.550	0.000	2.913	0.001	1,969,101	2,034,062	108.78%	2,141,933	-	2,141,933	Government/ Agency
FSF981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	0.807	0.001	2.804	0.002	5,072,020	5,239,040	108.73%	5,514,983	-	5,514,983	Government/ Agency
FSF982		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	2.179	0.001	3.783	0.002	2,887,645	2,957,100	105.58%	3,048,904	-	3,048,904	Government/ Agency
FSF983		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	3.832	0.000	5.312	0.000	123,778	125,561	104.39%	129,206	-		Government/ Agency
FSF984		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2049	2.597	0.007	5.153	0.014	17,332,427	17,652,309	105.99%	18,370,861	-		Government/ Agency
FSF985		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	2.721	0.006	4.318	0.009	14,071,830	14,960,985	105.68%	14,870,858	-		Government/ Agency
FSF986		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	4.704	0.017	6.285	0.022	23,464,074	24,384,719	102.62%	24,078,568	-		Government/ Agency
FSF987		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	3.964	0.012	5.653	0.017	19,221,067	20,213,924	104.51%	20,088,423	-		Government/ Agency
FSF989		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	5.112	0.021	6.467	0.026	27,009,861	28,070,737	102.71%	27,742,536	-		Government/ Agency
FSF991		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	6/1/2050	5.142	0.007	6.423	0.009	9,489,718	9,866,780	102.71%	9,747,138	-		Government/ Agency
FSF992	3140X7D22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	4.700	0.025	6.295	0.034	35,835,659	37,492,177	102.81%	36,841,340	-	36,841,340	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	4.588	0.015	6.248	0.021	22,074,236	23,121,039	102.71%	22,673,026	-	22,673,026	Government/ Agency
FSF994	3133A7E70	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.00%	7/1/2050	6.162	0.032	6.895	0.036	35,478,873	36,636,998	99.87%	35,431,530	-	35,431,530	Government/ Agency
FSF995		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	2.465	0.005	4.435	0.009	13,352,820	14,212,541	105.62%	14,102,676	-	14,102,676	Government/ Agency
FSF996		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	4.847	0.007	6.371	0.009	9,184,063	9,689,889	102.60%	9,423,147	-		Government/ Agency
FSF997		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	4.752	0.010	6.305	0.013	13,723,685	14,419,971	102.62%	14,083,091	-	14,083,091	Government/ Agency
FSF998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	4.725	0.013	6.298	0.017	17,830,773	18,745,755	102.64%	18,301,917	-	18,301,917	Government/ Agency
F2F001		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	4.912	0.022	6.509	0.029	29,275,548	30,764,706	102.67%	30,058,247	-	/ /	Government/ Agency
F2F002		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	5.002	0.014	6.487	0.018	18,871,295	19,852,049	102.67%	19,375,830	-		Government/ Agency
F2F003		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	5.034	0.019	6.396	0.024	24,679,570	25,969,596	102.63%	25,329,753	-		Government/ Agency
F2F004		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	4.001	0.010	5.561	0.015	17,104,773	18,136,136	104.35%	17,848,408	-		Government/ Agency
F2F005		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	3.156	0.006	5.319	0.010	12,035,372	12,734,808	104.80%	12,613,149	-		Government/ Agency
GSF040	36202CCG6	a ,	30 YR SINGLE FAMILY MBS	9.00%	9/20/2024	1.143	0.000	1.143	0.000	1,986	1,986	109.23%	2,170	-		Government/ Agency
GSF043		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	1.291	0.000	1.291	0.000	1,503	1,503	110.39%	1,659	-		Government/ Agency
GSF044	36225AFS4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.50%	9/15/2021	0.154	0.000	0.154	0.000	7	7	100.93%	7	-	7	Government/ Agency
GSF052	36225AJM3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	6/15/2022	0.356	0.000	0.356	0.000	3,430	3,431	102.50%	3,516	-		Government/ Agency
GSF055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	1.519	0.000	1.535	0.000	2,500	2,500	110.17%	2,755	-		Government/ Agency
GSF056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	1.516	0.000	1.535	0.000	12,327	12,337	110.17%	13,581	-		Government/ Agency
GSF060	36225ALZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	12/15/2022	0.498	0.000	0.498	0.000	1,647	1,641	103.96%	1,712	-		Government/ Agency
GSF061	36225AMT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	3/15/2023	0.292	0.000	0.292	0.000	7,221	7,215	101.95%	7,362	-		Government/ Agency
GSF062		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	12/15/2022	0.472	0.000	0.472	0.000	4,179	4,176	103.56%	4,328	-		Government/ Agency
GSF074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	1.563	0.000	1.597	0.000	22,368	22,192	109.98%	24,601	-	24,601	Government/ Agency
GSF087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.829	0.000	1.854	0.000	13,988	14,000	113.41%	15,863	-		Government/ Agency
GSF088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.810	0.000	1.837	0.000	90,566	90,728	113.14%	102,471	-		Government/ Agency
GSF091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	1.426	0.000	1.421	0.000	17,104	17,143	110.74%	18,942	-		Government/ Agency
GSF094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.617	0.000	1.638	0.000	32,504	32,565	111.70%	36,307	-	36,307	Government/ Agency
GSF095	36207UTB4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/15/2027	1.445	0.000	1.446	0.000	23,383	23,439	110.95%	25,944	-		Government/ Agency
GSF096 GSF097	36208UYA9 36206DST5	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	12/15/2027 6/15/2026	1.687 1.506	0.000 0.000	1.709 1.512	0.000 0.000	29,106 4,053	29,249 4,053	112.18% 111.74%	32,649 4,528	-		Government/ Agency Government/ Agency
GSF097 GSF098	36206DS15	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	1.506	0.000	1.512	0.000	2,349	2,355	112.18%	4,528	-		Government/ Agency
GSF098 GSF099	36207UJ74	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2020	1.493	0.000	1.487	0.000	2,349	2,355	111.39%	2,035	-		Government/ Agency
GSF101	36206AM42	a ,	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	1.495	0.000	1.387	0.000	6,785	6,819	110.41%	7.492	-		Government/ Agency
GSF102	36207MRY4	a ,	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.833	0.000	1.859	0.000	5,505	5,544	113.41%	6,244	-		Government/ Agency
GSF102 GSF104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	1.311	0.000	1.367	0.000	17.121	17.199	111.23%	19.044		19.044	0,
GSF112	36209HMN2	5 ,	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.907	0.000	1.910	0.000	52,042	52,417	115.06%	59,880		- , -	Government/ Agency
GSF113		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.723	0.000	1.711	0.000	3,772	3,807	114.08%	4.303			Government/ Agency
GSF115	36208PNU8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/15/2028	1.815	0.000	1.803	0.000	3,540	3.540	114.30%	4,000	-		Government/ Agency
GSF121	36207QAT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.130	0.000	1.129	0.000	8,273	8,319	108.46%	8,973	-		Government/ Agency
GSF126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.805	0.000	1.797	0.000	5,708	5,748	114.58%	6,541	-		Government/ Agency
GSF141	36208VYG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.687	0.000	1.679	0.000	3,774	3.774	113.56%	4,285	-		Government/ Agency
GSF150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.807	0.000	1.799	0.000	41,864	41,944	114.58%	47.968	-	,	Government/ Agency
GSF163	36207MT48	o ,	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.817	0.000	1.802	0.000	4,520	4,520	115.06%	5,201	-	5,201	0,
GSF170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.847	0.000	1.836	0.000	17,965	17,965	115.06%	20,671	-		Government/ Agency
GSF175	36208WM59	0 ,	30 YR SINGLE FAMILY MBS	8.00%	1/15/2028	1.086	0.000	1.086	0.000	5,184	5,198	108.08%	5,602	-		Government/ Agency
GSF178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.746	0.000	1.751	0.000	19,021	19.064	112.31%	21.362	-		Government/ Agency
GSF179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.926	0.000	1.975	0.000	99,988	100.349	113.36%	113.350	-		Government/ Agency
GSF180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.862	0.000	1.902	0.000	6,066	6,078	112.91%	6,849	-	- /	Government/ Agency
GSF192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	2.018	0.000	2.119	0.000	42,175	42,175	113.59%	47,908	-		Government/ Agency
GSF197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.934	0.000	1.985	0.000	1,251	1,251	112.80%	1,412	-		Government/ Agency
GSF198	36209SWA5	a ,	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.803	0.000	1.788	0.000	16,865	17,001	113.02%	19,061	-	19,061	Government/ Agency
GSF201	36209JJ69	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.935	0.000	1.915	0.000	31,993	32,035	114.22%	36,544	-		Government/ Agency
GSF203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.978	0.000	2.030	0.000	48,369	48,604	113.80%	55,045	-	55,045	Government/ Agency
GSF210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	1.596	0.000	1.590	0.000	18,866	19,165	112.73%	21,267	-	21,267	Government/ Agency
GSF218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	1.200	0.000	1.201	0.000	47,834	47,904	109.13%	52,204	-	52,204	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.136	0.000	2.128	0.000	9,596	9,596	117.47%	11,273	-	11,273	Government/ Agency
GSF228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.685	0.000	1.680	0.000	21,834	21,961	115.24%	25,163	-		Government/ Agency
GSF229	36208HMM5	5 5	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.595	0.000	1.590	0.000	751	751	113.77%	855	-		Government/ Agency
GSF233		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	2.016	0.000	1.997	0.000	35,604	36,032	116.99%	41,655	-		Government/ Agency
GSF236		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	1.457	0.000	1.464	0.000	9,422	9,460	110.62%	10,422	-		Government/ Agency
GSF238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.499	0.000	1.671	0.000	16,255	16,308	113.36%	18,427	-		Government/ Agency
GSF239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.952	0.000	2.003	0.000	72,375	72,485	113.58%	82,207	-	82,207	Government/ Agency
GSF240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	1.625	0.000	1.638	0.000	15,435	15,487	111.56%	17,219	-		Government/ Agency
GSF241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	2.040	0.000	2.095	0.000	121,594	121,823	114.33%	139,014	-		Government/ Agency
GSF242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.535	0.000	1.682	0.000	74,149	74,200	114.12%	84,618	-		Government/ Agency
GSF246		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.503	0.000	1.605	0.000	5,122	5,214	116.81%	5,983	-		Government/ Agency
GSF247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.524	0.000	1.636	0.000	15,467	15,702	116.01%	17,944	-	17,944	Government/ Agency
GSF261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	2.143	0.000	2.124	0.000	2,604	2,712	118.14%	3,077	-	3,077	
GSF271		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.178	0.000	2.643	0.000	83,369	83,527	113.25%	94,418	-		Government/ Agency
GSF272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.849	0.000	2.253	0.000	85,836	86,723	114.86%	98,591	-	98,591	Government/ Agency
GSF274	36202SWK0	ş ,	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.203	0.000	2.712	0.000	529,939	531,041	113.80%	603,069	-	603,069	
GSF275		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.256	0.000	2.628	0.000	66,130	66,639	115.04%	76,076	-		Government/ Agency
GSF276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.325	0.000	2.555	0.000	49,866	50,263	115.10%	57,395	-	57,395	
GSF277		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.348	0.000	2.758	0.000	14,529	14,662	115.73%	16,814	-	16,814	
GSF279 GSF280		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032 8/15/2037	2.342 2.746	0.000	2.604	0.000	89,973	90,766	115.26%	103,706	-		Government/ Agency
GSF280 GSF284	36295LLV1 36295LKA8	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	8/15/2037 8/15/2037	2.746	0.000 0.000	2.949 2.852	0.000 0.000	6,699 55,947	6,665 55.679	116.99% 116.94%	7,836 65,425	-	7,836 65,425	
GSF285		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2037 7/15/2037	2.017	0.000	2.652	0.000	491,219	488,856	116.94%	573,240	-		Government/ Agency
GSF285 GSF286		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	2.069	0.000	2.662	0.000	178,019	400,050	115.07%	204,843	-		Government/ Agency
GSF280 GSF287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	0.447	0.000	1.926	0.000	267.316	265.752	114.82%	204,843 306.941	-	306.941	Government/ Agency
GSF288	36295FJ88	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	0.859	0.000	1.691	0.000	27,252	203,732	115.34%	31.434		/ -	Government/ Agency
GSF289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	1.723	0.000	2.659	0.000	66,829	66,435	115.02%	76,868		76,868	
GSF290		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2037	1.087	0.000	3.024	0.000	529,042	533.758	109.66%	580,123			Government/ Agency
GSF291		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.197	0.000	3.083	0.000	767,383	774,339	109.73%	842,040	-		Government/ Agency
GSF292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	1.213	0.000	3.094	0.000	438,526	442,481	109.67%	480,919	-		Government/ Agency
GSF293		GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	0.068	0.000	2.546	0.000	1.005.171	1.022.108	114.36%	1.149.482	-		Government/ Agency
FSB005		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.753	0.000	1.810	0.000	54.413	54.413	104.68%	56,959	-	, ., .	Government/ Agency
FSB016		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.918	0.000	2.250	0.000	1,236	1,236	113.81%	1,407	-		Government/ Agency
FSB017		FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.855	0.000	1.898	0.000	66,586	66,586	105.34%	70,144	-		Government/ Agency
FSB033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	2.265	0.000	2.366	0.000	159	159	117.35%	187	-	187	Government/ Agency
FSB042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	2.204	0.000	2.175	0.000	36,976	37,466	101.45%	37,512	-	37,512	Government/ Agency
FSB051	31371J2F0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	4/1/2031	1.292	0.000	1.291	0.000	132	132	110.66%	146	-	146	Government/ Agency
FSB072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.034	0.000	2.140	0.000	133,049	132,962	112.50%	149,680	-	149,680	Government/ Agency
FSB077	31391CVA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2033	1.352	0.000	1.543	0.000	83,686	83,849	108.08%	90,450	-	90,450	Government/ Agency
CMB039	46637WAD5	JPMCC 2012-CBX A4	AAA PRIVATE-LABEL CMBS	3.48%	6/15/2045	0.572	0.001	0.572	0.001	7,870,449	8,171,614	101.40%	7,980,297	-	7,980,297	AAA
CMB040	12623SAE0	COMM 2012-CR5 A4	AAA PRIVATE-LABEL CMBS	2.77%	12/10/2045	1.612	0.002	1.612	0.002	10,000,000	10,134,234	103.37%	10,337,126	-	10,337,126	AAA
CMB042	90270YBF5	UBSBB 2013-C5 A4	AAA PRIVATE-LABEL CMBS	3.18%	3/10/2046	1.733	0.005	1.733	0.005	20,000,000	20,321,624	103.65%	20,729,450	-	20,729,450	AAA
CMB043	12630DAY0	COMM 2014-CR14 A4	AAA PRIVATE-LABEL CMBS	4.24%	2/10/2047	2.557	0.003	2.557	0.003	7,000,000	7,153,445	108.56%	7,599,492	-	7,599,492	AAA
CMB044	12591UAF0	COMM 2014-UBS2 A5	AAA PRIVATE-LABEL CMBS	3.96%	3/10/2047	2.684	0.002	2.684	0.002	5,000,000	5,110,638	108.01%	5,400,691	-	5,400,691	AAA
CMB045		COMM 2014-LC15 A4	AAA PRIVATE-LABEL CMBS	4.01%	4/10/2047	2.719	0.009	2.719	0.009	20,000,000	20,444,346	108.35%	21,670,594	-	21,670,594	AAA
CMB046		JPMBB 2014-C19 A4	AAA PRIVATE-LABEL CMBS	4.00%	4/15/2047	2.796	0.002	2.795	0.002	5,000,000	5,111,202	108.11%	5,405,725	-	5,405,725	AAA
CMB047		WFCM 2014-LC16 A5	AAA PRIVATE-LABEL CMBS	3.82%	8/15/2050	2.966	0.002	2.963	0.002	5,000,000	5,116,091	107.82%	5,391,064	-	5,391,064	AAA
CMB048		JPMCC 2014-C20 A5	AAA PRIVATE-LABEL CMBS	3.80%	7/15/2047	2.960	0.001	2.957	0.001	2,250,000	2,299,800	107.95%	2,428,874	-	2,428,874	AAA
CMB049		JPMBB 2014-C18 A5	AAA PRIVATE-LABEL CMBS	4.08%	2/15/2047	2.699	0.003	2.699	0.003	6,825,000	7,117,075	108.18%	7,383,618	-	7,383,618	AAA
CMB050		CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMBS	3.62%	7/10/2047	3.102	0.004	3.097	0.004	8,000,000	8,176,679	108.00%	8,640,259	-	8,640,259	AAA
GCL153		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.78%	8/15/2060	4.911	0.031	4.849	0.030	38,668,555	38,972,556	109.23%	42,354,092	1,270,945	43,625,037	0,
GCL158		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.35%	12/15/2060	4.469	0.001	4.423	0.001	1,754,195	1,797,276	110.28%	1,990,745	545,805	2,536,550	0,
GCL159	3617AU3C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.262	0.005	4.223	0.005	6,850,242	7,068,119	109.89%	7,554,583	269,058	7,823,641	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL160		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.53%	1/15/2061	4.262	0.005	4.223	0.005	7,796,200	8,034,743	110.04%	8,578,627	-		Government/ Agency
GCL163		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.21%	5/15/2061	4.432	0.022	4.388	0.022	30,760,279	31,024,493	111.18%	36,569,605	21,180,121		Government/ Agency
GCL164		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	11/15/2060	5.731	0.013	5.635	0.013	13,939,449	14,376,336	110.61%	15,479,438	569,451		Government/ Agency
GCL165		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60%	4/15/2061	5.275	0.026	5.199	0.026	30,652,657	31,850,804	109.17%	33,786,278	3,532,543		Government/ Agency
GCL166		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.41%	9/15/2061	8.717	0.034	8.482	0.033	24,163,116	25,855,117	108.22%	27,637,369	18,122,284		Government/ Agency
GCL167		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.43%	11/15/2061	8.687	0.050	8.452	0.049	36,050,573	37,857,204	107.44%	40,028,930	17,439,227		Government/ Agency
GCL168		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.67%	3/15/2062	9.164	0.017	8.904	0.017	12,754,860	13,630,858	101.01%	13,109,511	22,227,440		Government/ Agency
GCL169		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.45%	4/15/2062	9.660	0.000	9.372	0.000	25,000	356,357	98.50%	(221,846)	16,477,600		Government/ Agency
GCL170		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.55%	3/15/2063	9.864	0.000	9.562	0.000	-	1,087,370	97.98%	(746,734)	37,000,000		Government/ Agency
GCL171		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.62%	3/15/2063	9.923	0.000	9.619	0.000	-	517,860	101.02%	141,422	13,800,000		Government/ Agency
GCL172		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.65%	11/15/2062	9.480	0.000	9.200	0.000	-	165,540	101.41%	92,502	6,583,800		Government/ Agency
GCL173		GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.58%	6/15/2063	10.019	0.000	9.707	0.000	-	926,250	98.90%	(313,358)	28,500,000		Government/ Agency
GMF218		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.25%	9/15/2038	2.279	0.011	2.279	0.011	32,273,771	32,413,817	106.36%	34,327,803	-		Government/ Agency
GMF219		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.522	0.001	0.522	0.001	17,420,000	17,414,888	101.39%	17,661,546	-		Government/ Agency
GMF223			MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	3.352	0.001	3.339	0.001	2,504,508	2,412,043	112.36%	2,814,075	-		Government/ Agency
GMF237		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	3.554	0.002	3.537	0.002	3,864,887	4,184,154	111.28%	4,300,978	-		Government/ Agency
GMF238		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	4.074	0.009	4.035	0.009	14,321,331	14,764,929	107.41%	15,383,014	-		Government/ Agency
GMF244		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	3.764	0.025	3.737	0.025	42,456,846	44,795,159	108.47%	46,054,978	-		Government/ Agency
GMF251		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	5.838	0.027	5.735	0.026	28,671,385	29,178,380	109.79%	31,478,687	-		Government/ Agency
GMF252		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	5.460	0.012	5.375	0.012	13,707,423	14,193,528	108.98%	14,938,733	-		Government/ Agency
GMF261		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	5.178	0.014	5.100	0.013	16,508,380	17,026,517	109.21%	18,028,339	-		Government/ Agency
GMF269		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.48%	5/15/2059	5.316	0.009	5.238	0.009	10,922,735	11,142,228	109.54%	11,964,425	-		Government/ Agency
GMF270		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.51%	3/15/2053	7.299	0.054	7.131	0.052	45,937,660	49,547,303	109.80%	50,440,883	-		Government/ Agency
GMF271		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	8/15/2059	7.059	0.048	6.904	0.047	43,880,074	44,726,585	105.78%	46,416,825	-		Government/ Agency
GMF273		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	7.396	0.070	7.226	0.068	59,627,327	59,635,388	108.77%	64,858,432	-		Government/ Agency
GMF274		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	4.904	0.008	4.843	0.008	10,316,970	10,473,248	109.76%	11,323,607	-		Government/ Agency
GMF276		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	7.583 6.992	0.037	7.404	0.036 0.033	31,062,591	33,162,686	107.25%	33,315,499	-		Government/ Agency
GMF277		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.25%	6/15/2059		0.034	6.841		30,847,969	31,447,031	108.63%	33,510,797	-		Government/ Agency
GMF278 GMF279		GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.57% 3.74%	11/15/2059 8/15/2059	5.373 5.040	0.042 0.013	5.292 4.974	0.042 0.013	48,799,498 15,670,472	49,509,267 15,974,866	109.84% 110.16%	53,601,320 17,262,638	-		Government/ Agency
						5.040 7.170								-		Government/ Agency
GMF280 GMF282		GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	6.739	0.020	7.011	0.019	17,206,678	17,540,280	108.93%	18,743,613	-		Government/ Agency
GMF282 GMF283	3617ATJK0 3617ATH97	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.39% 3.38%	2/15/2059 8/15/2059	6.739 7.105	0.015 0.040	6.599 6.949	0.015 0.039	14,323,001 34.891.017	14,606,129	109.15% 109.16%	15,634,157 38,087,313	-		Government/ Agency
GMF284		GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	8/15/2059 9/15/2060	8.048	0.040	6.949 7.849	0.039	27.554.951	35,744,666 29,105,994	109.16%	28.116.438	-		Government/ Agency Government/ Agency
GMF285		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.19%	5/15/2060	4.217	0.033	4.180	0.032	28,367,836	29,103,994 28,744,733	111.35%	31,586,961	-		Government/ Agency
GMF286		GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	5/15/2060 7/15/2048	4.217 7.500	0.020	4.160 7.322	0.020	20,307,030 8,337,485	26,744,733 9,068,691	105.28%	8,777,737	-		Government/ Agency
GMF280 GMF287		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.99%	5/15/2048	7.135	0.010	6.970	0.010	10,887,875	11,306,220	105.28%	11,036,991	-		Government/ Agency
GMF288		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.15%	9/15/2051	0.081	0.002	0.081	0.000	17,315,230	17,374,463	100.61%	17,420,230	-		Government/ Agency
GMF289		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	8.114	0.000	7.909	0.000	24,364,893	26,572,908	100.01%	25,350,600			Government/ Agency
GMF290		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.20%	8/15/2060	5.318	0.041	5.238	0.041	47.443.917	48.387.907	110.13%	52.248.894			Government/ Agency
GMF291		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	8.147	0.041	7.941	0.014	10,970,286	11,971,395	104.39%	11,452,375			Government/ Agency
GMF292		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	5.871	0.008	5.768	0.008	8,954,026	9,179,707	109.19%	9,776,838	_		Government/ Agency
GMF293		GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/1/2046	7.625	0.030	7.437	0.029	25,334,100	26,790,811	105.96%	26,845,203			Government/ Agency
GMP005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	11.695	0.003	11.365	0.023	1,500,000	1,467,080	100.27%	1,504,084	_		Government/ Agency
GMP006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	14.030	0.002	13.511	0.002	1,000,000	991,540	100.30%	1,002,963			Government/ Agency
PMB159		FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.046	0.002	0.046	0.002	2,150,093	2,152,934	100.88%	2,168,988			Government/ Agency
PMB166		FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2038	0.040	0.000	0.040	0.000	1,646,433	1,645,443	100.88%	1,659,873	-		Government/ Agency
PMB100	999684251	FHA ME PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2044	0.327	0.000	0.327	0.000	3.580.787	3.582.513	100.82 %	3.639.365	-		Government/ Agency
PMB172	999628456	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.55%	8/1/2042	0.081	0.000	0.021	0.000	7,231,962	7,233,991	100.87%	7.294.916	_		Government/ Agency
PMB173		FHA MF PC	MF PERMANENT RISK-SHARE PC	5.35%	3/1/2042	0.081	0.000	0.081	0.000	6,850,595	6,859,799	100.84%	6,907,955	_		Government/ Agency
PMB174		FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.081	0.000	0.081	0.000	4.049.134	4.052.654	100.93%	4.086.674	_		Government/ Agency
PMB176		FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	2.928	0.000	2.923	0.002	3,218,602	3,240,183	114.11%	3,672,750	-		Government/ Agency
PMB178		FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.830	0.002	3.802	0.002	1,960,890	1,969,345	113.96%	2,234,648	-		Government/ Agency
	-02021011			0.0070	1, 1,2000	0.000	0.001	0.002	0.001	1,000,000	1,000,040	110.0070	2,204,040	-	2,207,040	Coronnent Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB179	57568Z9J1	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.20%	4/1/2052	2.824	0.005	2.821	0.005	11,084,853	11,081,124	114.00%	12,636,311	-	12,636,311	Government/ Agency
PMB180	60416SBF6		MF PERMANENT RISK-SHARE PC	3.75%	8/1/2048	1.279	0.001	1.279	0.001	3,710,000	3,706,069	102.48%	3,802,123	-		Government/ Agency
PMB181	57586NHK0		MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	5.250	0.051	5.172	0.051	61,715,000	61,691,037	108.34%	66,860,797	-		Government/ Agency
PMB183	64199AKB9		MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	1.475	0.002	1.475	0.002	8,141,042	8,274,249	104.01%	8,467,547	-		Government/ Agency
PMB184	57599CYU8		MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	2.780	0.003	2.778	0.003	7,598,519	8,114,259	111.68%	8,485,760	-		Government/ Agency
PMB186	FWDPMB186		MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	8.823	0.000	8.579	0.000	-	-	102.31%	103,212	4,470,000		Government/ Agency
PMB187	FWDPMB187		MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	8.648	0.000	8.410	0.000	-	-	103.48%	107,510	3,090,000		Government/ Agency
PMB188	FWDPMB188		MF PERMANENT RISK-SHARE PC	2.50%	9/1/2063	10.080	0.000	9.764	0.000	-	-	94.40%	(319,221)	5,702,000		Government/ Agency
PMB189	53999AFS3		MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	7.700	0.026	7.512	0.026	21,927,016	21,944,724	107.41%	23,552,356	-		Government/ Agency
FNC200		FNMA MF DUS	MULTIFAMILY CONSTRUCTION MBS	2.46%	1/1/2038	12.891	0.040	12.361	0.038	20,950,000	20,950,000	100.51%	21,057,691	-		Government/ Agency
FXF014		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	8.40%	7/1/2023	0.080	0.000	0.080	0.000	130,962	130,891	100.60%	131,743	-		Government/ Agency
FXF081		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	10/1/2022	0.080	0.000	0.080	0.000	559,642	559,642	100.36%	561,670	-		Government/ Agency
FXF111		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.081	0.000	0.081	0.000	261,368	261,714	100.18%	261,826	-		Government/ Agency
FXF192		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.29%	5/1/2022	0.492	0.000	0.492	0.000	4,659,292	4,659,292	102.54%	4,777,871	-		Government/ Agency
FXF195		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.91%	3/1/2037	0.949	0.000	0.949	0.000	1,637,074	1,658,944	103.63%	1,696,504	-		Government/ Agency
FXF201		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.15%	1/1/2023	0.081	0.000	0.081	0.000	3,243,735	3,243,735	100.41%	3,256,895	-		Government/ Agency
FXF242		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.06%	10/1/2025	3.179	0.012	3.169	0.011	22,138,667	22,160,009	111.58%	24,703,040	-		Government/ Agency
FXF253			MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	3.277	0.002	3.265	0.002	4,362,076	4,458,326	117.89%	5,142,627	-		Government/ Agency
FXF254			MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	3.276	0.001	3.264	0.001	2,117,298	2,171,207	118.17%	2,502,025	-		Government/ Agency
FXF258		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.084	0.000	0.084	0.000	3,749,035	3,749,035	100.25%	3,758,506	-		Government/ Agency
FXF259			MULTIFAMILY PERMANENT MBS	3.54%	10/1/2021	0.084	0.000	0.084	0.000	2,866,609	2,866,609	100.25%	2,873,851	-		Government/ Agency
FXF260			MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	3.570	0.000	3.547	0.000	566,649	578,820	113.06%	640,676	-		Government/ Agency
FXF263		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	3.142	0.002	3.126	0.002	4,412,381	4,377,599	115.99%	5,117,745	-		Government/ Agency
FXF264 FXF268	3138L0UE9	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.26% 2.99%	11/1/2022 6/1/2025	1.587 3.842	0.001 0.002	1.587 3.818	0.001 0.002	5,882,207 2,626,497	5,882,207 2,628,829	102.79% 107.69%	6,046,266 2,828,489	-		Government/ Agency Government/ Agency
FXF200	3138L4S79		MULTIFAMILY PERMANENT MBS	2.99%	0/1/2025 12/1/2023	3.642 2.552	0.002	2.552	0.002	2,626,497 3,382,337	3,383,312	107.89%	2,626,469	-		Government/ Agency
FXF270 FXF271			MULTIFAMILY PERMANENT MBS	3.46%	12/1/2023	2.352	0.001	2.352	0.001	3,382,337 4,472,020	4,475,928	107.25%	4,734,424	-		Government/ Agency
FXF271		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.362	0.002	2.362	0.002	4,472,020	11.359.605	103.87%	4,734,424	-		Government/ Agency
FXF272 FXF273		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	9/1/2023	2.210	0.004	2.210	0.004	2.357.032	2,360,858	104.89%	2.491.550	-		Government/ Agency
FXF274	3138L4YH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.61%	9/1/2023	2.346	0.001	2.300	0.001	6,098,315	6,102,308	105.41%	6,428,455	-		Government/ Agency
FXF280		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.971	0.002	4.905	0.002	10,990,948	10,994,807	110.89%	12,188,272	-		Government/ Agency
FXF282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2029	3.915	0.003	3.887	0.003	2,843,382	2,850,629	110.05%	3,129,110	-		Government/ Agency
FXF283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	7.592	0.030	7.416	0.030	25,100,000	25,164,530	108.47%	27,225,970			Government/ Agency
FXF284		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	5.701	0.005	5.603	0.005	5,193,301	5,261,550	109.32%	5,677,516			Government/ Agency
FXF285		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	7.266	0.031	7.100	0.030	26,709,094	26,732,057	108.22%	28.904.923			Government/ Agency
FXF286		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	7.272	0.015	7.105	0.015	13,068,765	13,072,000	107.92%	14,103,583	-		Government/ Agency
FXF287		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	7.139	0.008	6.976	0.007	6,698,875	6,776,460	108.50%	7,268,302	-		Government/ Agency
FXF288		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	6.997	0.011	6.820	0.011	10,019,494	10,142,117	107.92%	10,812,680	-		Government/ Agency
FXF289	3138L9XB3		MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	5.341	0.003	5.260	0.003	3,750,964	3,757,381	108.57%	4,072,454	-		Government/ Agency
FXF290		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	5.588	0.020	5.497	0.020	21,778,249	21,805,594	110.58%	24,082,925	-		Government/ Agency
FXF291		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.25%	11/1/2027	4.531	0.007	4.482	0.007	10,012,909	10,047,240	110.07%	11,021,122	-		Government/ Agency
FXF293		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.20%	10/1/2027	4.602	0.007	4.551	0.007	10.022.857	10.056.726	109.76%	11,001,156	-		Government/ Agency
FXF294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	4.563	0.011	4.514	0.011	15,465,936	15,557,464	110.42%	17,077,751	-		Government/ Agency
FXF298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	4,165	0.010	4.130	0.010	14,969,004	14,975,387	106.72%	15,974,816	-		Government/ Agency
FXF304	3138LCWY7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.26%	1/1/2027	4.142	0.005	4.107	0.005	7,222,164	7,234,653	109.34%	7,896,851	-	7,896,851	Government/ Agency
FXF306	3138LDJ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	3/1/2028	6.114	0.009	6.001	0.009	9,360,000	9,363,745	108.29%	10,136,359	-	10,136,359	Government/ Agency
FXF307		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	6.098	0.015	5.983	0.015	15,950,000	16,008,559	108.44%	17,295,604	-		Government/ Agency
FXF308		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.80%	4/1/2025	3.665	0.009	3.645	0.009	15,104,727	15,161,172	106.24%	16,047,085	-		Government/ Agency
FXF309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	9.062	0.036	8.817	0.035	25,000,000	25,138,617	106.64%	26,660,198	-		Government/ Agency
FXF310	3138LEAD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	6/1/2026	4.950	0.046	4.892	0.046	60,000,000	60,000,000	105.77%	63,464,964	-	63,464,964	Government/ Agency
FXF312	3138LEHW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.75%	7/1/2028	6.250	0.015	6.130	0.015	15,058,720	15,160,291	107.33%	16,162,434	-	16,162,434	Government/ Agency
FXF313	3138LEH95	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2028	6.470	0.037	6.344	0.036	36,400,000	36,623,788	107.16%	39,006,888	-	39,006,888	Government/ Agency
FXF314	3138LEKK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.50%	7/1/2026	4.809	0.028	4.753	0.028	37,680,000	37,713,696	105.28%	39,667,948	-	39,667,948	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FXF315		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	5.101	0.020	5.037	0.020	25,830,000	25,833,963	105.32%	27,204,766	-		Government/ Agency
FXF317		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	9/1/2028	6.441	0.040	6.313	0.039	39,754,381	40,055,968	106.14%	42,196,818	-		Government/ Agency
FXF319		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.48%	10/1/2028	6.382	0.024	6.256	0.024	24,369,865	24,422,898	105.85%	25,795,928	-		Government/ Agency
FXF320		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	5.043	0.012	4.976	0.012	15,735,962	15,754,546	106.08%	16,692,928	-		Government/ Agency
FXF321		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	5/1/2026	4.559	0.007	4.510	0.007	9,336,192	9,465,845	107.56%	10,042,438	-		Government/ Agency
FXF324		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.15%	1/1/2027	5.041	0.015	4.973	0.015	19,535,403	19,551,500	106.89%	20,882,308	-		Government/ Agency
FXF325		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.35%	2/1/2029	4.753	0.015	4.697	0.014	19,018,498	19,189,167	110.85%	21,081,999	-		Government/ Agency
FXF326		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.41%	4/1/2029	5.134	0.016	5.063	0.016	19,421,930	19,603,002	111.25%	21,606,961	-		Government/ Agency
FXF327		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	5.255	0.007	5.180	0.006	7,778,100	7,792,743	109.39%	8,508,256	-		Government/ Agency
FXF328		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.32%	4/1/2029	4.879	0.016	4.821	0.016	20,080,000	20,149,151	109.91%	22,070,028	-		Government/ Agency
FXF329		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.56%	5/1/2027	0.897	0.002	5.463	0.013	16,840,000	16,841,070	100.05%	16,849,183	-		Government/ Agency
FXF330		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	5.462	0.025	5.378	0.025	28,647,775	28,674,589	108.41%	31,058,153	-		Government/ Agency
FXF331		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	5.415	0.058	5.332	0.057	67,786,906	67,847,619	108.31%	73,417,069	-		Government/ Agency
FXF333		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	7/1/2029	7.036	0.027	6.884	0.027	25,350,000	25,465,875	104.80%	26,566,800	-		Government/ Agency
FXF336 FXF337		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	9/1/2029	7.233	0.016	7.074	0.016	13,862,000	13,901,628	108.74%	15,074,013	-		Government/ Agency
			MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	5.403	0.006	5.321	0.005	6,477,676	6,490,552	107.77%	6,980,863	-		Government/ Agency
FXF338 FXF339		FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.87%	10/1/2027 9/1/2027	5.746 5.671	0.009	5.649 5.578	0.008	9,363,920	9,422,389	108.15%	10,126,801	-		Government/ Agency
			MULTIFAMILY PERMANENT MBS	2.81%			0.011		0.011	12,296,200	12,346,148	107.80%	13,254,724	-		Government/ Agency
FXF340		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.10%	9/1/2029	7.394	0.010	7.229	0.009	8,515,000	8,543,455	102.07%	8,691,362	-		Government/ Agency
FXF342 FXF347		FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.97%	11/1/2032 12/1/2027	9.672 5.776	0.029 0.022	9.386	0.028 0.021	19,070,000	19,114,581	107.54% 107.91%	20,508,280	-		Government/ Agency
FXF347 FXF348		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85% 0.47%	12/1/2027	5.776 0.914	0.022	5.676 6.421	0.021	23,590,000 13,950,000	23,625,840 13,952,086	107.91%	25,456,497 13,959,764	-		Government/ Agency Government/ Agency
FXF340 FXF349		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.47%	12/1/2027	0.914	0.002	6.128	0.013	18,100,000	18,101,351	100.07%	18,112,697	-		Government/ Agency
FXF350		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.47%	3/1/2027	0.922	0.002	0.120	0.018	12,508,212	12,559,203	100.07%	12,740,836	-		Government/ Agency
FXF350		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.46%	1/1/2025	0.887	0.002	6.395	0.002	22,425,000	22,428,437	99.85%	22,391,977	-		Government/ Agency
FXF352		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.40%	2/1/2028	0.922	0.003	6.305	0.021	30,420,000	30,424,784	99.83 <i>%</i> 99.84%	30,371,955	-		Government/ Agency
FXF355		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.41%	3/1/2028	0.920	0.004	6.370	0.026	38,275,000	38,284,111	99.92%	38,243,622			Government/ Agency
FXF360		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.52%	9/1/2028	0.920	0.000	6.772	0.002	1.822.000	1.822.165	99.95%	1.821.079			Government/ Agency
FXF361		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.27%	1/1/2034	9.382	0.109	9.093	0.105	75.058.000	75.308.106	103.83%	77.929.336	_		Government/ Agency
FXF362		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.33%	5/1/2026	3.889	0.007	3.863	0.007	10,743,057	10,769,887	108.72%	11,679,682			Government/ Agency
FXF364		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.46%	4/1/2031	5.453	0.011	5.372	0.011	12,746,000	12,823,283	110.10%	14,032,950			Government/ Agency
FXF365		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	5.883	0.021	5.785	0.021	22,345,000	22,466,989	109.14%	24,388,234	-		Government/ Agency
FXF366		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.70%	5/1/2029	0.904	0.003	7.306	0.027	25,000,000	25,010,676	100.23%	25,058,710	-		Government/ Agency
FXF367		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	0.70%	6/1/2029	1.084	0.007	7.421	0.045	41,302,000	41,336,125	100.24%	41,400,472	-		Government/ Agency
FXF368		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	5/1/2029	5.281	0.020	5.206	0.020	23,197,000	24,255,540	109.14%	25.317.470	-		Government/ Agency
FXF370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	5.038	0.011	4.976	0.011	14.210.000	14.215.174	105.51%	14,993,200	-		Government/ Agency
FXF371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	7.457	0.044	7.291	0.043	37,700,000	38,080,318	106.96%	40,323,072	-		Government/ Agency
FXF372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	4.518	0.009	4.472	0.009	12,011,000	12,607,565	111.75%	13,422,601	-	13,422,601	Government/ Agency
FXF373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	8.887	0.012	8.649	0.012	8,760,000	8,814,204	105.75%	9,263,895	-	9,263,895	Government/ Agency
FXF374	3140HVE91	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.03%	6/1/2026	4.673	0.009	4.620	0.009	12,715,346	12,862,703	106.69%	13,565,576	-	13,565,576	Government/ Agency
FXF375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	9.820	0.021	9.502	0.020	13,483,486	13,713,060	105.97%	14,288,059	-	14,288,059	Government/ Agency
FXF376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	11.229	0.036	10.843	0.035	20,000,000	20,818,037	107.37%	21,473,022	-	21,473,022	Government/ Agency
FXF378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	5.240	0.008	5.170	0.008	9,800,000	9,878,260	106.17%	10,405,006	-	10,405,006	Government/ Agency
FXF379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	8.992	0.014	8.748	0.014	10,189,000	10,354,275	105.83%	10,782,595	-	10,782,595	Government/ Agency
FXF380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	8.183	0.007	7.986	0.007	5,955,000	5,957,787	102.92%	6,129,112	-	6,129,112	Government/ Agency
FXF381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	9.164	0.026	8.912	0.025	18,655,000	18,664,290	103.28%	19,266,690	-	19,266,690	Government/ Agency
FXF382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	7.391	0.014	7.224	0.014	12,300,000	12,356,270	103.69%	12,753,623	-	12,753,623	Government/ Agency
FXF383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	9.558	0.017	9.288	0.017	11,975,000	12,028,839	103.04%	12,338,859	-	12,338,859	Government/ Agency
FXF384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	8.045	0.025	7.854	0.025	20,550,000	20,721,302	103.88%	21,348,026	-	21,348,026	Government/ Agency
FXF385		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	7.962	0.063	7.773	0.061	51,656,000	52,016,694	103.98%	53,709,476	-		Government/ Agency
FXF386		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.19%	3/1/2027	5.399	0.006	5.321	0.006	7,150,000	7,231,840	104.27%	7,455,579	-		Government/ Agency
FXF387		FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.94%	4/1/2035	11.391	0.010	10.991	0.010	6,400,000	6,517,530	97.70%	6,252,644	-		Government/ Agency
FXF388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	9.718	0.019	9.437	0.019	13,400,000	13,515,119	100.95%	13,526,905	-	13,526,905	Government/ Agency

FXF390 3140J0CH1 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.82% 7/1/2030 7.837 0.007 10.805 0.007 4,703,979 4,749,119 95.47% 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 4,490,854 - 7,532 0.009 7,649 0.008 7,715,754 7,852,685 97.76% 7,542,602 - 7,542,602 0 - 7,543 0.004 7,336 0.008 7,715,754 7,852,685 97.76% 7,542,602 - 7,542,602 0 0.007 14,235,000 14,365,544 96.33% 13,712,241 - 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 13,712,241 0 1	CREDIT RATING
FXF390 3140J0CH1 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.82% 7/1/203 11.204 0.007 10.805 0.007 4,703,979 4,749,119 95.47% 4,490,854 - 7,543,202 - 7,543,202 - 7,543,202 - 7,543,202 - 7,543,202 - 7,543,202 - 7,543,202 - 3,266,072 - 3,266,072 - 3,266,072 - 3,266,072 - 3,266,074 - 3,660,376 19,754,878 - 19,754,878 - 19,754,878 - 19,754,878 - 19,754,878 - 19,754,878 - 19,754,878 - </th <th></th>	
FXF391 3140J0FZ8 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.46% 7/1/2030 7.837 0.009 7.649 0.008 7.715,754 7.852,685 97.76% 7.543,202 - 7.543,202	Government/ Agency
FXF392 3140J0GW4 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.41% 7/1/2030 7.928 0.004 7.737 0.004 3,356,594 3,401,509 97.30% 3,266,072 - 3,023,664 - 3,023,664 - 3,023,664 - 3,023,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664 - 3,034,664	Government/ Agency
FXF393 3140J0JH4 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.27% 7/1/2030 8.827 0.017 8.603 0.017 14,365,544 96.33% 13,712,241 - 13,	Government/ Agency
FXF394 3140J0JC5 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.25% 7/1/2030 8.927 0.047 8.698 0.046 37,950,000 38,114,773 94.95% 36,034,664 - 36,034,664	Government/ Agency
FXF395 3140J0KT6 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.55% 7/1/2032 9.723 0.028 9.441 0.027 20,500,000 20,878,694 96.37% 19,754,878 - 19,754,878	Government/ Agency
FXF396 3140J0K74 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.65% 7/1/2030 7.888 0.001 7.697 0.001 1,284,086 1,324,030 99.14% 1,273,044 - 1,273,044	Government/ Agency
FXF397 3140J0K66 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.47% 7/1/2030 8.840 0.004 8.614 0.004 3,025,000 3,079,520 96.80% 2,928,106 - 2,928,106 <t< td=""><td>Government/ Agency</td></t<>	Government/ Agency
FXF398 3140J0L02 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.52% 7/1/2032 10.130 0.023 9.829 0.023 16,530,000 16,703,626 96.12% 15,889,203 - 14,956,627 - 14,956,627 - 10,966,697 - 10,906,697 - 10,906,697 - 10,966,697 - 16,249,866	Government/ Agency
FXF399 3140J0MQ0 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.22% 7/1/2030 8.672 0.031 8.455 0.030 25,610,000 25,721,756 95.92% 24,565,627 - 10,906,697 - 10,906,697 - 10,906,697 - 10,906,697 - 10,906,697 - 10,906,697 - 16,2498 - 16,2498 - 16,2498 - 16,2498 - <th< td=""><td>Government/ Agency</td></th<>	Government/ Agency
FXF400 3140J0NB2 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.53% 7/1/2032 9.933 0.015 9.642 0.014 10,500,000 10,694,095 96.16% 10,096,697 - 10,24,98 - 7,162,498 - 7,162,498 - 7,162,498 - 7,152,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - <	
FXF401 3140J0N30 FNMA MF DUS MULTIFAMILY PERMANENT MBS 1.17% 8/1/2030 7.840 0.008 7.650 0.008 7,490,716 7,494,826 95.62% 7,162,498 - 7,162,498 7,162,498 - 7,152,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - 7,752,202 - <t< td=""><td></td></t<>	
FXF402 3140J0PH7 FNMA MF DUS MULTIFAMILY PERMANENT MBS 2.09% 7/1/2050 18.951 0.021 18.024 0.020 8,392,000 8,558,233 92.38% 7,752,202 - 7,752,202 (• •
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FXF423 3140LBWH2 FNMA MF DUS MULTIFAMILY PERMANENT MBS 0.26% 3/1/2031 0.800 0.001 6.352 0.009 10,075,000 10,076,564 99.83% 10,057,634 - 10,057,634 (0.007,634)	Government/ Agency
	Government/ Agency
FXF425 HITFNP425 FNMA MF DUS MULTIFAMILY PERMANENT MBS 0.27% 4/25/2031 0.850 0.002 6.501 0.017 17,500,000 17,500,000 99.98% 17,496,413 - 17,496,413 (1,496,413)	Government/ Agency
	Government/ Agency
FRM005 3132XEAM3 Freddie Mac MF MULTIFAMILY PERMANENT MBS 3.38% 4/1/2030 5.708 0.013 5.613 0.013 14,129,904 14,390,966 110.40% 15,599,724 - 15,599,724 0.013 0.000 0.013	Government/ Agency
FRM006 3132WWYD8 Freddie Mac MF MULTIFAMILY PERMANENT MBS 3.60% 4/1/2030 4.975 0.021 4.911 0.020 25,190,040 25,945,694 111.65% 28,125,254 - 28,125,254 0	Government/ Agency
FRM007 3132XEAP6 Freddie Mac MF MULTIFAMILY PERMANENT MBS 3.48% 6/1/2030 5.318 0.016 5.240 0.016 18,450,670 18,894,355 111.22% 20,521,291 - 20,521,291 (Government/ Agency
FRM008 3132XEAS0 Freddie Mac MF MULTIFAMILY PERMANENT MBS 3.34% 12/1/2029 5.071 0.008 5.004 0.008 9,591,968 9,746,443 110.03% 10,553,744 - 10,553,744 (Government/ Agency
FRM009 3132XHKY9 Freddie Mac MF MULTIFAMILY PERMANENT MBS 2.40% 6/1/2031 8.838 0.010 8.605 0.010 7,444,000 7,552,807 104.34% 7,767,098 - 7,767,098 (Government/ Agency
FRM010 3132XHKZ6 Freddie Mac MF MULTIFAMILY PERMANENT MBS 2.41% 6/1/2031 8.835 0.016 8.601 0.015 11,732,000 11,914,538 104.43% 12,251,737 - 12,251,737 (Government/ Agency
FRM011 3132XHK29 Freddie Mac MF MULTIFAMILY PERMANENT MBS 2.42% 6/1/2031 8.831 0.016 8.598 0.015 11,768,000 11,961,147 104.52% 12,299,888 - 12,299,888 (Government/ Agency
	Government/ Agency
FHM011 3137FKSQ0 Freddie Mac MF REMIC MULTIFAMILY PERMANENT MBS 3.68% 10/25/2025 4.211 0.007 4.177 0.007 10,000,000 10,116,280 108.47% 10,846,866 - 10,846,866 (Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FHM013			MULTIFAMILY PERMANENT MBS	0.44%	10/25/2030	0.638	0.001	8.569	0.011	8,500,000	8,500,000	100.27%	8,522,937	-		Government/ Agency
FHM014		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.38%	10/25/2030	0.637	0.001	8.856	0.020	15,000,000	15,000,000	100.30%	15,045,111	-		Government/ Agency
FHM015		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.34%	12/25/2030	0.721	0.003	9.020	0.036	27,000,000	27,000,000	99.98%	26,995,645	-		Government/ Agency
FHM016		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.38%	11/25/2030	0.645	0.002	8.665	0.023	17,998,725	17,998,725	100.00%	17,998,725	-		Government/ Agency
FHM017		Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.27%	12/25/2030	0.780	0.003	9.041	0.033	25,000,000	25,000,000	99.99%	24,997,040	-		Government/ Agency
FHM018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	0.25%	11/25/2027	0.676	0.004	5.923	0.036	41,500,000	41,500,000	100.00%	41,500,000	-		Government/ Agency
FHM019	3137FXZ84		MULTIFAMILY PERMANENT MBS	0.28%	1/25/2031	0.797	0.006	9.192	0.068	50,000,000	50,000,000	99.83%	49,912,995	-		Government/ Agency
FNA046		FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	0.96%	1/25/2023	0.728	0.001	1.775	0.001	5,297,350	5,297,010	100.65%	5,332,030	-		Government/ Agency
FNA047		FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	7.676	0.004	7.478	0.004	3,611,630	3,651,097	102.36%	3,696,688	-		Government/ Agency
FNA049		FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	9/25/2027	5.882	0.028	5.785	0.028	30,000,000	30,121,858	108.37%	32,510,298	-		Government/ Agency
RSP001		FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.79%	5/27/2053	4.141	0.003	4.060	0.003	4,991,781	5,200,224	109.51%	5,466,571	-		Government/ Agency
GNR061 GNR086	38374NV61		MULTIFAMILY PERMANENT MBS	5.34%	7/16/2040	0.273	0.000	0.273	0.000 0.003	861,108	851,847	100.82%	868,181	-		Government/ Agency
		GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.45%	5/16/2042	1.697 2.093	0.003 0.003	1.696 2.087	0.003	10,000,000	10,133,413	103.83%	10,382,643	-		Government/ Agency
GNR088 GNR089		GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.26% 3.37%	11/16/2043 12/16/2046	2.093	0.003	2.087	0.003	9,637,475 18.348.684	9,651,246 18,558,525	104.49% 103.28%	10,070,550 18.950.084	-		Government/ Agency Government/ Agency
GNR091		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	3/16/2046	1.436	0.004	1.436	0.004	14,942,204	15.026.961	103.28%	15,229,947	-		Government/ Agency
GNR091 GNR092		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.89%	2/16/2046	1.086	0.002	1.000	0.002	14,942,204 150,438	15,026,961	101.66%	15,229,947	-		Government/ Agency
GNR092 GNR093	38376G5S5		MULTIFAMILY PERMANENT MBS	3.43%	2/16/2044	1.023	0.000	1.023	0.000	2,428,141	2,532,658	102.10%	2,479,015	-		Government/ Agency
GNR093 GNR094	38378BF87		MULTIFAMILY PERMANENT MBS	3.43% 2.46%	2/16/2044	3.106	0.000	3.079	0.000	2,428,141 51.015.000	2,532,656 51,374,958	102.10%	2,479,015 52.847.000	-		Government/ Agency
GNR095		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	1/16/2033	2.389	0.024	2.386	0.024	17,025,000	17,596,582	103.01%	17,538,053	-		Government/ Agency
GNR095 GNR096	38378BA82		MULTIFAMILY PERMANENT MBS	2.31%	1/16/2049	4.365	0.005	4.321	0.005	7,076,000	7,076,008	102.99%	7,287,303	-		Government/ Agency
GNR097	38378BWB1		MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	2.956	0.003	2.945	0.003	1.500.000	1.528.229	102.99%	1,567,911	-		Government/ Agency
GNR103		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.21%	7/16/2046	2.391	0.003	2.388	0.003	7,760,000	7,972,024	104.82%	8,133,744		1 1-	Government/ Agency
GNR106	38378NST1		MULTIFAMILY PERMANENT MBS	3.64%	12/16/2045	2.120	0.003	2.120	0.003	8,583,000	8,257,681	105.39%	9,045,835			Government/ Agency
GNR107		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	7/16/2041	1.267	0.000	1.267	0.000	6,390,871	6,316,673	103.33 %	6,478,513			Government/ Agency
GNR108		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	3.712	0.006	3.691	0.006	10,000,000	9,599,908	107.10%	10,710,487	-		Government/ Agency
GNR109	38378NF24		MULTIFAMILY PERMANENT MBS	3.35%	11/16/2042	0.986	0.001	0.986	0.001	8,153,770	8,134,354	102.15%	8,329,385	-		Government/ Agency
GNR110			MULTIFAMILY PERMANENT MBS	3.77%	6/16/2045	0.384	0.000	0.384	0.000	2,156,750	2,180,619	100.93%	2.176.760	-		Government/ Agency
GNR111	38378NX57		MULTIFAMILY PERMANENT MBS	3.48%	2/16/2051	1.075	0.001	1.075	0.001	4.833.832	4,806,195	102.49%	4,954,111	-		Government/ Agency
GNR112	38378NZ63	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.75%	4/16/2046	2.749	0.003	2.729	0.003	6,440,919	6,455,323	107.11%	6,898,603	-		Government/ Agency
GNR113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	1.191	0.002	1.191	0.002	10,356,399	10,306,959	102.82%	10,648,141	-	10,648,141	Government/ Agency
GNR114	38378XGG0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.20%	9/16/2051	1.538	0.001	1.538	0.001	5,000,000	5,028,634	103.32%	5,166,201	-		Government/ Agency
GNR115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.661	0.014	2.648	0.014	35,000,000	34,706,119	104.56%	36,597,173	-	36,597,173	Government/ Agency
GNR116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.29%	5/16/2055	4.947	0.008	4.862	0.007	10,000,000	9,490,537	106.02%	10,602,399	-	10,602,399	Government/ Agency
GNR119	38379KEZ7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	3/16/2051	1.787	0.005	1.785	0.005	17,678,077	17,753,402	103.40%	18,279,824	-	18,279,824	Government/ Agency
GNR123	38378BAV1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.53%	7/16/2038	0.174	0.000	0.174	0.000	1,077,061	1,087,099	100.13%	1,078,408	-	1,078,408	Government/ Agency
GNR125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.952	0.009	4.892	0.009	11,545,000	11,594,643	106.00%	12,237,795	-	12,237,795	Government/ Agency
GNR126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	9/16/2052	3.214	0.003	3.181	0.003	6,359,158	6,576,595	107.57%	6,840,467	-	6,840,467	Government/ Agency
GNR127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.270	0.002	2.261	0.002	4,735,419	4,698,812	102.84%	4,869,719	-	4,869,719	Government/ Agency
GNR128	38379KCE6		MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.386	0.002	2.374	0.002	5,795,144	5,802,594	103.34%	5,988,767	-	5,988,767	Government/ Agency
GNR129	38378XFG1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	12/16/2040	0.584	0.000	0.584	0.000	909,178	922,690	100.73%	915,778	-		Government/ Agency
GNR130	38376G4S6		MULTIFAMILY PERMANENT MBS	3.33%	6/16/2043	0.968	0.001	0.968	0.001	6,249,903	6,424,458	102.11%	6,381,943	-	6,381,943	Government/ Agency
GNR133	38376GB41	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.45%	4/16/2051	0.310	0.000	0.310	0.000	421,309	434,415	100.56%	423,649	-	423,649	Government/ Agency
GNR134	38379K3U0		MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	2.138	0.005	2.131	0.005	14,751,735	14,952,178	103.73%	15,301,900	-		Government/ Agency
GNR136	38379KVC9		MULTIFAMILY PERMANENT MBS	2.53%	2/16/2040	0.773	0.000	0.773	0.000	3,543,082	3,581,045	101.09%	3,581,634	-		Government/ Agency
GNR137	38379KQ35		MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	3.919	0.005	3.862	0.005	7,833,011	7,822,302	104.21%	8,162,775	-		Government/ Agency
GNR138			MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.100	0.004	3.069	0.004	8,548,869	8,626,272	104.75%	8,954,860	-		Government/ Agency
GNR139	38379K3N6		MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	2.359	0.001	2.347	0.001	4,149,774	4,164,837	103.63%	4,300,596	-		Government/ Agency
GNR141	38379RAB9		MULTIFAMILY PERMANENT MBS	2.30%	5/16/2056	1.557	0.001	1.557	0.001	5,441,906	5,404,062	102.06%	5,553,882	-		Government/ Agency
GNR142	38379RAA1		MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	1.210	0.000	1.210	0.000	2,313,326	2,300,840	101.48%	2,347,494	-		Government/ Agency
GNR143			MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	1.781	0.003	1.778	0.003	9,733,124	9,785,997	103.03%	10,028,013	-		Government/ Agency
GNR144		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2048	1.644	0.002	1.642	0.002	6,787,683	6,818,044	102.53%	6,959,681	-		Government/ Agency
GNR146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	1.809	0.001	1.807	0.001	3,222,374	3,216,332	101.96%	3,285,439	-	3,285,439	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR147		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	2.100	0.001	2.093	0.001	3,656,294	3,648,296	102.59%	3,751,048	-		Government/ Agency
GNR148		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	2.225	0.003	2.217	0.003	8,594,818	8,603,012	102.94%	8,847,134	-		Government/ Agency
GNR149	38379UED4		MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	3.080	0.004	3.050	0.004	8,256,247	8,257,668	103.60%	8,553,645	-		Government/ Agency
GNR150		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.571	0.004	2.555	0.004	9,493,484	9,394,684	103.02%	9,780,154	-		Government/ Agency
GNR151		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.056	0.005	3.994	0.005	8,104,697	8,077,756	103.59%	8,395,332	-		Government/ Agency
GNR152	38380JEK0		MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.238	0.016	4.168	0.015	24,240,523	23,832,371	103.93%	25,193,999	-		Government/ Agency
GNR153		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	7.687	0.068	7.508	0.066	60,000,000	57,131,390	102.73%	61,636,752	-		Government/ Agency
GNR155		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	5.152	0.036	5.082	0.035	45,000,000	43,202,566	105.79%	47,607,413	-		Government/ Agency
GNR156	38380MU90		MULTIFAMILY PERMANENT MBS	3.10%	5/16/2059	1.197	0.003	1.197	0.003	17,169,693	17,091,535	101.84%	17,484,757	-		Government/ Agency
GNR157		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.598	0.002	1.597	0.002	9,727,611	9,594,274	103.03%	10,022,154	-		Government/ Agency
GNR158		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.533	0.004	2.517	0.004	9,668,798	9,601,291	104.20%	10,075,297	-		Government/ Agency
GNR159		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	3.079	0.006	3.049	0.006	12,750,072	12,784,535	104.46%	13,318,683	-		Government/ Agency
GNR160		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	4.647	0.062	4.567	0.061	84,465,007	91,554,453	107.87%	91,111,365	-		Government/ Agency
GNR161		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.508	0.020	4.433	0.020	29,799,328	30,797,864	101.46%	30,235,114	-		Government/ Agency
GNR162	38380RPH7		MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	4.624	0.017	4.545	0.017	24,929,115	25,810,561	101.36%	25,269,086	-		Government/ Agency
GNR163		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.701	0.014	4.622	0.014	19,890,934	20,595,127	101.07%	20,103,574	-		Government/ Agency
GNR164		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.604	0.017	4.527	0.017	24,936,571	25,759,858	101.49%	25,307,332	-		Government/ Agency
GNR165		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	4.567	0.047	4.490	0.046	69,906,278	72,410,923	101.51%	70,959,325	-		Government/ Agency
GNR166		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	4.499	0.027	4.425	0.026	40,000,000	41,174,764	101.80%	40,720,836	-		Government/ Agency
GNR167		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	4.499	0.040	4.425	0.039	60,000,000	61,335,672	101.78%	61,067,112	-		Government/ Agency
GNR168	38380NH77		MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	3.778	0.015	3.725	0.015	26,454,876	27,560,861	104.39%	27,616,536	-		Government/ Agency
GNR169			MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	4.467	0.020	4.372	0.019	30,000,000	30,492,188	101.77%	30,529,530	-	30,529,530	0,
GNR170		GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	3.824	0.013	3.770	0.013	22,186,727	22,969,206	103.74%	23,016,679	-		Government/ Agency
CLP068 CLP069		State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	4.04% 4.29%	11/1/2032 11/1/2037	0.573 0.572	0.000	0.573 0.572	0.000 0.000	1,305,000	1,305,000	101.10% 101.12%	1,319,407	-	1,319,407 1,203,386	AA
		State Housing Bonds								1,190,000	1,190,000		1,203,386	-	, ,	AA
CLP070 CLP071		State Housing Bonds State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	4.44% 4.49%	11/1/2041 11/1/2044	0.571 0.571	0.000 0.000	0.571 0.571	0.000 0.000	1,120,000 455,000	1,120,000 455,000	101.15% 101.17%	1,132,879 460,341	-	1,132,879 460,341	AA AA
CLP071 CLP076		•	MULTIFAMILY REVENUE BONDS	4.49%	12/1/2028	4.884	0.000	4.851	0.000	5.000.000	455,000 5.103.050	101.17%	5.265.709	-	5.265.709	AA AA
CLP070 CLP077		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	12/1/2028	9.538	0.004	9.329	0.004	5,000,000	5,000,000	103.31%	5,203,709	-	5,205,709	AA AA
CLP078		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	12/1/2030	9.556	0.007	9.329	0.007	8,305,000	8,305,000	104.02%	8,640,833	-	8,640,833	AA
CLP079		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	6/1/2056	16.183	0.010	15.476	0.107	45.000.000	45.000.000	104.04 %	46.694.156	-	46,694,156	AA
CLP081		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	5/1/2035	9.346	0.006	9.151	0.005	3,860,000	3,860,000	103.77%	40,094,130	-	4,005,447	AA AA
CLP084		State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	4.715	0.000	4.691	0.003	5,000,000	5,000,000	108.07%	5,403,359		5,403,359	AA
CLP086		State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	12/1/2058	4.239	0.004	4.202	0.004	9.735.000	9.732.377	102.12%	9.941.225		9.941.225	AA
CLP089		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	0.601	0.001	0.601	0.001	12,310,000	12,198,256	99.29%	12,222,156	_	12,222,156	AAA
CLP090		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.70%	11/15/2021	0.609	0.002	0.609	0.002	22,500,000	22,466,936	101.24%	22,777,943		22,777,943	AAA
CLP095		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	1.608	0.006	1.608	0.006	23,770,248	23,770,248	101.27%	24,071,174		24,071,174	AA
CLP098		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	11.263	0.047	10.967	0.045	25,000,000	25,000,000	112.05%	28,012,395	-	28,012,395	AA
CLP099		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	14.390	0.035	13.882	0.033	15,000,000	15,000,204	107.62%	16,143,452	-	16,143,452	AA
CLP100		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	16.511	0.026	15.809	0.025	10,000,000	10,000,137	107.40%	10,739,756	-	10,739,756	AA
CLP101		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	18,126	0.029	17.254	0.028	10,000,000	10,000,138	107.51%	10,751,179	-	10,751,179	AA
CLP102		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	18.268	0.034	17.439	0.032	12,000,000	12,000,000	104.36%	12,522,977	-	12,522,977	AA
CLP103		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	20.087	0.062	19.073	0.059	20,000,000	20,000,000	104.05%	20,810,446	-	20,810,446	AA
CLP104		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	21.325	0.066	20.230	0.063	20,000,000	20,000,000	104.24%	20,847,770	-	20,847,770	AA
CLP105		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.55%	10/3/2022	1.456	0.003	1.456	0.003	13,570,000	13,571,355	104.70%	14,207,505	-	14,207,505	AA
CLP106		State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.20%	9/30/2021	0.492	0.002	0.492	0.002	29,840,000	29,842,268	101.83%	30,385,087	-	30,385,087	AA
CLP107		State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	22.372	0.029	21.208	0.027	8,340,000	8,345,431	104.13%	8,684,341	-	8,684,341	AA
CLP108		State Housing Bonds	MULTIFAMILY REVENUE BONDS	1.50%	12/1/2022	1.639	0.002	1.639	0.002	8,750,000	8,753,247	100.67%	8,808,460	-	8,808,460	AA
CLP109		State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.33%	8/1/2023	1.332	0.004	1.332	0.004	20,000,000	20,000,000	100.15%	20,029,766	-	20,029,766	AAA
CLP110		State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.343	0.003	2.343	0.003	7,989,748	7,989,748	101.78%	8,565,820	24,292,252	32,858,072	AA
CLP111	FWDCLP111	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.15%	9/1/2023	2.342	0.000	2.342	0.000	-	-	101.33%	59,237	4,465,000	4,524,237	AA
CLP112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	26.242	0.099	24.812	0.093	26,410,000	26,410,000	97.49%	25,747,109	-	25,747,109	AA
CLP113	57587GAB1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.50%	12/1/2023	2.645	0.004	2.645	0.004	10,020,000	10,020,000	100.07%	10,027,141	-	10,027,141	AA

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR	¹ DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	16.960	0.208	16.326	0.200	84,895,000	84,895,000	98.26%	83,417,258	-	83,417,258	AAA
CLP115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	18.357	0.035	17.446	0.033	13,000,000	13,000,000	99.45%	12,928,399	-	12,928,399	AA
CLP116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	15.978	0.015	15.185	0.014	6,275,000	6,275,000	99.57%	6,248,142	-	6,248,142	AA
CPM025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.082	0.000	0.082	0.000	2,936,595	2,945,046	100.06%	2,938,407	-	2,938,407	AA
CPM028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.080	0.000	0.080	0.000	892,203	901,583	100.09%	893,042	-	893,042	AA
CLM014	55299ATS0	Direct Loans	MULTIFAMILY CONSTRUCTION	3.50%	7/25/2039	12.678	0.027	12.133	0.026	13,499,899	13,416,442	108.17%	14,603,051	101	14,603,153	not rated
CLM015	26899AWJ1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.50%	9/1/2021	0.410	0.000	0.410	0.000	7,203,629	7,153,959	100.64%	7,319,146	10,733,871	18,053,018	not rated
CLM016	28299AGB8	Direct Loans	MULTIFAMILY CONSTRUCTION	2.31%	12/19/2024	0.001	0.000	3.496	0.002	4,177,295	4,130,943	98.87%	3,982,223	13,044,610	17,026,833	not rated
CLM017	28299AGC6	Direct Loans	MULTIFAMILY CONSTRUCTION	2.31%	12/19/2024	0.001	0.000	3.496	0.023	44,694,567	44,400,820	98.87%	43,757,271	38,083,528	81,840,798	not rated
CLM018	FWDCLM018	B Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	3.164	0.000	3.155	0.000	-	(519,865)	101.78%	923,416	52,000,000	52,923,416	not rated
CLM019	28299AGF9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	6/1/2024	2.507	0.001	2.507	0.001	3,539,565	3,438,533	100.74%	3,649,815	11,460,435	15,110,250	not rated
CLM020	40399AGP1	Direct Loans	MULTIFAMILY CONSTRUCTION	3.45%	12/1/2023	2.504	0.001	2.504	0.001	1,671,247	1,516,797	100.35%	1,750,471	20,842,196	22,592,668	not rated
CLM021	58799AFT2	Direct Loans	MULTIFAMILY CONSTRUCTION	2.60%	11/1/2023	0.019	0.000	2.467	0.000	30,055	(90,071)	100.06%	39,040	15,986,689	16,025,729	not rated
CLM022	FWDCLM022	2 Direct Loans	MULTIFAMILY CONSTRUCTION	2.80%	11/1/2023	0.021	0.000	2.459	0.000	-	(8,132)	100.05%	1,561	3,042,148	3,043,709	not rated
CLM023	10899ACY4	Direct Loans	MULTIFAMILY CONSTRUCTION	3.25%	3/1/2023	1.826	0.002	1.826	0.002	6,061,237	5,989,405	100.82%	6,155,342	5,438,763	11,594,105	not rated
TNT122	9128284V9	US Treasury	US Treasury	2.88%	8/15/2028	6.799	0.011	0.000	0.000	10,000,000	9,855,315	109.98%	10,998,181	-	10,998,181	Government/ Agency
TNT123	9128285M8	US Treasury	US Treasury	3.13%	11/15/2028	6.911	0.023	0.000	0.000	20,000,000	20,390,436	111.81%	22,362,386	-	22,362,386	Government/ Agency
TNT127	9128286B1	US Treasury	US Treasury	2.63%	2/15/2029	7.277	0.029	0.000	0.000	25,000,000	26,142,782	108.20%	27,050,048	-	27,050,048	Government/ Agency
TNT129	912828YB0	US Treasury	US Treasury	1.63%	8/15/2029	7.970	0.018	0.000	0.000	15,000,000	14,771,335	100.39%	15,058,905	-	15,058,905	Government/ Agency
TNT131	912828YS3	US Treasury	US Treasury	1.75%	11/15/2029	8.123	0.036	0.000	0.000	30,000,000	30,032,968	101.22%	30,366,363	-	30,366,363	Government/ Agency
TNT133	912810SL3	US Treasury	US Treasury	2.00%	2/15/2050	22.424	0.060	0.000	0.000	20,000,000	23,113,290	91.58%	18,316,616	-	18,316,616	Government/ Agency
TNT134	912828Z94	US Treasury	US Treasury	1.50%	2/15/2030	8.463	0.043	0.000	0.000	35,000,000	36,624,839	98.81%	34,584,984	-	34,584,984	Government/ Agency
TNT136	912828ZQ6	US Treasury	US Treasury	0.63%	5/15/2030	9.005	0.076	0.000	0.000	63,000,000	62,364,991	91.04%	57,355,748	-	57,355,748	Government/ Agency
TNT137	91282CAE1	US Treasury	US Treasury	0.63%	8/15/2030	9.266	0.037	0.000	0.000	30,000,000	29,772,273	90.66%	27,198,093	-	27,198,093	Government/ Agency
TNT140	91282CBL4	US Treasury	US Treasury	1.13%	2/15/2031	9.523	0.026	0.000	0.000	20,000,000	19,130,248	94.50%	18,900,252	-	18,900,252	Government/ Agency
ADV002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	33,453	-	33,453	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	159,574,649	159,574,649	100.00%	159,574,649	-	159,574,649	Government/ Agency

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