						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
AFN0004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	5.97%	7/1/2033	0.413	0.000	3.167	0.000	230,625	230,936	101.37%	233,796	-	233,796	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	5.23%	5/1/2033	0.425	0.000	3.146	0.000	108,843	108,993	101.23%	110,183	-		Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.22%	8/1/2033	0.430	0.000	3.199	0.000	114,138	114,087	101.29%	115,610	-		Government/ Agency
AFN0012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	6.04%	8/1/2033	0.493	0.000	3.199	0.000	299,037	298,852	101.14%	302,443	-		Government/ Agency
AFN0013 AFN0014	31403UYG0 31401XXA0	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.39% 5.74%	11/1/2033 7/1/2033	0.126 0.394	0.000 0.000	3.121 3.173	0.000 0.000	569,378 95,788	569,383 95,608	100.99% 101.57%	575,029 97,289	-	575,029 97,289	
AFN0014 AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.86%	8/1/2033	0.587	0.000	3.000	0.000	103,522	103.440	101.57%	104.631	-	104,631	Government/ Agency Government/ Agency
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.68%	3/25/2037	0.259	0.000	3.591	0.000	86.912	86.431	98.16%	85.311	-	85.311	Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	4.76%	4/1/2034	0.708	0.000	2.948	0.000	332,408	335,784	101.75%	338,233	_	338,233	Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	5.87%	11/1/2034	0.792	0.000	3.499	0.000	124,246	125,425	101.59%	126,219	-	126,219	
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.83%	4/25/2037	0.419	0.000	3.422	0.000	201,165	200,760	98.46%	198,064	-	198,064	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.98%	3/25/2042	0.649	0.000	4.689	0.001	1,481,708	1,483,218	98.99%	1,466,771	-	1,466,771	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.93%	6/25/2042	0.615	0.000	4.729	0.002	2,782,331	2,783,686	98.70%	2,746,197	-	2,746,197	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	5.89%	10/25/2042	0.654	0.000	5.072	0.001	1,257,680	1,261,261	98.40%	1,237,538	-	1,237,538	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	6.03%	10/25/2043	0.811	0.000	5.273	0.002	2,948,716	2,958,613	99.10%	2,922,066	-		Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.75%	6/25/2037	0.316	0.000	3.432	0.000	425,769	425,791	98.65%	420,028	-	420,028	
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.91%	10/1/2042	1.328	0.000	4.167	0.001	1,147,938	1,165,377	102.46%	1,176,216	-		Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.82%	2/1/2045	1.115	0.000	3.647	0.001	1,565,230	1,586,603	101.90%	1,595,019	-		Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.35%	6/1/2033	0.628	0.000	3.139	0.000	25,497	25,476	101.05%	25,765	-		Government/ Agency
AFR0007 AFR0008	31336CLK7 3128JPEZ9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	6.34% 6.02%	10/1/2033 7/1/2035	0.748 0.518	0.000 0.000	3.269 3.125	0.000 0.000	114,240 89,786	113,887 89,683	100.68% 101.79%	115,014 91,396	-		Government/ Agency Government/ Agency
AFR0006 AFR0011	31283PEZ9 31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.73%	2/15/2036	0.044	0.000	2.374	0.000	185.802	185.802	99.01%	183.965	-	183,965	0 ,
AFR0011	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.78%	4/15/2036	0.044	0.000	3.721	0.000	201,394	201.301	98.76%	198.890	-	198,890	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.93%	11/15/2040	0.621	0.000	4.851	0.000	1,624,249	1,618,801	98.75%	1,603,988	_		Government/ Agency
AFR0017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.78%	1/15/2043	0.556	0.000	5.245	0.001	1,694,179	1,695,429	97.81%	1,657,003	-		Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.93%	10/15/2040	0.621	0.000	4.850	0.000	656,303	657,398	98.68%	647,611	_		Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.83%	8/15/2043	0.575	0.000	5.105	0.001	1,738,348	1,737,752	98.13%	1,705,756	-		Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.91%	10/15/2040	0.596	0.000	4.849	0.001	1,311,841	1,311,151	98.22%	1,288,430	-		Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.93%	6/15/2044	0.726	0.000	5.368	0.002	1,884,491	1,889,930	98.57%	1,857,520	-	1,857,520	Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.93%	12/15/2043	0.760	0.000	5.537	0.000	463,536	464,863	98.58%	456,932	-	456,932	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.10%	8/15/2037	0.409	0.000	3.882	0.001	1,425,612	1,435,306	100.02%	1,425,839	-	1,425,839	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.98%	11/15/2040	0.653	0.000	4.830	0.001	1,187,835	1,194,319	98.75%	1,173,044	-	1,173,044	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.76%	5/15/2037	0.276	0.000	4.219	0.000	65,011	65,001	98.59%	64,094	-	64,094	
FRS0374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.353	0.000	0.355	0.000	1,995	1,987	99.26%	1,980	-	1,980	
FRS0376	3128PQU25	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.202	0.000	0.203	0.000	459	456	99.51%	457	-	457	Government/ Agency
FRS0377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.278	0.000	0.279	0.000	342	340	99.38%	340	-	340	Government/ Agency
FRS0393 FRS0399	3128PQKX8 3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	11/1/2024 5/1/2025	0.278 0.461	0.000 0.000	0.279 0.462	0.000	14,238 4.324	14,240 4.316	99.38% 99.08%	14,150 4,284	-	14,150	Government/ Agency Government/ Agency
FRS0400	3128PRBZ1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.463	0.000	0.464	0.000	1,489	1,485	99.08%	1,475	-	, .	Government/ Agency
FRS0401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.499	0.000	0.500	0.000	362	361	99.03%	358	_	358	Government/ Agency
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.353	0.000	0.355	0.000	100	100	99.26%	99	_	99	Government/ Agency
FRS0406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.277	0.000	0.279	0.000	96	95	99.38%	96	-	96	Government/ Agency
FRS0409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.239	0.000	0.240	0.000	934	934	99.44%	929	-	929	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.535	0.000	0.536	0.000	9,883	9,889	98.99%	9,783	-	9,783	Government/ Agency
FRS0411	3128PT3C7	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.805	0.000	0.804	0.000	545	545	98.69%	538	-	538	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.869	0.000	0.868	0.000	5,831	5,830	98.63%	5,751	-	5,751	Government/ Agency
FRS0413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.390	0.000	0.390	0.000	1,144	1,138	99.20%	1,134	-	1,134	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.837	0.000	0.835	0.000	11,627	11,625	98.66%	11,471	-	11,471	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.837	0.000	0.835	0.000	3,969	3,968	98.66%	3,915	-	3,915	
FRS0439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.243	0.000	0.245	0.000	277	278	99.70%	276	-	276	0 ,
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.181	0.000	1.174	0.000	77,676	77,882	97.65%	75,850	-	75,850	Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.741	0.000	0.739	0.000	2,147	2,150	98.31%	2,111	-		Government/ Agency
FRS0446 FRS0447	31306XCR2 31306XND1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50% 3.50%	8/1/2027 9/1/2027	1.326 1.412	0.000 0.000	1.315 1.402	0.000 0.000	25,000 38,795	25,065 38,893	97.46% 97.37%	24,366 37,776	-	24,366	Government/ Agency Government/ Agency
FRS0448	31306XND1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.412	0.000	1.402	0.000	58,795 58,056	58,206	97.73%	56,739	-	56,739	Government/ Agency
FRS0449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	0.704	0.000	0.702	0.000	561,248	561,804	98.36%	552,052	-	552,052	Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	0.938	0.000	0.702	0.000	35.554	35.655	98.01%	34.845	-	34,845	
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.621	0.000	1.612	0.000	237,300	238,279	97.18%	230,609	-	230,609	
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.205	0.000	0.207	0.000	275	275	99.72%	274	-		Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.738	0.000	0.736	0.000	39,769	39,812	98.75%	39,271	-		Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.704	0.000	0.703	0.000	176,427	176,874	98.78%	174,282	-	174,282	Government/ Agency
FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.418	0.000	0.418	0.000	31,171	31,173	99.05%	30,874	-	30,874	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
FSF0809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.381	0.000	0.381	0.000	34	34	99.11%	34	-	34	Government/ Agency
FSF0810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.381	0.000	0.380	0.000	1,888	1,897	99.11%	1,871	-		Government/ Agency
FSF0811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.381	0.000	0.381	0.000	900	900	99.11%	892	-		
FSF0812 FSF0813	31417UXT7 31417MTG8	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	3/1/2025 9/1/2024	0.455 0.229	0.000 0.000	0.454 0.230	0.000 0.000	3,200 1,304	3,200 1,304	98.99% 99.35%	3,168 1,295	-		Government/ Agency Government/ Agency
FSF0814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.455	0.000	0.454	0.000	1,245	1,245	98.99%	1,232	-	1,232	Government/ Agency
FSF0818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.418	0.000	0.418	0.000	22	22	99.05%	22	-	22	Government/ Agency
FSF0819	31416QVA0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	7/1/2024	0.152	0.000	0.153	0.000	49	49	99.48%	49	-	49	Government/ Agency
FSF0820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.455	0.000	0.454	0.000	1,913	1,909	98.99%	1,894	-	1,894	Government/ Agency
FSF0821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.381	0.000	0.381	0.000	52,405	52,408	99.11%	51,936	-	51,936	
FSF0823 FSF0824	31417NJZ5 31418RW64	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2024 3/1/2025	0.380 0.453	0.000 0.000	0.383 0.453	0.000	37,860 63,643	37,863 63,654	99.35% 99.28%	37,613 63.187	-		
FSF0825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.343	0.000	0.344	0.000	32,585	32,590	99.26%	32,383	-	32,383	Government/ Agency Government/ Agency
FSF0826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.268	0.000	0.270	0.000	457	452	99.45%	454	_	454	Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.453	0.000	0.454	0.000	34,568	34,574	99.28%	34,321	-	34,321	Government/ Agency
FSF0828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.453	0.000	0.455	0.000	397	397	99.28%	394	-	394	Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.488	0.000	0.489	0.000	14,972	14,973	99.26%	14,861	-	14,861	Government/ Agency
FSF0831	31412UBX7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2024	0.074	0.000	0.075	0.000	78	78	99.64%	78	-		Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	1.062	0.000	1.047	0.000	38,647 550	38,732	97.73%	37,771 547	-	37,771 547	Government/ Agency
FSF0897 FSF0912	31416PW78 31418T2H9	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	5/1/2024 9/1/2025	0.113 0.631	0.000 0.000	0.114 0.627	0.000 0.000	1,265	550 1,269	99.55% 98.76%	1,250	-	1,250	Government/ Agency Government/ Agency
FSF0912	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.928	0.000	0.923	0.000	1,203	1,374	98.47%	1,250	-	1,250	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.390	0.001	2.346	0.001	2,488,515	2.515.662	95.31%	2.371.851	_	2.371.851	Government/ Agency
FRS0036	31356HSN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	7/1/2024	0.125	0.000	0.126	0.000	1,259	1,259	99.94%	1,259	-	1,259	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.351	0.000	1.427	0.000	419	419	103.01%	432	-	432	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.378	0.000	1.433	0.000	184	184	102.12%	188	-	188	Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.735	0.000	1.824	0.000	7,225	7,143	103.78%	7,498	-		
FRS0124 FRS0130	31292G6K7 31292HAV6	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.00%	10/1/2029 2/1/2030	1.746 1.717	0.000 0.000	1.855 1.826	0.000 0.000	1,227 374	1,227 374	103.01% 103.01%	1,264 386	-	1,264 386	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.717	0.000	1.840	0.000	1,673	1,654	103.84%	1,738	-	1,738	Government/ Agency Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.999	0.000	2.128	0.000	9,565	9,275	103.44%	9.894	-	9.894	0 ,
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.249	0.000	1.320	0.000	3,000	2,958	103.01%	3,091	-	3,091	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.935	0.000	2.009	0.000	237	237	103.29%	245	-	245	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.299	0.000	1.321	0.000	3,030	3,015	102.46%	3,104	-		Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	2.001	0.000	2.109	0.000	307	307	104.47%	320	-	320	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.967 1.884	0.000	2.038	0.000	374	374	104.35%	390 152	-	390	Government/ Agency
FRS0183 FRS0189	31292HJJ4 31298PZK9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 6.50%	4/1/2031 6/1/2031	1.836	0.000 0.000	1.904 1.937	0.000 0.000	146 5,162	146 5,162	104.10% 102.35%	5,284	-	152 5,284	Government/ Agency Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.896	0.000	3.024	0.000	12	35	101.98%	12	_		Government/ Agency
FRS0212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.737	0.000	2.921	0.000	4,473	4,493	103.90%	4,647	-		Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.553	0.000	2.698	0.000	3,701	3,719	103.61%	3,835	-	3,835	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.155	0.000	3.351	0.000	107,894	108,490	103.24%	111,388	-	111,388	Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.981	0.000	3.168	0.000	171,606	172,650	102.97%	176,703	-	176,703	Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.148	0.000	3.346	0.000	1,285	1,291	103.21%	1,326	-	1,326	
FRS0242 FRS0243	31297DTE8 31297DTB4	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	8/1/2034 8/1/2034	3.268 3.327	0.000 0.000	3.486 3.521	0.000 0.000	346,003 127,055	348,026 127,768	103.33% 103.37%	357,528 131,337	-	357,528 131,337	Government/ Agency Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.578	0.000	1.645	0.000	43,807	44,079	101.03%	44,259	-	44,259	
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.342	0.000	3.556	0.000	45,053	45,334	103.42%	46,593	-	46,593	0 ,
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.274	0.000	3.499	0.000	16,400	16,492	103.32%	16,944	-	16,944	Government/ Agency
FRS0260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	1.271	0.000	1.309	0.000	43,591	43,678	100.21%	43,682	-	43,682	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.315	0.000	3.519	0.000	39,764	39,987	103.40%	41,116	-		٠,
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.400	0.000	3.598	0.000	28,002	28,185	103.51%	28,986	-	28,986	Government/ Agency
FRS0268 FRS0269	31297HLJ6 31297HY86	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	1/1/2035 1/1/2035	3.353 2.871	0.000 0.000	3.537 3.043	0.000 0.000	57,901 187,600	58,103 188,833	102.45% 102.84%	59,320 192,919	-	59,320	Government/ Agency
FRS0270	31297HY86 31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.192	0.000	3.043	0.000	187,600	188,833	102.84%	192,919	-		Government/ Agency Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.185	0.000	3.336	0.000	110,457	110,818	102.25%	112,939	-	112,939	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.478	0.000	3.663	0.000	166,740	167,278	102.47%	170,862	-	170,862	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.954	0.000	3.104	0.000	111,730	112,095	102.05%	114,026	-	114,026	
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.474	0.000	3.707	0.000	145,723	146,472	103.60%	150,964	-		Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.610	0.000	1.678	0.000	43,083	43,283	101.07%	43,544	-		Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.395	0.000	3.606	0.000	242,501	243,847	103.47%	250,925	-		Government/ Agency
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.368	0.000	3.603	0.000	190,234	191,298	103.46%	196,809	-	196,809	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
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.529	0.000	3.696	0.000	53,895	53,874	100.45%	54,138	-	54,138	٠,
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.509	0.000	3.722	0.000	73,017	73,368	103.62%	75,658	-		Government/ Agency
FRS0298 FRS0302	31297V5R5 31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 6.50%	11/1/2035 11/1/2035	3.487 2.787	0.000 0.000	3.794 2.987	0.000 0.000	115,286 36,372	115,919 36.589	105.27% 103.98%	121,364 37.821	-	121,364 37.821	Government/ Agency
FRS0302 FRS0313	31297VLY2 3128K7HL5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.704	0.000	2.987 3.884	0.000	36,372 24,297	23,951	103.98%	24,429	_	24,429	Government/ Agency Government/ Agency
FRS0314	3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2036	3.849	0.000	4.113	0.000	3,251	3.210	102.66%	3.338	-	3,338	٠,
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.887	0.000	4.162	0.000	223,952	222,504	102.75%	230,112	_		Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.614	0.000	3.883	0.000	100,452	99,791	102.73%	103,197	-	103,197	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.766	0.000	3.936	0.000	47,523	46,947	100.58%	47,799	-	47,799	Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.673	0.000	3.855	0.000	178,087	175,867	100.54%	179,042	-	179,042	
FRS0324 FRS0329	3128LXRR3 3128KL4H7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.50%	6/1/2036 3/1/2037	3.595 3.795	0.000 0.000	3.764 4.063	0.000 0.000	35,279 16.085	34,851 16,034	100.49% 102.64%	35,453 16.510	-	35,453 16,510	Government/ Agency Government/ Agency
FRS0329 FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.795	0.000	3.974	0.000	111,102	110,398	102.84%	114,252	-	114,252	
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.779	0.000	4.045	0.000	33.923	33.699	102.62%	34.812	_	34.812	
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.939	0.000	4.165	0.000	35,658	34,888	100.69%	35,904	-	35,904	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.943	0.000	4.139	0.000	222,203	217,432	100.67%	223,691	-	223,691	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.854	0.000	4.055	0.000	73,118	71,518	100.64%	73,583	-	73,583	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.506	0.000	3.644	0.000	18,494	18,103	100.41%	18,570	-	18,570	
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.750	0.000	4.148	0.000	94,264	94,785	105.86%	99,791	-	99,791	Government/ Agency
FRS0346 FRS0349	3128M5NV8 3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	12/1/2037 9/1/2037	3.907 3.585	0.000 0.000	4.198 3.902	0.000 0.000	75,015 210,176	74,738 211.015	102.77% 103.79%	77,096 218,145	-	77,096	Government/ Agency
FRS0349 FRS0351	3128M5DW7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.585	0.000	3.902 4.134	0.000	210,176 5.067	211,015 5,079	103.79%	5,274	-	218,145 5,274	٠,
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.111	0.000	4.401	0.000	95,336	94,105	102.93%	98,132	_	98,132	Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	4.146	0.000	4.395	0.000	12,325	12,281	100.80%	12,424	_		
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.281	0.000	4.518	0.000	210,292	210,932	100.86%	212,098	-	212,098	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.543	0.000	4.609	0.000	89,574	89,691	96.05%	86,040	-	86,040	Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.705	0.000	4.142	0.000	2,818	2,888	105.80%	2,981	-	2,981	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.435	0.000	3.517	0.000	2,584	2,581	98.08%	2,535	-	2,535	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.474 4.745	0.000	4.607	0.000 0.000	195,703	195,784	98.07%	191,917	-	191,917	Government/ Agency
FRS0385 FRS0386	312941SC2 312941WB9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 4.00%	8/1/2040 8/1/2040	4.745	0.000 0.000	5.045 4.453	0.000	565,539 168,951	570,341 170,326	100.83% 96.15%	570,245 162,450	-	570,245 162,450	
FRS0389	312941WB9 312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	5.000	0.000	5.105	0.000	69,312	69,880	95.75%	66,365	-	66,365	Government/ Agency
FRS0391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.508	0.000	4.696	0.000	624,595	630,364	98.07%	612,561	-	612,561	
FRS0392	312946EH5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	3.461	0.000	3.603	0.000	87,267	89,112	100.43%	87,644	-		Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	5.151	0.001	5.173	0.001	1,306,643	1,313,107	93.10%	1,216,545	-	1,216,545	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.883	0.000	4.968	0.000	12,184	12,386	95.86%	11,679	-		Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.198	0.001	5.226	0.001	1,608,870	1,623,016	93.04%	1,496,846	-	, ,	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	5.120	0.001	5.157	0.001	792,997	799,834	93.10%	738,276	-		Government/ Agency
FRS0429 FRS0431	3132HLM34 31292SAN0	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	8/1/2042 9/1/2042	5.370 5.449	0.002 0.002	5.336 5.407	0.002 0.002	2,096,296 3,280,152	2,115,993 3,305,287	90.32% 90.19%	1,893,403 2,958,481	-		Government/ Agency Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.411	0.002	5.366	0.002	256.527	259.910	90.19%	2,930,461	-		Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.443	0.001	5.395	0.001	1,844,480	1,883,929	90.19%	1,663,605	_	1,663,605	٠,
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.488	0.002	5.432	0.002	2,839,861	2,899,595	90.13%	2,559,601	_		
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.531	0.001	5.474	0.001	1,445,765	1,476,560	90.05%	1,301,965	-	1,301,965	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.455	0.002	5.397	0.002	2,638,584	2,690,951	90.17%	2,379,237	-		Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.540	0.001	5.595	0.001	1,841,876	1,892,492	92.59%	1,705,453	-		Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.186	0.002	5.214	0.002	2,633,475	2,692,190	93.06%	2,450,604	-		Government/ Agency
FRS0441 FRS0442	3132GRKB6 3132GTYK7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	2/1/2042 5/1/2042	5.178 5.350	0.002 0.001	5.214 5.382	0.002 0.001	2,232,706 1,609,101	2,294,496 1,643,461	93.04% 92.87%	2,077,347 1,494,314	-		Government/ Agency Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.524	0.001	4.700	0.001	909,871	934,849	98.07%	892,307	-	892,307	Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.937	0.000	5.143	0.000	353.854	364.410	97.96%	346.640	-	346.640	٠,
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.680	0.000	4.865	0.000	256,841	264,674	98.05%	251,820	_	251,820	,
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.124	0.000	4.264	0.000	241,696	248,207	98.04%	236,965	-		Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.394	0.000	3.473	0.000	171,589	175,923	98.07%	168,284	-		Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.863	0.000	5.068	0.000	605,079	626,226	97.97%	592,813	-	592,813	
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.563	0.001	4.727	0.001	1,123,444	1,160,725	98.07%	1,101,736	-		Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.565	0.001	4.710	0.001	771,514	796,642	98.06%	756,571	-		
FRS0469 FRS0470	3132L5TQ6 3132GFVU8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	1/1/2040 8/1/2041	3.859 5.004	0.000 0.000	3.963 5.209	0.000 0.000	265,510 179,163	274,341 185.587	98.04% 97.95%	260,295 175,481	-	260,295 175,481	Government/ Agency Government/ Agency
FRS0470 FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2040	5.004 4.659	0.000	5.209 4.822	0.000	156,165	161,601	97.95%	153,107	-		
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.861	0.000	5.056	0.000	433,765	449,095	97.99%	425,025	-		Government/ Agency
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.460	0.001	5.737	0.001	1,330,757	1,384,543	97.56%	1,298,223	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.586	0.000	4.749	0.000	373,840	386,250	98.06%	366,600	-	366,600	Government/ Agency
FRS0475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.497	0.000	4.644	0.000	142,213	147,115	98.06%	139,458	-		Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	5.310	0.000	5.599	0.000	525,357	545,949	97.56%	512,513	-		Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.606	0.001	5.540	0.001	1,376,476	1,356,510	89.91%	1,237,536	-		Government/ Agency
FRS0480 FRS0481	31292SCB4 3132M9PA6	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	10/1/2044 10/1/2044	5.787 5.672	0.001 0.001	5.827 5.705	0.001 0.001	817,438 640.546	826,358 647.540	91.88% 91.88%	751,033 588.510	-		Government/ Agency Government/ Agency
FRS0481 FRS0482	3132M9Y73	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.855	0.001	5.705	0.000	504,367	509,864	91.88%	463,394	-	463,394	
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.367	0.000	5.402	0.000	96.826	97.896	91.88%	88.960	_	88.960	
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.750	0.002	5.921	0.002	1,838,097	1,905,836	94.84%	1,743,283	-	,	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.838	0.000	6.009	0.000	242,268	252,110	94.84%	229,771	_		Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.757	0.000	5.950	0.000	416,636	433,623	94.84%	395,145	-		Government/ Agency
FRS0488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	5.775	0.000	5.949	0.000	412,692	429,732	94.81%	391,275	-	391,275	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.521	0.001	5.660	0.001	668,650	695,068	95.46%	638,320	-	638,320	Government/ Agency
FRS0490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.482	0.000	5.631	0.000	397,156	413,400	94.84%	376,669	-	376,669	,
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.612	0.001	5.767	0.001	783,830	815,620	94.90%	743,888	-	743,888	
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.707	0.001	5.877	0.001	1,459,243	1,521,648	94.81%	1,383,515	-		Government/ Agency
FRS0493 FRS0494	3128MJVL1 3128MJVR8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 3.50%	12/1/2044 1/1/2045	5.751 5.826	0.000 0.001	5.921 5.861	0.000 0.001	470,540 1,644,118	489,685 1.686.851	94.84% 91.78%	446,268 1,509,015	-		Government/ Agency Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.831	0.001	5.862	0.001	2,239,993	2,295,219	91.78%	2,055,925	-		Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.590	0.002	5.744	0.002	384,920	400,413	94.90%	365,305	-		Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.711	0.001	5.877	0.001	1,595,516	1,660,371	94.84%	1,513,215	_		Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.772	0.000	5.942	0.000	441,744	459,951	94.81%	418,819	-		Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.992	0.001	6.005	0.001	1,056,510	1,076,067	91.69%	968,702	-		Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.925	0.001	5.949	0.001	1,275,824	1,292,638	91.69%	1,169,789	-	1,169,789	Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.570	0.000	5.876	0.000	150,662	158,408	97.52%	146,932	-	146,932	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.757	0.001	5.796	0.001	1,648,916	1,678,387	91.88%	1,514,964	-		Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.633	0.001	5.960	0.001	1,024,998	1,077,512	97.52%	999,619	-		Government/ Agency
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.938	0.000	5.146	0.000	161,796	169,202	97.96%	158,498	-	158,498	
FRS0505 FRS0506	3132QLEX7 3128MJXE5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 3.50%	12/1/2044 11/1/2045	5.566 5.984	0.000 0.002	5.902 6.012	0.000 0.002	54,033 2,578,412	56,823 2,635,548	97.59% 91.66%	52,729 2,363,311	-		Government/ Agency
FRS0506 FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	6.313	0.002	6.100	0.002	3.317.890	3,350,708	85.51%	2,363,311	-		Government/ Agency Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.163	0.003	5.948	0.003	745.422	752.757	85.51%	637,438	-		Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.512	0.001	5.383	0.001	1,125,440	1,135,801	87.79%	988,037	_		Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.881	0.001	5.813	0.001	742,389	757,429	88.66%	658,193	_		Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.897	0.000	5.824	0.000	534,372	545,171	88.75%	474,268	-	474,268	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.202	0.001	6.092	0.001	933,102	952,353	88.41%	824,944	-	824,944	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	6.027	0.001	5.948	0.001	1,445,718	1,475,183	88.66%	1,281,755	-		Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.243	0.002	6.137	0.002	2,115,765	2,159,733	88.41%	1,870,520	-		Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.994	0.003	6.025	0.003	3,901,813	3,967,805	91.66%	3,576,310	-		Government/ Agency
FRS0517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	6.097	0.001	6.133	0.001	970,263	988,814	91.60%	888,714	-		Government/ Agency
FRS0519 FRS0520	3132WGFX0 3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	9/1/2046 6/1/2046	6.089 6.112	0.001 0.004	6.158 6.162	0.001 0.004	1,599,032 4,745,635	1,630,315 4,836,383	91.53% 91.60%	1,463,636	-		Government/ Agency
FRS0520 FRS0521	3132WEKW1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 4.00%	7/1/2046	6.044	0.004	6.278	0.004	696,296	715,682	94.53%	4,346,770 658,204	-		Government/ Agency Government/ Agency
FRS0521	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.949	0.001	6.119	0.001	637.901	655.718	94.72%	604.199	-	604.199	
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	6.047	0.001	6.082	0.001	1,447,196	1,472,020	91.60%	1,325,561	-		Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.117	0.000	6.159	0.000	449,061	456,843	91.60%	411,318	-		Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.145	0.000	6.172	0.001	582,495	592,389	91.53%	533,173	-		Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.912	0.000	6.077	0.000	401,932	412,775	94.78%	380,948	-		Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	6.035	0.000	6.221	0.000	134,663	138,355	94.65%	127,465	-	127,465	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.948	0.001	6.167	0.001	592,147	608,502	94.65%	560,492	-	560,492	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.883	0.001	6.072	0.001	1,445,795	1,485,530	94.65%	1,368,506	-		Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.978	0.001	6.179	0.001	763,512	785,415	94.53%	721,741	-		Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.981	0.000	6.202	0.000	284,122	292,268	94.65%	268,934	-		Government/ Agency
FRS0534 FRS0535	3132WECW0 3132QXA49	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	6/1/2046 4/1/2046	5.966 5.880	0.001 0.001	6.180 6.065	0.001 0.001	867,793 1,305,898	892,710 1,343,207	94.53% 94.65%	820,317 1,236,087	-		Government/ Agency Government/ Agency
FRS0536	3132QXA49 3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.688	0.001	5.843	0.001	2,963,797	3,060,901	94.65%	2,812,768	-		Government/ Agency
FRS0536 FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2044	5.846	0.002	6.024	0.003	3.843.819	3,963,977	94.90%	3,640,739	-	3,640,739	,
FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.920	0.003	6.072	0.003	611,988	629,344	94.65%	579,273	-		Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.872	0.001	6.068	0.001	888,763	914,255	94.40%	839,030	_		Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.930	0.001	6.135	0.001	750,806	772,358	94.44%	709,028	-		Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.075	0.001	6.281	0.002	1,655,086	1,702,487	94.44%	1,562,988	-		Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	6.036	0.000	6.262	0.000	489,820	503,914	94.44%	462,564	-	462,564	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
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.830	0.005	6.013	0.005	5,940,334	6,139,557	94.72%	5,626,489	-	5,626,489	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.961	0.000	6.154	0.000	3,800	3,934	94.65%	3,597	-		
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.980	0.000	6.173	0.000	3,968	4,109	94.53%	3,751	-		Government/ Agency
FRS0547 FRS0548	3128MJ2H2 3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	8/1/2047 1/1/2046	5.973 5.810	0.000 0.000	6.189 5.978	0.000 0.000	54,073 67,299	56,036 69.673	94.34% 94.65%	51,013 63.702	-		Government/ Agency
FRS0548 FRS0549	3132QVJF9 3128MJ2D1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.810	0.000	5.978 6.206	0.000	3.165.026	3,279,787	94.65%	2.965.367	-		Government/ Agency Government/ Agency
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.461	0.000	0.465	0.000	3, 103,020	15	100.63%	2,905,307	-	2,903,307	
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.931	0.000	1.052	0.000	8.090	8,090	103.01%	8,334	_	8.334	٠,
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.213	0.000	1.374	0.000	315	315	103.01%	324	-	324	Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	1.231	0.000	1.398	0.000	274	274	103.01%	282	-	282	Government/ Agency
FSF0187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.460	0.000	1.620	0.000	8,476	8,474	102.12%	8,656	-	8,656	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.486	0.000	1.619	0.000	12,024	12,022	102.12%	12,279	-		Government/ Agency
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.465	0.000	1.546	0.000	12,385	12,344	99.77%	12,356	-	12,356	Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.450	0.000	1.525	0.000	13,889	13,843	99.75%	13,854	-	13,854	Government/ Agency
FSF0206 FSF0242	31378QD99 31371JDS0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 7.50%	12/1/2028 3/1/2030	1.498 1.622	0.000 0.000	1.568 1.812	0.000 0.000	7,710 3,342	7,680 3,284	99.79% 103.96%	7,694 3,475	-	7,694 3,475	Government/ Agency Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	5/1/2030	1.701	0.000	1.012	0.000	3,342 85	3,204 85	103.96%	3,475	-	3,475	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	1.992	0.000	2.027	0.000	57	57	103.71%	59	_	59	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.855	0.000	2.146	0.000	39,274	39,303	103.61%	40,693	_		Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.830	0.000	2.112	0.000	70,591	70,651	103.50%	73,064	-		
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	2.018	0.000	2.347	0.000	19,836	19,853	104.15%	20,660	-	20,660	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.920	0.000	2.229	0.000	6,103	6,105	103.89%	6,340	-	6,340	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	2.053	0.000	2.326	0.000	5,691	5,683	103.07%	5,866	-	5,866	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	2.002	0.000	2.028	0.000	50,520	50,581	104.26%	52,671	-		
FSF0320 FSF0321	31385H6T4 31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 7.00%	3/1/2032 11/1/2030	1.948 1.819	0.000 0.000	2.265 2.105	0.000 0.000	143 5,242	143 5,244	104.00% 103.57%	149 5,429	-		Government/ Agency
FSF0321 FSF0324	31371JSB1 31389NR23	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.069	0.000	2.105	0.000	5,242 47.684	5,244 47.784	103.57%	5,429 49.714	-	5,429	Government/ Agency Government/ Agency
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.069	0.000	2.575	0.000	43,039	43,056	104.26%	45,714 45,069	-	45,069	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	2.090	0.000	2.431	0.000	15.669	15.747	104.41%	16,359	_	16,359	Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.202	0.000	2.531	0.000	814	817	103.48%	842	-	842	Government/ Agency
FSF0397	31378QDP3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2028	1.253	0.000	1.297	0.000	16,213	16,213	100.94%	16,366	-	16,366	Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.264	0.000	2.426	0.000	87,763	88,118	99.23%	87,089	-	87,089	Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.816	0.000	3.215	0.000	111,207	111,226	102.24%	113,695	-	113,695	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.718	0.000	3.032	0.000	39,319	39,424	101.97%	40,094	-	40,094	Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.584	0.000	2.853	0.000	14,877	14,917	101.81%	15,147	-	15,147	Government/ Agency
FSF0559 FSF0562	31405JZK3 31404X3E2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.00%	7/1/2034 5/1/2034	3.041 2.878	0.000 0.000	3.431 3.082	0.000 0.000	19,596 174,425	19,578 173,752	102.27% 100.15%	20,040 174,679	-	20,040 174,679	Government/ Agency Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.709	0.000	2.992	0.000	83,938	84,134	101.93%	85,554	-	85,554	
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.153	0.000	3.457	0.000	66,419	66.573	102.31%	67,950	_	67,950	Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.639	0.000	2.907	0.000	41,557	41,646	101.83%	42,318	-		Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.127	0.000	3.534	0.000	48,257	48,346	102.37%	49,403	-	49,403	Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.899	0.000	3.248	0.000	75,925	76,041	102.20%	77,595	-	77,595	Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.117	0.000	3.503	0.000	94,538	94,680	102.36%	96,766	-	96,766	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.997	0.000	3.442	0.000	190,447	191,598	103.36%	196,850	-	196,850	
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.228	0.000	3.588	0.000	87,006	87,189	102.46%	89,145	-		Government/ Agency
FSF0620 FSF0635	31405TP97 31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	12/1/2034 5/1/2035	1.795 3.055	0.000 0.000	2.027 3.517	0.000 0.000	20,295 89,982	20,412 90,380	101.47% 103.52%	20,594 93,151	-	20,594	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.789	0.000	1.987	0.000	1.935	1.944	103.52%	1.962	-	93,151 1.962	
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.296	0.000	3.599	0.000	57,463	57.461	100.36%	57,669	-	57,669	Government/ Agency
FSF0645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.195	0.000	3.529	0.000	89.702	89.676	100.33%	90,000	_	90,000	Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.277	0.000	3.720	0.000	123,611	123,724	102.56%	126,774	-		Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.119	0.000	3.500	0.000	84,262	84,310	102.36%	86,249	-	86,249	Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.029	0.000	3.558	0.000	34,897	35,016	103.51%	36,123	-	36,123	Government/ Agency
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	3.033	0.000	3.463	0.000	64,552	64,785	103.42%	66,758	-		Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.342	0.000	3.755	0.000	58,821	58,872	102.60%	60,347	-		Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.900	0.000	3.428	0.000	42,776	42,960	103.35%	44,210	-	44,210	٠,
FSF0673	31407UEN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2035	0.473	0.000	0.499	0.000	1,183	1,183	100.94%	1,194	-		
FSF0678 FSF0702	31407XRZ6 31409T5V6	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	9/1/2035 12/1/2035	3.145 3.148	0.000 0.000	3.603 3.532	0.000 0.000	141,837 22,872	141,857 22,764	103.64% 102.35%	147,000 23,409	-		Government/ Agency Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.146	0.000	3.550	0.000	20,802	20,698	102.43%	23,409	-		Government/ Agency
FSF0704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	0.958	0.000	1.008	0.000	3,090	3,074	99.81%	3,084	_		Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.956	0.000	3.490	0.000	104,279	104,309	103.39%	107,816	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.181	0.000	3.675	0.000	140,486	140,533	103.76%	145,763	-	145,763	Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.121	0.000	3.515	0.000	115,566	114,434	102.41%	118,348	-		Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.370	0.000	3.883	0.000	261,728	259,201	102.51%	268,290	-		Government/ Agency
FSF0732 FSF0734	31408ERU8 31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 6.50%	1/1/2036 5/1/2036	3.031 2.989	0.000 0.000	3.511 3.643	0.000 0.000	47,385 39,177	46,894 39,225	102.44% 105.35%	48,542 41,272	-		Government/ Agency
FSF0734 FSF0743	31409X3M9 31412BWQ1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.989	0.000	3.843	0.000	18.834	39,225 18.850	105.35%	41,272 19.458	-		Government/ Agency Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.670	0.000	4.047	0.000	47,829	47,282	100.62%	48,127	-	48,127	
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.182	0.000	3.890	0.000	95.373	95.456	104.01%	99.198	_		
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.519	0.000	3.894	0.000	45,319	44,716	100.48%	45,538	-	45,538	
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.623	0.000	2.930	0.000	111	111	101.92%	113	-	113	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.407	0.000	3.989	0.000	231	232	102.67%	237	-	237	Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.441	0.000	3.944	0.000	7,098	7,122	102.49%	7,275	-		Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.282	0.000	3.749	0.000	137	137	102.61%	140	-		Government/ Agency
FSF0761 FSF0762	31411FHZ0 31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5.50%	12/1/2036	3.066 3.413	0.000	3.433 4.002	0.000 0.000	2,774 5,303	2,782 5,322	102.30% 102.67%	2,837 5.444	-	2,837	
FSF0763	31413DD61	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	12/1/2037 7/1/2037	3.413	0.000 0.000	3.834	0.000	5,885	5,905	102.72%	6,045	-	5,444 6,045	
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.384	0.000	3.907	0.000	6.667	6,691	102.72%	6.834	-		
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.461	0.000	3.999	0.000	107,973	108.384	102.62%	110,804	_	110,804	
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.498	0.000	4.107	0.000	50,775	50,790	102.82%	52,208	_		
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.654	0.000	4.099	0.000	18,484	18,326	100.61%	18,596	-		
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.963	0.000	4.213	0.000	14,218	14,254	97.92%	13,922	-	13,922	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.153	0.000	3.733	0.000	13,688	13,929	103.73%	14,198	-		
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.861	0.000	3.413	0.000	122,731	125,532	104.97%	128,830	-	128,830	
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.364	0.000	4.629	0.000	52,043	52,127	97.91%	50,957	-		Government/ Agency
FSF0802 FSF0803	31416TED7 31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4.50%	8/1/2039 8/1/2039	4.141 4.150	0.000 0.000	4.375 4.411	0.000 0.000	270,021 565,516	270,463 567,161	97.93% 97.93%	264,440 553,826	-		Government/ Agency
FSF0803 FSF0804	314161E21 31412UY79	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.909	0.000	4.411	0.000	928.614	930.935	97.93% 97.91%	909.222	-		Government/ Agency Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.193	0.000	4.653	0.000	258,204	261,934	100.78%	260,231	-	260,231	Government/ Agency
FSF0816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.754	0.000	4.190	0.000	24,903	25,243	100.65%	25,064	_	25,064	
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.688	0.000	4.054	0.000	27,598	28,005	100.52%	27,741	_		
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.123	0.000	4.451	0.000	109,193	110,322	97.94%	106,949	-	106,949	Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.281	0.000	4.588	0.000	536,517	544,706	97.94%	525,490	-	525,490	Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.171	0.000	4.649	0.000	686,554	707,066	100.78%	691,922	-		Government/ Agency
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.334	0.000	4.661	0.000	102,418	103,988	97.92%	100,292	-	100,292	
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.449	0.000	4.605	0.000	93	94	95.87%	89	-		
FSF0838 FSF0839	31419GRA4 31419E3V9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	11/1/2040 11/1/2040	4.626 4.638	0.000 0.001	4.805 4.791	0.000 0.001	105,203 1,035,822	106,342 1,047,421	95.77% 95.77%	100,752 992,033	-	992,033	Government/ Agency Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.535	0.001	4.692	0.001	821,578	830.788	95.86%	787,536	-		Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.375	0.000	4.706	0.000	117,230	118,622	97.91%	114.779	_		Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.694	0.001	4.837	0.001	1,807,743	1,803,224	95.74%	1,730,726	-		Government/ Agency
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.362	0.000	4.710	0.000	134,277	135,864	97.90%	131,460	-		Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.213	0.000	4.525	0.000	84,307	85,279	97.95%	82,576	-	82,576	Government/ Agency
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.424	0.000	4.813	0.000	93,515	94,647	97.86%	91,518	-		Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.259	0.001	4.759	0.001	1,074,260	1,098,390	100.80%	1,082,887	-	1,082,887	
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.224	0.000	4.689	0.000	588,026	600,566	100.78%	592,611	-		Government/ Agency
FSF0848 FSF0849	31417YXL6 31416YDW5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	2/1/2041 4/1/2041	4.338 4.211	0.000 0.000	4.841 4.725	0.001 0.000	702,869 551,492	717,148 564,294	100.69% 100.80%	707,715 555,878	-		Government/ Agency Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.646	0.000	4.725	0.000	46,488	46.638	95.76%	44.515	-		Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2041	5.109	0.000	5.186	0.000	505,888	511,436	92.86%	469.764	_	469,764	
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.110	0.000	5.188	0.000	519,394	525,091	92.86%	482.308	_	482,308	
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.065	0.000	5.157	0.000	101,268	102,404	92.88%	94,058	-	94,058	
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.968	0.000	5.046	0.000	351,852	355,741	93.03%	327,318	-	327,318	Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.149	0.000	5.231	0.000	491,704	498,250	92.82%	456,391	-	456,391	Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.272	0.000	5.255	0.000	61,217	62,039	90.21%	55,226	-		Government/ Agency
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.210	0.000	5.199	0.000	198,253	200,697	90.32%	179,053	-		
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.036	0.001	5.114	0.001	1,359,971	1,389,586	92.97%	1,264,383	-		
FSF0865 FSF0866	3138LX5Q8 3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00% 3.00%	9/1/2042 7/1/2042	5.224 5.291	0.000 0.000	5.208 5.277	0.000 0.000	419,044 279,296	426,654 284,343	90.32% 90.17%	378,489 251,853	-		Government/ Agency
FSF0867	3138LQPC2 3138LUDV4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.291	0.000	5.277	0.000	279,296	284,343 221,479	90.17%	251,853 196,192	-	251,853 196 192	Government/ Agency Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.925	0.000	4.904	0.000	377,795	384.593	90.85%	343,235	-		Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.330	0.000	5.323	0.000	223,414	227,484	90.06%	201,216	_		Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.238	0.000	5.242	0.000	201,421	205,066	90.23%	181,740	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.312	0.000	5.290	0.000	326,192	332,098	90.16%	294,095	-	294,095	Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.300	0.000	5.293	0.000	356,489	362,838	90.13%	321,303	-		Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.290	0.000	5.275	0.000	128,682	131,010	90.17%	116,033	-		Government/ Agency
FSF0877 FSF0878	3138MQWL3 31417DKR3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.50%	12/1/2042 10/1/2042	5.357 5.268	0.000 0.002	5.315 5.346	0.000 0.002	416,791 2,182,478	424,534 2,238,051	90.10% 92.70%	375,544 2,023,160	-		Government/ Agency Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.281	0.002	5.387	0.002	96.610	99.135	92.61%	89.471	-		Government/ Agency
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.215	0.002	5.300	0.002	2,359,891	2,414,597	92.75%	2,188,709	-		Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.150	0.000	5.251	0.000	27,641	28,476	92.78%	25,646	-		Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.213	0.000	5.307	0.000	25,344	26,098	92.72%	23,498	-	23,498	Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.225	0.000	5.311	0.000	41,971	43,238	92.73%	38,918	-		Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.288	0.000	5.365	0.000	169,713	174,399	92.66%	157,254	-		Government/ Agency
FSF0920 FSF0921	3138EKG41 31417VN66	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	2/1/2042 12/1/2039	4.563 4.310	0.002 0.001	4.938 4.630	0.002 0.001	2,438,795 1,562,155	2,525,437 1,615,655	97.84% 97.93%	2,386,162 1,529,807	-		Government/ Agency Government/ Agency
FSF0923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.706	0.001	5.121	0.001	94,357	98,165	97.49%	91,992	-		
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.251	0.000	4.548	0.000	151,595	156,711	97.95%	148,485	-		Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.381	0.000	4.660	0.000	175,076	181,118	97.91%	171,416	-		Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.353	0.000	4.679	0.000	677,148	701,309	97.91%	663,020	-		Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.313	0.001	5.605	0.002	1,871,602	1,940,418	94.88%	1,775,748	-	1,775,748	Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.423	0.000	5.718	0.000	316,991	330,089	94.69%	300,162	-		Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.304	0.000	5.605	0.000	509,427	530,677	94.72%	482,541	-		Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.229	0.000	5.489	0.000	405,383	422,275	94.69%	383,861	-	383,861	Government/ Agency
FSF0931 FSF0932	3138YENY9 3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	3/1/2045 6/1/2045	5.620 5.615	0.002 0.001	5.739 5.721	0.002 0.001	3,021,884 1,309,241	3,112,632 1,342,200	91.67% 91.57%	2,770,050 1.198.906	-		Government/ Agency
FSF0934	313811QW7 3138ELYV9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.790	0.001	5.721	0.001	437,514	458,310	97.49%	426,550	-		Government/ Agency Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	5.000	0.000	5.486	0.000	346,361	363,035	97.43%	337.465	_		Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.719	0.003	5.819	0.003	4,266,372	4,391,205	91.85%	3,918,826	-		Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.701	0.002	5.815	0.002	2,584,744	2,660,707	92.23%	2,383,879	-		Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.029	0.003	5.960	0.003	3,229,639	3,309,117	88.29%	2,851,573	-	2,851,573	Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.039	0.001	5.967	0.001	1,248,733	1,279,484	88.29%	1,102,555	-		Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.080	0.005	6.018	0.005	5,700,038	5,844,010	88.29%	5,032,784	-		Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.661	0.001	6.065	0.002	1,722,326	1,782,624	94.32%	1,624,428	-		Government/ Agency
FSF0943 FSF0944	3140EW6Z3 3140E12T9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	3/1/2046 10/1/2045	5.496 5.530	0.001 0.003	5.864 5.889	0.001 0.003	1,410,869 3,771,178	1,460,005 3,866,916	94.53% 94.60%	1,333,761 3,567,430	-		Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.810	0.003	5.907	0.003	1,217,806	1,229,610	94.60%	1,114,796	-		Government/ Agency Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.595	0.004	5.994	0.004	5,022,487	5,192,823	94.28%	4,735,438	_		Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.872	0.003	6.007	0.003	3,312,990	3,358,402	91.42%	3,028,613	-		Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.963	0.001	6.100	0.001	1,731,611	1,756,620	91.42%	1,582,975	-	1,582,975	Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.008	0.002	6.137	0.002	2,256,836	2,289,252	91.42%	2,063,117	-		Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.901	0.001	6.012	0.001	724,292	734,765	91.42%	662,121	-		Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.964	0.001	6.116	0.001	1,141,502	1,158,229	91.42%	1,043,519	-		Government/ Agency
FSF0952 FSF0953	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2045 7/1/2045	5.767 5.750	0.001 0.000	5.905 5.842	0.001 0.000	875,805 402,301	884,425 406,110	91.57% 91.57%	801,997 368,397	-		Government/ Agency
FSF0954	3138WE4D8 3140GS7L0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.750	0.000	6.099	0.000	1.421.210	1.453.793	91.07%	1.294.332	-	368,397	Government/ Agency Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.887	0.001	6.042	0.001	648.330	661.920	91.20%	591.261	_		Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.915	0.001	6.070	0.001	653,535	667,213	91.20%	596,008	-		Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.860	0.001	6.051	0.001	1,768,520	1,806,012	91.32%	1,615,058	-		Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.863	0.001	6.044	0.001	1,206,481	1,234,856	91.07%	1,098,773	-	1,098,773	Government/ Agency
FSF0959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.998	0.001	6.128	0.001	663,017	677,993	91.42%	606,106	-		Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.024	0.000	6.180	0.000	527,554	539,584	91.32%	481,776	-		Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.688	0.003	6.080	0.003	3,242,448	3,367,499	94.32%	3,058,146	-		Government/ Agency
FSF0962 FSF0963	3140J6GL5 31418CCJ1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 3.50%	10/1/2047 10/1/2046	5.611 5.879	0.002 0.001	5.998 6.031	0.002 0.001	2,521,602 1,129,288	2,619,698 1.151.758	94.22% 91.48%	2,375,909 1,033,059	-		Government/ Agency Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.849	0.001	6.024	0.001	777,077	792,561	91.48%	710,861	-		Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.883	0.001	6.035	0.001	905,733	923,769	91.48%	828,553	_		Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.851	0.001	6.018	0.001	1,187,992	1,211,637	91.42%	1,086,019	-		Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.916	0.001	6.063	0.001	1,539,966	1,570,448	91.42%	1,407,780	-		Government/ Agency
FSF0969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.640	0.002	6.071	0.003	2,974,199	3,051,752	94.22%	2,802,356	-	2,802,356	Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	5.983	0.003	6.155	0.003	3,435,540	3,458,198	90.98%	3,125,614	-		Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.224	0.001	5.829	0.001	1,087,723	1,118,131	97.18%	1,057,067	-		Government/ Agency
FSF0972 FSF0973	3140GR3C6 3140Q7HV2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	2/1/2048 8/1/2047	5.026 5.263	0.000 0.001	5.697 5.927	0.000 0.002	163,985 1,865,532	168,679 1,918,316	96.84% 96.96%	158,800 1.808.874	-		Government/ Agency
FSF0973 FSF0974	3140Q7HV2 3140HFGR4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	8/1/204 <i>7</i> 4/1/2048	5.263	0.001	5.927 5.771	0.002	1,865,532 385,811	1,918,316 396,881	96.96% 96.74%	1,808,874 373,250	-		Government/ Agency
1.91.0914	3 140FFGR4	I NIVIA SITISTE FAITING IVIDS	JU IN SINGLE FAMILI MIDS	4.50%	4/1/2040	5.042	0.000	5.771	0.000	303,011	390,061	90.74%	313,230	-	3/3,250	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
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.061	0.001	5.769	0.001	1,562,926	1,610,438	96.74%	1,512,039	-	1,512,039	Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.022	0.002	5.760	0.002	2,822,620	2,903,341	96.74%	2,730,720	-		Government/ Agency
FSF0977 FSF0978	31418CXP4 31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	6/1/2048 1/1/2048	5.107 5.118	0.000 0.000	5.825 5.804	0.000	34,993 112.423	35,995 115.618	96.65% 96.96%	33,821 109.009	-		Government/ Agency
FSF0978 FSF0979	31418CS62 31418CXN9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.118	0.000	5.804 6.085	0.000	2,114,086	2,113,959	93.97%	1,986,653	-		Government/ Agency Government/ Agency
FSF0980	314100XN9 3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	5.196	0.002	5.890	0.002	1,057,801	1.087.953	96.53%	1.021.047	-		Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.083	0.001	5.778	0.001	1,688,277	1,736,183	96.65%	1,631,726	-		Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.038	0.000	6.259	0.000	572,800	584,589	90.79%	520,052	-	520,052	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.536	0.000	6.460	0.000	46,572	47,139	87.54%	40,771	-		Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.180	0.004	6.450	0.004	4,532,099	4,777,731	90.73%	4,111,920	-		Government/ Agency
FSF0986 FSF0987	3133A4PK6 3140X6R52	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 3.00%	5/1/2050 6/1/2050	6.989 6.639	0.013 0.009	6.646 6.537	0.012 0.009	14,188,378 10,265,866	14,658,425 10,717,720	83.35% 87.61%	11,826,286 8,994,193	-		Government/ Agency Government/ Agency
FSF0993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	7.018	0.009	6.677	0.009	13,978,834	14,539,484	83.57%	11,682,205	-		Government/ Agency
FSF0995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	6.088	0.004	6.432	0.005	5.139.939	5.422.814	90.76%	4.665.013	_		Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.973	0.006	6.625	0.006	6,686,030	6,997,784	83.26%	5,566,666	-		Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.911	0.009	6.559	0.008	9,675,579	10,090,929	83.26%	8,055,710	-	8,055,710	Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.054	0.011	6.709	0.011	12,703,339	13,256,151	83.26%	10,576,568	-	10,576,568	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.013	0.011	6.659	0.010	12,192,317	12,729,316	83.26%	10,151,100	-		Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.505	0.009	6.437	0.009	10,659,190	11,209,213	86.86%	9,258,185	-		Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.781	0.005	6.705	0.005	5,602,578	5,881,207	87.14%	4,881,953	-		Government/ Agency
FSF1006 FSF1009	3140KEHY7 3140XAYT3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.50%	8/1/2050 9/1/2050	6.759 6.220	0.005 0.004	6.686 6.463	0.004 0.004	5,051,056 4,829,275	5,272,213 5.097.444	87.01% 90.67%	4,395,056 4,378,903	-		Government/ Agency Government/ Agency
FSF1009 FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	7.256	0.026	6.866	0.004	28,658,165	29,711,380	83.01%	23,788,619	-		Government/ Agency
FSF1012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	6.863	0.020	6.729	0.038	42,304,228	44,249,191	86.58%	36,624,932	-		Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.796	0.013	6.710	0.013	14,079,425	14,732,887	87.20%	12,277,274	-		Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.808	0.009	6.712	0.009	9,800,277	10,209,128	87.11%	8,536,664	-		Government/ Agency
FSF1015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.816	0.009	6.700	0.009	9,665,003	10,027,918	86.67%	8,376,548	-	8,376,548	Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.304	0.004	6.488	0.004	4,692,548	4,957,589	90.19%	4,232,198	-		Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.842	0.020	6.755	0.020	22,377,800	23,251,629	86.42%	19,338,640	-		Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.212	0.010	6.864	0.010	11,103,215	11,160,491	83.60%	9,282,501	-		Government/ Agency
FSF1019 FSF1020	3140XFJA0 3140XF4J7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 3.00%	1/1/2052 3/1/2052	7.214 6.757	0.039 0.021	6.864 6.710	0.038 0.021	42,660,144 23,213,906	42,809,457 23,328,791	83.60% 87.17%	35,664,700 20,235,297	-		Government/ Agency Government/ Agency
FSF1021	3140MGDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.240	0.021	6.486	0.021	12,551,747	12,835,367	89.53%	11,238,020	-		Government/ Agency
FSF1022	3133B5KV3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2052	6.285	0.011	6.534	0.011	12,415,549	12,695,830	89.53%	11,116,077	_		Government/ Agency
FSF1024	3133KNJ79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2052	6.312	0.031	6.490	0.032	35,879,850	36,746,672	89.56%	32,135,702	-		Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.345	0.025	5.865	0.027	32,426,380	32,025,866	92.90%	30,124,726	-	30,124,726	Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.723	800.0	5.603	0.009	11,430,089	11,478,430	95.40%	10,904,350	-		Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.691	800.0	5.554	0.009	11,505,435	11,554,108	95.40%	10,976,230	-		Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.000	0.015	5.147	0.019	25,252,615	25,700,118	97.71%	24,675,434	-		Government/ Agency
FSF1031 FSF1032	3140XHVJ3 3140MRAX5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.00%	8/1/2052 7/1/2052	4.578 5.355	0.014 0.011	5.567 5.863	0.016 0.012	20,083,797 14.658.052	20,183,720 14.454.976	96.15% 93.03%	19,310,649 13,635,933	-		Government/ Agency Government/ Agency
FSF1032 FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.914	0.014	5.102	0.012	23,109,811	23,608,564	98.03%	22,653,824	-		Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.603	0.014	4.841	0.014	18,669,264	18.713.444	98.71%	18,429,246	-		Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.550	0.015	5.531	0.019	22.755.283	22.114.189	96.34%	21.921.959	-		Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.718	0.009	4.818	0.012	16,542,227	16,389,573	98.00%	16,210,658	-		Government/ Agency
FSF1037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	4.852	0.013	5.610	0.015	18,735,890	18,299,769	95.31%	17,856,547	-	17,856,547	Government/ Agency
FSF1038	3133BKB99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.547	0.011	5.446	0.014	16,926,396	16,622,216	95.99%	16,248,348	-		Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	3.724	0.011	4.832	0.014	18,775,519	18,681,803	98.18%	18,433,510	-		Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	3.771	0.013	4.810	0.017	23,676,059	23,561,442	98.14%	23,235,165	-		Government/ Agency
FSF1041 FSF1042	3132DQFW1 3140XMAX4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	5/1/2053 8/1/2053	2.909 2.184	0.010 0.006	4.308 3.673	0.015 0.009	22,957,206 16.532.952	23,040,953 16.621.557	99.99% 101.21%	22,955,765 16.733.695	-		Government/ Agency Government/ Agency
FSF1042	3132DQXZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	2.845	0.007	4.250	0.009	16,780,378	16.628.968	100.07%	16,792,435	-		Government/ Agency
FSF1044	3140QSUC3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.208	0.003	3.764	0.006	9,574,551	9,574,551	101.16%	9,685,420	_		Government/ Agency
FSF1045	3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2053	1.243	0.004	3.001	0.009	19,316,658	19,191,316	102.65%	19,829,117	-		Government/ Agency
FSF1046	3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	2.344	0.005	3.829	0.009	14,753,954	14,931,865	101.13%	14,920,187	-		Government/ Agency
FSF1047	3142GQRA2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2053	2.056	0.003	3.715	0.006	9,945,767	10,083,489	101.44%	10,088,906	-		Government/ Agency
FSF1048	3140XN5N0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.791	800.0	4.184	0.013	19,862,613	19,837,892	100.01%	19,864,471	-		Government/ Agency
FSF1049	3140QT2S7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	3.062	0.012	4.416	0.017	24,928,582	24,850,814	99.60%	24,829,641	-		Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.289 0.388	0.006	3.778	0.009 0.000	15,839,607	15,995,962	101.31%	16,047,771 350	-		Government/ Agency
GSF0043 GSF0055	36202CG72 36202CLU5	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	9.00% 7.50%	6/20/2025 12/20/2025	0.388	0.000 0.000	0.391 0.622	0.000	348 437	348 437	100.53% 100.41%	350 439	-		Government/ Agency Government/ Agency
GSF0056	36202CL03	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.618	0.000	0.622	0.000	2.374	2,373	100.41%	2,383	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF0074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	0.744	0.000	0.763	0.000	5,028	5,012	102.17%	5,137	-	5,137	Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	1.041	0.000	1.050	0.000	6,468	6,469	101.38%	6,557	-		Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.159	0.000	1.173	0.000	32,566	32,579	101.67%	33,110	-		Government/ Agency
GSF0091 GSF0094	36206EDP7 36207NEN0	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	10/15/2025 1/15/2027	0.604 0.890	0.000 0.000	0.606 0.895	0.000 0.000	6,237 13,107	6,239 13,111	100.46% 101.04%	6,266 13,243	-	6,266 13,243	
GSF0094 GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.066	0.000	1.074	0.000	8.988	9.001	101.44%	9.117	-		Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.890	0.000	0.895	0.000	1,266	1,266	101.04%	1,280	_	1,280	Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.889	0.000	0.895	0.000	1,136	1,138	101.04%	1,148	-	1,148	Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.542	0.000	0.544	0.000	1,875	1,881	100.36%	1,882	-	1,882	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.136	0.000	1.149	0.000	2,449	2,455	101.61%	2,488	-	2,488	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.782	0.000	0.788	0.000	5,264	5,271	100.80%	5,306	-	5,306	Government/ Agency
GSF0112 GSF0115	36209HMN2 36208PNU8	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.50%	3/15/2028 4/15/2028	1.350 1.254	0.000 0.000	1.355 1.260	0.000 0.000	27,086 2,096	27,152 2,096	102.71% 101.91%	27,822 2.136	-	27,822 2,136	Government/ Agency Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.218	0.000	1.221	0.000	3.393	3.401	102.31%	3.472	-	3.472	Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.330	0.000	1.333	0.000	10,224	10,229	102.65%	10,495	-	10,495	Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.330	0.000	1.332	0.000	2,861	2,861	102.65%	2,937	-	2,937	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.329	0.000	1.332	0.000	11,340	11,340	102.65%	11,640	-	11,640	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.385	0.000	1.383	0.000	7,273	7,278	101.35%	7,370	-	7,370	٠,
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.382	0.000	1.388	0.000	23,254	23,280	101.35%	23,567	-		
GSF0180 GSF0192	36209STU5 36209HJ55	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 6.50%	6/15/2028 7/15/2028	0.844 1.494	0.000 0.000	0.844 1.545	0.000 0.000	910 27,474	910 27.474	100.42% 101.62%	913 27,920	-	913 27,920	Government/ Agency Government/ Agency
GSF0192 GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.337	0.000	1.377	0.000	27,474 560	27,474 560	101.62%	27,920 572	-	27,920 572	Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.370	0.000	1.392	0.000	19,845	19,882	101.35%	20,112	-		Government/ Agency
GSF0210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	0.884	0.000	0.886	0.000	8,894	8,935	101.38%	9,017	-		
GSF0218	36203K7A6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2024	0.125	0.000	0.126	0.000	2,970	2,968	99.92%	2,968	-	2,968	Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.773	0.000	1.780	0.000	6,990	6,990	103.93%	7,264	-	7,264	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.142	0.000	1.146	0.000	12,627	12,652	102.75%	12,974	-	12,974	
GSF0229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.342	0.000	0.344	0.000	63	63	100.37%	63	-	63	Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.519 0.858	0.000	1.513	0.000	22,657	22,791	103.24%	23,391	-	23,391	Government/ Agency
GSF0236 GSF0238	36207FD40 36225A7H7	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.00%	9/15/2026 11/15/2028	1.320	0.000 0.000	0.860 1.358	0.000 0.000	2,195 6,452	2,197 6,460	101.31% 101.26%	2,224 6,533	-	2,224 6,533	Government/ Agency Government/ Agency
GSF0239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.267	0.000	1.277	0.000	36,703	36,721	101.12%	37,115	-		Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.950	0.000	0.953	0.000	7,619	7,624	100.58%	7.663	_	7,663	
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.684	0.000	1.684	0.000	75,072	75,128	101.94%	76,525	-	76,525	Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.477	0.000	1.538	0.000	32,217	32,226	101.62%	32,741	-	32,741	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.765	0.000	1.803	0.000	3,529	3,562	103.23%	3,643	-	3,643	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.636	0.000	1.669	0.000	8,209	8,271	102.94%	8,450	-	8,450	Government/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.945	0.000	1.937	0.000	1,988	2,031	104.38%	2,075	-	2,075	
GSF0271 GSF0272	36200KKH9 36212M7L7	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	1/15/2033 1/15/2032	2.532 2.096	0.000 0.000	2.730 2.259	0.000 0.000	45,227 31,387	45,274 31,575	101.00% 101.48%	45,677 31,850	-	45,677 31,850	Government/ Agency Government/ Agency
GSF0272 GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2032	2.632	0.000	2.842	0.000	370.807	371.282	101.46%	374.771	-	374.771	Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.280	0.000	2.470	0.000	38,316	38,500	101.72%	38,977	_	38,977	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.170	0.000	2.334	0.000	18,849	18,941	101.56%	19,143	-	19,143	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.535	0.000	2.781	0.000	7,396	7,440	102.04%	7,547	-	7,547	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.483	0.000	2.641	0.000	48,058	48,315	101.94%	48,988	-	48,988	
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.417	0.000	3.605	0.000	27,446	27,349	102.95%	28,256	-	28,256	
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.129	0.000	3.466	0.000	302,954	301,861	102.69%	311,101	-	311,101	Government/ Agency
GSF0286 GSF0287	36295FKM5 36241KLQ9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	6/15/2037 1/15/2037	3.234 3.093	0.000 0.000	3.502 3.379	0.000 0.000	122,442 153,455	121,902 152,800	101.57% 101.49%	124,366 155,738	-	124,366 155,738	Government/ Agency Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.284	0.000	3.603	0.000	34,279	34,131	101.64%	34,842	-	34,842	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.208	0.000	4.309	0.000	235.807	237.382	95.70%	225.673	-	225.673	٠,
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.433	0.000	4.532	0.000	426,301	429,258	95.59%	407,486	-	407,486	
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.192	0.000	4.314	0.000	205,729	207,136	95.72%	196,914	-		Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.313	0.000	4.576	0.000	477,427	483,653	97.49%	465,462	-	465,462	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.300	0.000	1.337	0.000	31,767	31,767	100.39%	31,890	-	31,890	٠,
FSB0016	31371HX86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2029	1.612	0.000	1.720	0.000	474	474	101.07%	479	-	479	
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.548	0.000	1.623	0.000	44,552	44,552	101.70%	45,311	-	45,311	Government/ Agency
FSB0033 FSB0042	31371JL36 31383WPF2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 8.00%	6/1/2030 8/1/2030	1.736 1.918	0.000 0.000	1.884 1.940	0.000 0.000	94 28,198	94 28,391	104.28% 104.52%	98 29,471	-		Government/ Agency Government/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.665	0.000	2.794	0.000	106,379	106,337	99.34%	105,671	-	105,671	Government/ Agency
CMB0050	17322VAT3	CGCMT 2014-CG23 A4	AAA PRIVATE-LABEL CMB0S	3.62%	7/10/2047	0.259	0.000	0.261	0.000	8,000,000	8,149,019	99.23%	7,938,402	-	7,938,402	AAA
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	8.125	0.022	8.162	0.022	21,989,029	22,918,869	80.26%	13,634,911	20,323,371		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL0174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	3.315	0.030	3.329	0.031	65,395,178	66,429,168	93.64%	58,733,815	39,349,822	98,083,637	Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	4/15/2064	8.037	0.028	8.080	0.028	29,332,014	31,335,552	76.73%	13,989,843	36,595,986		Government/ Agency
GCL0179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	7.551	0.025	7.594	0.025	25,135,140	25,662,976	85.41%	21,279,256	1,295,660		Government/ Agency
GCL0180	3617YPFY6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	4.08%	2/15/2064	7.474	0.016	7.516	0.016	14,754,996	15,093,470	92.01%	13,521,885	672,004		Government/ Agency
GCL0181 GCL0182	3617XRB50 3617FTAZ1	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	3.69% 3.60%	11/15/2063 1/15/2064	7.487 7.506	0.012 0.005	7.528 7.548	0.012 0.005	11,212,675 4.648.533	11,376,727 4.814.685	89.17% 88.73%	9,858,854 4,095,284	1,290,525 259,467		Government/ Agency Government/ Agency
GCL0182 GCL0183	3617YXCS5	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.60% 4.14%	9/15/2063	7.506	0.005	7.548 7.264	0.005	4,648,533 11,196,600	4,814,685	92.71%	4,095,284 10.380.334	259,467		Government/ Agency
GCL0184	3617FTA32	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.75%	1/15/2064	7.482	0.006	7.524	0.006	5,511,900	5,704,264	89.83%	4,922,051	290,100		Government/ Agency
GCL0185	3617YXDK1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.17%	7/15/2064	7.578	0.012	7.614	0.013	10,470,223	10,599,200	103.45%	10,840,614	279,777		Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.849	0.000	7.867	0.000	25,000	135,154	105.11%	234,968	4,084,600		Government/ Agency
GCL0187	3618G92C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	8.315	0.019	8.325	0.019	13,721,600	13,107,455	106.84%	14,895,346	3,430,400	18,325,746	Government/ Agency
GCL0188	3618G92E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	4/15/2065	7.858	0.005	7.882	0.005	4,261,600	4,049,062	106.15%	4,589,381	1,065,400	5,654,781	Government/ Agency
GCL0189	3617FTE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	8.005	0.021	8.024	0.021	15,602,777	15,960,047	107.78%	16,913,106	1,233,223		Government/ Agency
GCL0190	3617FTE38	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	4/15/2065	7.810	0.017	7.835	0.017	12,898,276	13,270,208	107.78%	14,263,116	4,638,124		Government/ Agency
GCL0191	3618G92G3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	7/15/2065	7.840	0.000	7.862	0.000	161,718	227,423	108.39%	343,800	2,009,282		Government/ Agency
GCL0192 GMF0219	3618F8Z62 217745AB4	GNMA ME DLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY PERMANENT MBS	5.34%	8/15/2065	7.795 0.060	0.000 0.000	7.812	0.000 0.000	25,000	758,491	104.65% 99.79%	999,768 15,257,432	20,931,900		Government/ Agency
GMF0219 GMF0223	36184QBX1	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25% 4.45%	4/20/2037 6/15/2055	1.213	0.000	0.061 1.214	0.000	15,290,000 2,411,435	15,286,094 2,331,021	99.79%	2,404,763	-		Government/ Agency Government/ Agency
GMF0223 GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	2.008	0.000	2.012	0.000	3,666,153	3.928.689	97.41%	3.571.321	-		Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	1.838	0.003	1.842	0.003	12,024,730	12,273,560	97.27%	11,696,491	_		Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	1.335	0.007	1.336	0.007	37,556,806	39.099.327	97.01%	36,433,857	_		Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	3.336	0.013	3.350	0.013	27,548,075	27,984,478	94.77%	26,106,677	-		Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	2.932	0.006	2.943	0.006	13,154,204	13,571,220	95.90%	12,615,500	-	12,615,500	Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	2.830	0.006	2.840	0.006	14,880,870	15,245,534	95.21%	14,168,076	-	14,168,076	Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	4.931	0.039	4.956	0.040	57,466,347	57,471,270	91.83%	52,770,829	-		Government/ Agency
GMF0274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	3.982	0.006	4.003	0.006	9,931,987	10,067,711	95.07%	9,442,529	-		Government/ Agency
GMF0276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	5.126	0.020	5.151	0.021	29,280,486	31,020,463	89.79%	26,291,593	-		Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.596	0.010	4.621	0.010	15,120,910	15,386,869	94.41%	14,274,910	-		Government/ Agency
GMF0280 GMF0282	3617G0QU7 3617ATJK0	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.34% 3.39%	9/15/2059 2/15/2059	4.684 4.244	0.011 0.008	4.709 4.268	0.011 0.008	16,428,171 13,766,925	16,715,136 14,011,235	91.79% 92.77%	15,079,172 12,771,701	-		Government/ Agency Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	5.491	0.008	5.518	0.008	26,299,203	27,615,301	85.00%	22,353,402	-		Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	5.626	0.019	5.652	0.019	23,186,257	25,035,915	87.53%	20,295,905	_		Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	5.646	0.008	5.672	0.008	10,353,111	11,190,772	87.75%	9,084,492	_		Government/ Agency
GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	5.404	0.005	5.430	0.005	7,317,292	7,485,340	90.94%	6,654,177	-		Government/ Agency
GMF0293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	5.373	0.017	5.398	0.017	23,319,176	24,425,710	89.13%	20,784,312	-	20,784,312	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	5.844	0.026	5.871	0.027	33,505,735	36,823,066	88.41%	29,622,487	-	29,622,487	Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	5.477	0.008	5.503	0.008	10,968,080	11,287,054	92.59%	10,155,542	-		Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.530	0.006	5.555	0.006	6,920,829	7,118,364	96.85%	6,702,532	-		Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.530	0.006	5.555	0.006	7,578,589	7,794,846	96.85%	7,339,545	-		Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	6.274	0.040	6.304	0.040	50,618,553	52,434,449	83.34%	42,186,919	-		Government/ Agency
GMF0299 GMF0300	3617W9QW6 3617XJD31	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.94% 3.36%	11/15/2059 5/15/2061	6.145 6.592	0.038 0.045	6.174 6.626	0.038 0.045	46,230,853 50,337,634	51,081,401 55,576,914	86.49% 89.36%	39,984,232 44,979,193	-		Government/ Agency Government/ Agency
GMF0300	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	3.427	0.045	3.444	0.045	22,134,387	23,712,116	95.73%	21,188,718	-		Government/ Agency
GMF0302 GMF0303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	5.772	0.011	5.798	0.011	33.075.003	34.074.134	91.06%	30.116.874	-		Government/ Agency
GMF0304	3617H4UZ2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	5.327	0.029	5.353	0.029	38,390,814	38,650,386	92.53%	35,524,134	_		Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	5.486	0.002	5.511	0.002	2,229,828	2,268,219	96.39%	2,149,349	_		Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	6.070	0.034	6.099	0.034	40,831,146	42,313,096	90.91%	37,117,758	-		Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	6.642	0.023	6.676	0.023	24,082,211	25,012,567	92.95%	22,385,282	-	22,385,282	Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	6.179	0.044	6.208	0.044	51,573,616	53,084,380	89.41%	46,113,827	-	46,113,827	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	6.489	0.029	6.521	0.029	34,474,063	35,236,156	84.97%	29,293,405	-		Government/ Agency
GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	6.873	0.006	6.908	0.006	6,311,023	6,457,334	83.89%	5,294,254	-		Government/ Agency
GMF0312	3617VBMZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	7.302	0.026	7.341	0.026	28,176,171	29,037,169	81.70%	23,020,439	-		Government/ Agency
GMF0313	3617QLXN8	GNMA ME PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	6.952	0.013	6.988	0.013	14,344,737	14,564,421	83.48%	11,975,173	-		Government/ Agency
GMF0314 GMF0315	3617VPHW1 3617V3VM6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.64% 2.98%	1/15/2063 6/15/2063	7.083 7.241	0.016 0.030	7.120 7.280	0.016 0.030	17,988,989 31,440,536	18,487,812 32,514,289	83.42% 84.46%	15,005,785 26,555,840	-		Government/ Agency Government/ Agency
GMF0316	3617V3VM6 3617VDU37	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.62%	2/15/2063	7.241	0.030	7.280 7.127	0.030	13,598,720	14.069.457	82.39%	11,204,148	-		Government/ Agency
GMF0317	3617W6VR7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	7.119	0.012	7.157	0.012	21,402,539	22,242,768	83.37%	17,842,505	-		Government/ Agency
GMP0005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.143	0.000	0.145	0.000	1,500,000	1,471,326	100.05%	1,500,792	_		Government/ Agency
GMP0006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.209	0.000	0.212	0.000	1,000,000	992,184	100.03%	1,000,253	-		Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.60%	6/1/2038	0.089	0.000	0.089	0.000	1,908,136	1,910,028	99.81%	1,904,541	-		Government/ Agency
PMB0166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.089	0.000	0.089	0.000	1,537,472	1,536,701	99.85%	1,535,230	-		Government/ Agency
PMB0170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2046	0.089	0.000	0.089	0.000	3,394,898	3,396,309	99.94%	3,392,786	-	3,392,786	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
PMB0174	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.89%	4/1/2038	0.089	0.000	0.089	0.000	3,597,583	3,599,941	99.86%	3,592,453	-	3,592,453	Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	0.791	0.000	0.792	0.000	3,094,707	3,111,090	99.52%	3,079,997	-		Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	3.250	0.001	3.264	0.001	1,890,870	1,898,182	100.05%	1,891,853	-		Government/ Agency
PMB0181 PMB0183	57586NHK0 64199AKB9	FHA MF PC FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	4.00% 3.65%	12/1/2053 12/1/2037	2.803 0.089	0.025 0.000	2.813 0.090	0.025 0.000	59,075,000 7,022,983	59,051,893 7,105,046	94.69% 99.50%	55,936,582 6,988,156	-		Government/ Agency Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.639	0.000	0.642	0.001	7,022,903	7,105,040	98.01%	7.085.229	-		Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	6.392	0.004	6.423	0.004	4,372,279	4,381,530	88.20%	3,856,490	-		Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	6.567	0.003	6.601	0.003	3,048,544	3,051,782	89.16%	2,718,170	-	2,718,170	Government/ Agency
PMB0188	57599DDS4	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	4/1/2063	7.094	0.005	7.132	0.005	5,630,151	5,637,882	78.62%	4,426,633	-		Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	5.378	0.016	5.404	0.016	21,223,350	21,242,221	89.74%	19,045,113	-		Government/ Agency
FNP0111 FNP0253	31377TT48 31381RK78	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.96% 5.69%	1/1/2029 6/1/2041	0.052 1.852	0.000 0.001	0.053 1.855	0.000 0.001	177,471 4,048,240	177,573 4,120,505	99.63% 100.45%	176,813 4,066,349	-		Government/ Agency Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	1.922	0.001	1.925	0.001	1,966,623	2,007,171	100.45%	1,994,439	-		Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	2.109	0.000	2.115	0.000	483,383	490,423	97.82%	472,867	-		Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.550	0.001	2.561	0.001	3,090,233	3,079,562	101.08%	3,123,611	-		Government/ Agency
FNP0268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	1.172	0.000	1.173	0.000	2,473,452	2,473,581	97.27%	2,405,933	-	2,405,933	Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.483	0.007	4.506	0.007	10,136,642	10,138,174	94.36%	9,564,544	-		Government/ Agency
FNP0282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2026	2.310	0.001	2.316	0.001	2,636,890	2,638,187	96.57%	2,546,447	-		Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	5.035	0.017	5.060	0.017	24,264,039	24,292,590	92.07%	22,338,727	-		Government/ Agency
FNP0284 FNP0285	3138L9JU7 3138L9J29	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.42% 3.05%	4/1/2035 4/1/2030	7.443 4.912	0.005 0.017	7.468 4.937	0.005 0.017	4,869,852 24,867,992	4,911,869 24,877,788	89.69% 92.13%	4,367,793 22,911,859	-		Government/ Agency Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.910	0.008	4.934	0.008	12,239,411	12.240.806	91.96%	11,255,416	-		Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.865	0.004	4.889	0.004	6,203,474	6,236,761	92.42%	5,733,469	_		Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.124	0.006	5.148	0.006	8,419,999	8,487,936	91.60%	7,712,631	-	7,712,631	Government/ Agency
FNP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	2.859	0.001	2.869	0.001	3,483,142	3,484,663	95.02%	3,309,779	-	3,309,779	Government/ Agency
FNP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	7.844	0.022	7.866	0.023	20,755,954	20,773,370	90.71%	18,827,174	-		Government/ Agency
FNP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	3.141	0.007	3.153	0.007	14,590,283	14,615,103	95.48%	13,931,444	-		Government/ Agency
FNP0298 FNP0307	3138LBAX5 3138LDFD0	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	1.545 3.568	0.003 0.008	1.547 3.584	0.003	13,888,946	13,889,527	96.27%	13,370,400 14,159,653	-		Government/ Agency
FNP0307 FNP0309	3138LDFD0 3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.92% 2.91%	4/1/2028 6/1/2031	6.316	0.008	3.584 6.345	0.008 0.022	15,120,030 25,000,000	15,138,005 25,071,247	93.65% 89.44%	22,360,795	-		Government/ Agency Government/ Agency
FNP0315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	2.277	0.008	2.283	0.008	25.830.000	25,830,676	94.13%	24,313,384	-		Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	2.479	0.005	2.486	0.005	14,630,619	14,634,171	94.23%	13,785,800	_		Government/ Agency
FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	1.978	0.001	1.981	0.001	3,084,137	3,092,033	96.93%	2,989,300	-		Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	4.305	0.005	4.329	0.005	7,383,479	7,389,042	93.55%	6,907,203	-		Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	2.903	0.011	2.913	0.011	27,132,964	27,139,435	94.70%	25,694,236	-		Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	2.885	0.026	2.895	0.027	63,669,135	63,683,734	94.66%	60,271,801	-		Government/ Agency
FNP0337 FNP0349	3138LKHG5 3138LLU78	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.00% 5.78%	5/1/2027 12/1/2027	2.833 0.015	0.003 0.000	2.843 3.233	0.003 0.009	6,157,938 17,634,312	6,161,004 17,634,312	94.66% 98.79%	5,828,833 17,420,501	-		Government/ Agency Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.77%	1/1/2028	0.013	0.000	3.340	0.011	22,425,000	22,425,000	98.73%	22,140,516	_		Government/ Agency
FNP0354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.72%	2/1/2028	0.021	0.000	3.375	0.015	29,890,416	29,890,416	98.55%	29,457,077	_		Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.74%	3/1/2028	0.018	0.000	3.433	0.020	37,632,973	37,632,973	98.60%	37,106,292	-		Government/ Agency
FNP0365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.686	0.015	4.712	0.015	22,345,000	22,394,880	93.27%	20,840,386	-	20,840,386	Government/ Agency
FNP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.01%	5/1/2029	0.012	0.000	4.275	0.011	17,364,153	17,367,294	100.08%	17,377,333	-		Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.01%	6/1/2029	0.014	0.000	4.312	0.027	41,302,000	41,302,000	100.08%	41,337,061	-		Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	5/1/2029	4.378	0.002	4.402	0.002	3,504,442	3,572,644	95.12%	3,333,377	-		Government/ Agency
FNP0370 FNP0371	3140HVJB1 3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.55% 2.67%	9/1/2026 8/1/2029	2.292 4.661	0.005 0.024	2.298 4.686	0.005 0.024	13,817,817 37,700,000	13,818,763 37,858,366	94.26% 91.09%	13,024,112 34,341,005	-		Government/ Agency Government/ Agency
FNP0372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	3.739	0.006	3.757	0.006	11.723.367	11.927.149	95.47%	11.192.317	_		Government/ Agency
FNP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	6.106	0.007	6.135	0.007	8,760,000	8,788,405	88.42%	7,745,209	-		Government/ Agency
FNP0375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.438	0.012	7.471	0.013	12,685,426	12,822,601	86.67%	10,994,550	-		Government/ Agency
FNP0376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	8.363	0.021	8.401	0.022	20,000,000	20,517,524	84.64%	16,928,306	-	16,928,306	Government/ Agency
FNP0378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	2.439	0.003	2.446	0.003	9,741,818	9,757,973	94.12%	9,169,125	-		Government/ Agency
FNP0379	3140HWCD2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.76%	10/1/2031	6.194	0.009	6.223	0.009	10,189,000	10,276,849	88.69%	9,036,156	-		Government/ Agency
FNP0380 FNP0381	3140HU6Y7 3140HWL83	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.33% 2.43%	2/1/2030 11/1/2031	5.345 6.300	0.004 0.015	5.373 6.330	0.004 0.015	5,955,000 18,655,000	5,956,268 18,659,959	87.59% 85.52%	5,216,057 15,953,239	-		Government/ Agency Government/ Agency
FNP0381 FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	4.795	0.015	4.820	0.015	11,758,076	11,781,451	85.52% 88.40%	10,393,639	-		Government/ Agency
FNP0383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2029	6.727	0.008	6.759	0.008	11,975,000	12,003,910	84.96%	10,173,604	-		Government/ Agency
FNP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	5.245	0.015	5.272	0.015	20,550,000	20,626,625	88.38%	18,162,439	-		Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	5.162	0.008	5.188	0.008	11,279,000	11,315,093	88.79%	10,014,912	-		Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	6.779	0.012	6.813	0.012	13,400,000	13,464,016	83.50%	11,189,241	-		Government/ Agency
FNP0389	3140HWJR4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	11/1/2034	7.862	0.009	7.895	0.009	9,268,699	9,334,375	83.36%	7,726,453	-		Government/ Agency
FNP0390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.82%	7/1/2035	8.565	0.005	8.586	0.005	4,488,531	4,516,633	77.24%	3,467,138	-	3,467,138	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
FNP0391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	5.302	0.005	5.328	0.005	7,198,804	7,258,681	83.97%	6,044,684	-	6,044,684	Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	5.349	0.002	5.375	0.002	3,149,432	3,169,293	83.62%	2,633,616	-		Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	5.792	0.010	5.821	0.010	14,235,000	14,296,521	81.81%	11,645,256	-		Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	5.887	0.028	5.917	0.028	37,950,000	38,026,866	81.49%	30,927,288	-		Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	6.748	0.017	6.782	0.017	20,230,937	20,439,092	80.42%	16,270,255	-		Government/ Agency
FNP0396 FNP0397	3140J0K74 3140J0K66	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.65% 1.47%	7/1/2030 7/1/2030	5.328 5.845	0.001 0.002	5.354 5.874	0.001 0.002	1,207,839 3,025,000	1,225,575 3,050,696	84.80% 82.70%	1,024,267 2,501,731	-		Government/ Agency Government/ Agency
FNP0398	3140J0K00 3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2030	7.060	0.002	7.096	0.002	14,157,681	14,240,311	79.58%	11,266,714	-		Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2032	5.620	0.012	5.648	0.012	25,610,000	25,662,353	82.02%	21,005,447	-		Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	6.858	0.009	6.893	0.009	10.500.000	10.608.226	80.00%	8.399.663	-		Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	5.328	0.005	5.354	0.005	6,911,091	6,912,869	82.53%	5,703,396	-		Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.559	0.011	14.458	0.011	8,392,000	8,531,761	59.76%	5,015,072	-	5,015,072	Government/ Agency
FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	5.769	0.008	5.798	0.008	10,500,000	10,586,831	82.38%	8,650,076	-	8,650,076	Government/ Agency
FNP0404	3140J0QJ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2035	8.879	0.009	8.898	0.009	9,100,000	9,131,141	75.82%	6,899,922	-		Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	5.676	0.015	5.703	0.015	21,000,000	21,170,540	82.35%	17,293,116	-		Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	5.636	0.003	5.664	0.003	4,304,034	4,341,512	82.37%	3,545,327	-		Government/ Agency
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	5.406 9.479	0.001	5.432	0.001	1,115,352	1,132,132	83.89%	935,672	-		Government/ Agency
FNP0408 FNP0409	3140J0Q37	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.57% 2.16%	8/1/2037	9.479 16.014	0.048	9.457	0.048 0.020	45,843,118	46,005,632	71.71% 57.89%	32,874,219	-		Government/ Agency
FNP0409 FNP0411	3140J1DZ8 3140J1K80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	9/1/2050 9/1/2035	9.660	0.020 0.018	15.905 9.678	0.020	14,200,000 16,305,000	14,344,011 16,512,145	73.93%	8,220,597 12,054,655	-		Government/ Agency Government/ Agency
FNP0412	3140J1K98	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.77%	9/1/2035	9.634	0.004	9.652	0.004	3,270,000	3,321,682	74.44%	2,434,140			Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	6.203	0.021	6.232	0.021	27,329,000	27,329,212	80.21%	21,919,793	_		Government/ Agency
FNP0414	3140J2LB0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.71%	11/1/2035	9.630	0.010	9.644	0.010	9,300,000	9,325,154	74.01%	6,883,378	_		Government/ Agency
FNP0415	3140LL5L1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.21%	11/1/2039	11.218	0.057	11.128	0.057	45,530,000	45,530,000	73.54%	33,485,002	-	33,485,002	Government/ Agency
FNP0416	3140LAFS9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.06%	12/1/2027	3.395	0.009	3.409	0.009	20,840,070	20,843,792	87.55%	18,245,757	-	18,245,757	Government/ Agency
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	6.202	0.009	6.232	0.010	12,400,000	12,457,652	80.72%	10,009,654	-	10,009,654	Government/ Agency
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	5.728	0.016	5.754	0.016	21,872,363	21,919,589	82.64%	18,074,896	-	18,074,896	Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	5.833	0.018	5.860	0.018	24,907,218	24,903,462	81.69%	20,346,771	-		Government/ Agency
FNP0420	3140LBTF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	7.998	0.006	8.041	0.006	6,160,000	6,220,387	78.51%	4,836,321	-		Government/ Agency
FNP0422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.53%	3/1/2031	-0.050	0.000	5.912	0.021	23,855,000	23,855,000	97.98%	23,373,790	-		Government/ Agency
FNP0424	3140NUVA4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	3/1/2040	10.161	0.008	10.102	0.008	6,500,000	6,500,000	78.04%	5,072,744	-		Government/ Agency
FNP0427 FNP0428	3140LDCF4 3140LC5T4	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	6.769	0.020 0.004	6.802	0.020	23,623,000	23,665,030	80.85% 71.31%	19,098,534	-		Government/ Agency
FNP0428 FNP0429	3140LC514 3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.41% 1.58%	4/1/2051 10/1/2031	10.909 6.727	0.004	10.820 6.759	0.004 0.048	3,628,220 57,950,000	3,661,676 58,131,018	71.31%	2,587,363 46,188,248	-		Government/ Agency Government/ Agency
FNP0429 FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	4.068	0.005	4.088	0.005	10,000,000	10,011,424	86.07%	8,607,125	-		Government/ Agency
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	6.375	0.015	6.404	0.015	18.000.000	18.408.936	84.16%	15.149.549	_		Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.756	0.015	5.777	0.015	19,846,451	19,892,540	83.88%	16,648,045	_		Government/ Agency
FNP0434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	6.647	0.021	6.679	0.021	25,400,000	25,424,082	81.59%	20,722,788	-		Government/ Agency
FNP0435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	11/1/2031	-0.051	0.000	6.403	0.039	40,943,000	40,946,986	97.86%	40,067,446	-		Government/ Agency
FNP0437	3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.088	0.016	11.002	0.016	13,064,055	13,233,097	71.99%	9,405,369	-	9,405,369	Government/ Agency
FNP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	11.004	0.015	10.919	0.015	12,269,922	12,297,485	73.05%	8,963,156	-	8,963,156	Government/ Agency
FNP0439	FWDFNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	8/1/2039	10.499	0.000	10.427	0.000	-	-	76.04%	(5,749,800)	24,000,000		Government/ Agency
FNP0440	FWDFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	7/1/2040	10.815	0.000	10.722	0.000	-	277,940	75.92%	(6,693,768)	27,794,000		Government/ Agency
FNP0441	FWDFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	7/1/2040	10.585	0.000	10.504	0.000		.	75.15%	(2,907,181)	11,700,000		Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.733	0.035	12.568	0.034	25,155,000	25,164,918	72.04%	18,122,256	-		Government/ Agency
FNP0443 FNP0444	3140LFH64	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.61%	2/1/2029	-0.019	0.000	4.309	0.013	20,000,000	20,003,254	98.08%	19,616,638	-		Government/ Agency
FNP0444 FNP0445	3140LFRB2 3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052 4/1/2038	11.007 9.896	0.008	10.925	0.008 0.024	6,305,224	6,424,567	79.22% 82.28%	4,995,169	-		Government/ Agency
FNP0445 FNP0446	3140LFX41 3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.93% 2.93%	4/1/2038	9.896	0.024 0.020	9.857 9.857	0.024	19,597,048 15,971,594	19,606,918 15,979,638	82.28% 82.28%	16,125,031 13,141,900	-		Government/ Agency Government/ Agency
FNP0447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.615	0.010	11.538	0.010	7,260,616	7,264,759	76.91%	5,584,118			Government/ Agency
FNP0448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.81%	5/1/2032	0.006	0.000	6.574	0.028	28,526,000	28,529,151	100.00%	28,524,973	_		Government/ Agency
FNP0451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.79%	6/1/2029	0.006	0.000	4.555	0.049	70,000,000	70,012,796	99.84%	69,888,476	-		Government/ Agency
FNP0452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	10.977	0.000	10.863	0.000	-		90.06%	(999,775)	10,058,000		Government/ Agency
FNP0453	3140LGSL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.84%	6/1/2032	0.018	0.000	6.748	0.032	30,975,000	30,975,335	99.98%	30,969,555	-		Government/ Agency
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	7.477	0.021	7.519	0.021	19,865,000	19,916,764	92.86%	18,447,428	-		Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	6.953	0.026	6.989	0.026	26,250,000	26,497,931	94.82%	24,889,200	-		Government/ Agency
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.836	0.019	10.759	0.019	12,250,246	12,286,450	94.22%	11,541,770	-		Government/ Agency
FNP0458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.17%	11/1/2032	0.036	0.000	6.937	0.017	15,800,000	15,803,852	99.86%	15,777,904	-		Government/ Agency
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	3.554	0.016	3.570	0.016	29,835,000	29,882,698	99.16%	29,585,099	-		Government/ Agency
FNP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	3.568	0.022	3.584	0.022	41,708,000	41,801,892	98.73%	41,177,574	-		Government/ Agency
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	7.270	0.024	7.309	0.024	21,805,000	21,828,843	97.84%	21,333,947	-		Government/ Agency
FNP0466	3140LKR96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.31%	6/1/2033	7.413	0.009	7.453	0.009	8,587,000	8,610,465	97.36%	8,360,374	-	8,360,374	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
FNP0467	3140LKWM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	5.299	0.008	5.325	0.008	10,632,000	10,529,893	96.88%	10,300,326	-	10,300,326	Government/ Agency
FNP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	5.284	0.017	5.310	0.017	20,915,000	20,915,283	99.17%	20,741,372	-		Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.812	0.030	6.848	0.030	27,805,000	28,758,679	102.79%	28,581,391	-		Government/ Agency
FNP0470 FNP0471	3140LJDL7 3140LK3C5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.35% 4.55%	12/1/2032 7/1/2030	6.504 5.340	0.012 0.009	6.538 5.367	0.012 0.009	11,922,317 10,699,000	12,524,647 10,718,994	104.72% 99.53%	12,485,398 10,649,023	-		Government/ Agency
FNP0471 FNP0472	3140LK3C5 3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.55% 4.88%	7/1/2030	5.340	0.009	5.367	0.009	11,699,000	10,718,994	99.53% 101.36%	10,649,023	-		Government/ Agency Government/ Agency
FNP0472 FNP0473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.812	0.010	6.848	0.020	19,000,000	19,434,492	101.30%	19,530,531	-		
FNP0474	3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	7.434	0.013	7.475	0.013	11,361,000	11,261,764	98.88%	11,234,167	-		Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	3.920	0.009	3.939	0.009	14,584,000	14,737,196	101.92%	14,864,722	-		Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	7.308	0.015	7.348	0.015	13,405,000	13,437,627	100.55%	13,478,395	-	13,478,395	Government/ Agency
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	5.396	0.006	5.422	0.006	7,757,000	7,759,650	100.73%	7,813,516	-		Government/ Agency
FNP0478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	5.197	0.004	5.223	0.004	4,860,000	4,863,848	100.98%	4,907,805	-		Government/ Agency
FNP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	7.366	0.004	7.407	0.004	3,465,000	3,465,244	100.07%	3,467,542	-		Government/ Agency
FNP0480 FNP0481	3140LLQ61 3140LLTX9	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.00% 5.30%	9/1/2033 9/1/2033	7.372 7.341	0.018 0.004	7.412 7.382	0.018 0.004	15,366,000 3,748,000	15,399,000 3,817,101	102.56% 104.57%	15,758,686 3,919,302	-		Government/ Agency
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	7.341 5.475	0.004	7.362 5.501	0.004	14,596,000	14,663,783	102.45%	14,953,290	-		Government/ Agency Government/ Agency
FNP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	5.423	0.012	5.448	0.013	8,020,000	8.091.656	102.43%	8,260,115	-		Government/ Agency
FNP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	7.210	0.005	7.250	0.005	3,860,000	3,952,589	106.11%	4,095,921	-		Government/ Agency
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	7.373	0.007	7.413	0.007	6,140,000	6,231,135	106.25%	6,523,981	-		Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	7.463	0.006	7.504	0.006	5,222,000	5,189,976	102.75%	5,365,724	-		Government/ Agency
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	8.494	0.009	8.508	0.009	6,609,000	7,174,819	109.80%	7,256,652	-	7,256,652	Government/ Agency
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.14%	1/1/2028	0.021	0.000	3.314	0.002	3,750,000	3,751,611	99.89%	3,745,990	-		Government/ Agency
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	7.598	0.013	7.640	0.013	11,175,000	11,254,956	101.15%	11,303,597	-		Government/ Agency
FNP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	7.544	0.003	7.586	0.003	2,801,000	2,810,889	101.45%	2,841,503	-		Government/ Agency
FNP0491 FNP0492	3140NUM22 3140NURB7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.40% 4.62%	1/1/2034 2/1/2034	7.655 7.639	0.004 0.009	7.698 7.682	0.004 0.009	3,815,000 7,430,000	3,697,380 7,361,297	97.93% 99.58%	3,736,199 7,398,804	-		Government/ Agency
FNP0492 FNP0493	3140NURB/ 3140LLYH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.62% 6.10%	10/1/2034	0.034	0.009	7.682 7.195	0.009	12.400.000	12.403.785	100.03%	12.403.183	-		Government/ Agency Government/ Agency
FNP0493	3140NUTK5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	2/1/2034	7.204	0.005	7.193	0.005	3,998,763	4,084,993	102.96%	4,117,201	-		Government/ Agency
FNP0495	3140LMBC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2028	3.962	0.004	3.982	0.004	6,503,000	6,666,004	102.90%	6.691.543	_		Government/ Agency
FNP0496	3140NUAX7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.50%	1/1/2029	4.149	0.007	4.171	0.007	10,500,000	10,847,187	103.76%	10,895,088	-		Government/ Agency
FNP0497	3140LMC56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.99%	12/1/2028	3.953	0.004	3.973	0.004	6,390,688	6,678,767	105.35%	6,732,786	-	6,732,786	Government/ Agency
FNP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	4.032	0.012	4.053	0.012	18,367,000	18,691,554	102.77%	18,875,876	-		Government/ Agency
FNP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	4.032	0.010	4.053	0.010	15,979,000	16,367,602	102.77%	16,421,714	-		Government/ Agency
FNP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	3.998	0.006	4.018	0.006	9,817,000	10,023,635	102.43%	10,056,037	-		Government/ Agency
FRM0004 FRM0006	3132WWYB2 3132WWYD8	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.28% 3.60%	12/1/2029 4/1/2030	4.823 4.994	0.011 0.017	4.848 5.019	0.011 0.017	15,478,855 23,998,016	15,569,032 24.334.014	92.62% 93.62%	14,336,261 22,468,011	-		Government/ Agency Government/ Agency
FRM0008	3132XVV 1D6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.800	0.006	4.825	0.017	9,193,742	9,260,113	92.88%	8,539,108	-		Government/ Agency
FRM0009	3132XLA30	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	5.980	0.006	6.008	0.006	7.444.000	7,500,157	86.76%	6,458,185	-		Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	5.976	0.009	6.004	0.009	11,768,000	11,867,677	86.87%	10,223,204	-		Government/ Agency
FRM0012	3132WWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.898	0.022	10.804	0.022	19,602,358	20,029,467	69.49%	13,622,539	-		Government/ Agency
FRM0013	3132WVBH6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/1/2034	7.554	0.041	7.597	0.041	42,968,077	43,133,823	83.04%	35,682,156	-	35,682,156	Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.70%	7/1/2027	0.014	0.000	2.342	0.001	3,865,175	3,865,620	100.08%	3,868,378	-		Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.859	0.000	10.770	0.000	-	-	92.05%	(2,182,220)	27,450,000		Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	6.783	0.010	6.819	0.010	10,207,000	10,186,937	98.79%	10,083,485	-		Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	3.409	0.048	3.423	0.048	93,650,000	92,903,692	97.99%	91,766,427	-		Government/ Agency
FRM0018 FRM0019	3132XGTX4 3132WWZH8	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.36% 4.83%	12/1/2029 1/1/2039	4.885 9.548	0.007 0.014	4.911 9.503	0.007 0.014	9,198,000 9,911,906	9,150,980 10,000,949	98.36% 99.01%	9,046,809 9,814,171	-		Government/ Agency Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	5.015	0.024	5.034	0.024	33.450.000	33.353.250	91.25%	30.523.132			Government/ Agency
FHM0010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	1.515	0.004	1.516	0.004	16,568,033	16,579,622	97.27%	16,115,218	_		Government/ Agency
FHM0011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	1.492	0.002	1.494	0.002	10,000,000	10,014,447	97.50%	9,749,791	-		Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.76%	10/25/2030	-0.038	0.000	5.486	0.002	2,517,558	2,517,558	99.49%	2,504,675	-	2,504,675	Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.68%	10/25/2030	-0.054	0.000	5.460	0.004	4,442,749	4,442,749	99.27%	4,410,109	-	4,410,109	Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.62%	12/25/2030	-0.067	0.000	5.396	0.010	12,244,933	12,244,933	99.45%	12,177,602	-		Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.69%	11/25/2030	-0.026	0.000	5.442	0.007	8,849,004	8,849,004	99.55%	8,809,361	-		Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.57%	12/25/2030	-0.065	0.000	5.473	0.010	11,787,110	11,787,110	99.29%	11,703,782	-		Government/ Agency
FHM0018 FHM0019	3137F9ZZ7 3137FXZ84	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.56% 5.56%	11/25/2027 1/25/2031	0.010 -0.077	0.000 0.000	3.213 5.559	0.005 0.023	10,859,249 27,561,767	10,859,249 27,561,767	99.25% 98.83%	10,777,804 27,240,019	-		Government/ Agency Government/ Agency
FHM0019 FHM0020	3137FXZ84 3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.56%	6/25/2031	-0.077	0.000	5.559	0.023	17,100,235	17,100,235	98.83%	16,969,911	-		Government/ Agency
FHM0020 FHM0021	3137H1EV0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.52%	8/25/2031	-0.085	0.000	5.943	0.014	18,639,514	18,639,514	98.93%	18.440.867	-		Government/ Agency
FHM0022	3137HADA1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	6.04%	7/25/2033	-0.038	0.000	7.028	0.027	24,999,236	25,102,419	100.13%	25,031,618	-		Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	6.053	0.001	6.069	0.001	1,555,130	1,568,048	93.60%	1,455,544	-		Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2027	3.061	0.010	3.073	0.010	22,439,623	22,468,261	94.32%	21,164,734	-	21,164,734	Government/ Agency

							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
Column	ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹			CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
Control Sharper Cont	RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	2.818	0.001	2.827	0.001	4,455,327	4,620,680	79.34%	3,534,857	-	3,534,857	Government/ Agency
SAMPLE S															-		Government/ Agency
Charles Statement Charles Ch															-		Government/ Agency
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CARDITS SYSTEM CARL AT STREET MILTERAN PERMANTER S 3.58 5.95005 4.13 0.304 4.70 0.005 1.550.00 1.															_		
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CAMES STATISTICS CAME FERRIC MAILTHARM PERMANENT MING 2-49 819-007 7-75 0-001 1-75 0-001	GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2052	1.955	0.001	1.966	0.001	2,472,085	2,545,709	94.59%	2,338,382	-	2,338,382	Government/ Agency
ORAND SUPPLICADE SUPPLICA	GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	1.997	0.001	2.000	0.001	2,652,018	2,634,473	92.67%	2,457,586	-	2,457,586	Government/ Agency
CHRISTON STATING CHANA MERINE CHANA MERINE MALTHAM M. FERMANIST MERINE 2.00% 1.00% 0.0															-		Government/ Agency
CHRO103															-		
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CMR0144 3037FECTS CMAN AN FERMIC MULTIPAMN PERMANENT MISS 2.196 01003 0.000 0.												, .			-		
CHRP147 33779FICE CHAN AM FERMIC MALTFRAILY PERMANENT MBS 2.0% 9190269 1.07 0.00 1.08 0.00 8.08,88 80.226 95.37% 77.760 - 271,070 Owner CHRP148 33770FIFE CHAN AM FERMIC MALTFRAILY PERMANENT MBS 2.0% 3170600 2.28 0.00 1.28 0.00 1.2175 2.1238 89.21% 1.180.910 - 1.180.910 Owner CHRP148 1.00 - 1.180.910 Owner CHRP148 0.00															-		
ChRR146 SS774FFN CHAM AFFERDIC MALTPARALY PERMANENT MSS 2.00 3190/2005 2.00 2.10 2.10 2.00 2.10 2															-		
CHR91949 3879-WEID SHAW MF REMIC SHAW												,			-		
CARROLIS SASTRUCK															_		
CARDISS SASPINCTO CARDISS SASPINCTO CARDISS SASPINCE CARDISS SASPINCAS S															-		
CARDISIS 3838ULEN CARDISIS															-		
GRR0155 383680/VI GRR0157 38360VI GRR0157 38360VI GRR0157 GRR0158 38360VI GRR0157 GRR0158 38360VI GRR0158 GRR0	GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	4.346	0.009	4.382	0.010	16,940,722	16,681,117	82.69%	14,008,332	-		Government/ Agency
GRR0167 38380M747 CMAR REMIC MULTFAMILY PERMANENT MISS 2.80% 12/16/2059 1.438 0.001 1.445 0.001 4.173.708 4.173.708 9.19% 4.147.735 0.001 0.001 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005.308 0.005 0.005 0.005.308 0.005	GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	6.762	0.048	6.858	0.049	60,000,000	57,385,594	76.45%	45,869,736	-	45,869,736	Government/ Agency
GRN016B \$88,880NCY3 GNNA MF REMIC MULTFAMILY PERMANENT M8S 2,70% 716,02058 2,211 0,001 2,235 0,001 3,005,831 3,005,831 6,933% 2,889,827 -2,898,828 -2,898,827 -2,898,8	GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.231	0.010	2.257	0.010	30,594,710	29,484,283	94.64%	28,955,916	-	28,955,916	Government/ Agency
GRIDTION SASSIBRIVED CHARLE AFFERMANENT MISS 2.69% 6175/2059 3.888 0.004 3.898 0.004 7,118,006 7,135,755 90.18% 6.419,644 6.419,044	GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059		0.001			4,173,708	4,121,770	96.19%	4,014,753	-	4,014,753	Government/ Agency
GNR0160 33836PRT3 GNMA MF FEMIC MULTRAMLY PERMANENT MBS 2.0% 915/02/02 5.411 0.017 5.422 0.013 5.496 0.013 5.252.674 2.0538,214 5.555.69 50,235.212 - 50,235.212 0.009 50,000 50,															-		Government/ Agency
GNR0161 38360R-PMT GNR0 MF FERMIC MULTFAMILY PERMANENT MBS 2 .00% 916/0202 5 .411 0.017 5 .422 0.017 2 .627,674 2 .83,96,214 78,76% 2 .015,543 - 2,185,543 6 .024											, .,	, ,		., ., .,	-		Government/ Agency
GNR0162 38380RPF GNAM MF REMIC MULTERAILY PERMANENT MBS 2.00% 6162083 5.475 0.011 5.486 0.013 2.014.833 17.240.395 77.64% 12.937.918 - 12.937.918 covern GNR0164 38380RTN GNAM MF REMIC MULTERAILY PERMANENT MBS 2.00% 6162083 5.97 0.014 5.406 0.014 21.558.844 22,197.769 77.82% 16,777.459 - 16,777.459 Govern GNR0166 38380RU CNAM MF REMIC MULTERAILY PERMANENT MBS 2.00% 6162083 5.97 0.014 5.406 0.014 21.558.844 22,197.769 77.82% 16,777.459 - 16,777.459 Govern GNR0166 38380RV CNAM MF REMIC MULTERAILY PERMANENT MBS 2.00% 6162083 5.97 0.014 5.406 0.014 21.558.844 22,197.769 77.82% 16,777.459 - 16,777.459 Govern GNR0166 38380RV CNAM MF REMIC MULTERAILY PERMANENT MBS 2.00% 71/16/2062 5.449 0.023 5.500.301 38,125.196 78.07% 27.480.851 0.000															-		
OND-0163 3330RNTN ONA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 6/16/2063 5.97 0.014 5.489 0.011 16/709.253 17.240.385 77.45% 12.937.918 . 12.937.918 0.000 0															-		
GN0164 38380RTUL2 GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 6/16/2083 5.397 0.014 5.406 0.014 21,588,844 22,197,769 77.82% 16,777,459 - 16,777,459 Governm GN0166 38380RTUL2 GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 7/16/2082 5.408 0.023 5.523 0.035 5.528 0.023 35.200,301 36.125,196 78.07% 27.480,861 - 27.480,861 Governm GN0167 38380RTUL2 GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 7/16/2082 5.591 0.032 42,45,880 42,2596 78.07% 27.480,861 Governm GN0168 38380RTUL7 GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 7/16/2083 5.594 0.032 5.591 0.032 42,45,880 42,269 78.07% 27.480,861 Governm GN0168 38380RTUL7 GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 7/16/2081 5.591 0.032 4.528 0.010 1.61,68.289 18.77,433 85.28% 13,787,789 - 13,787,789 Governm GN0170 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.00% 7/16/2081 5.521 0.017 5.537 0.017 2.82,322.38 2.67,10.397 7.72% 0.458,861 Governm GN0170 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.25% 7/16/2081 4.625 0.009 4.628 0.010 1.61,68.289 18.77,433 85.28% 13,787,789 - 13,787,789 Governm GN0172 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.25% 7/16/2081 4.625 0.009 4.628 0.010 1.61,017,072 1.65,23,443 82,02% 13,137,233 GOVERNM GN0172 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.25% 11/16/2081 4.625 0.009 4.628 0.010 1.61,017,072 1.22,65,266 84,02% 9,180,222 - 9,80,522 GOVERNM GN0173 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.25% 11/16/2081 4.628 0.009 1.61,017,012 1.22,65,266 84,02% 9,180,223 - 9,180,223 GOVERNM GN0173 38380RTUL GNAM AFF REMC MULTIFAMILY PERMANENT MIS 2.25% 17/16/2083 5.677 0.019 2.77,27,279 2.02 0.07,216 1.77,285,010 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,680,100 - 7,780												-1			-		
GN01016 38380RVJ2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.09% 1016/200E 5.548 0.023 5.547 0.023 5.528.0,031 74.78% 4.0741.976 - 4.0741.976 Government of CN01016 38380RVJ3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.09% 416/2008 5.548 0.023 5.541 0.032 48.246,800 49.20,024 78.05% 37.654,846 - 37.654,846 Government of CN01016 38380RVJ3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.09% 416/2008 5.548 0.009 4.528 0.010 16.168,289 16.77,238 3.528,000 4.778 0.009 4.528 0.010 16.168,289 17.72% 20.458,801 0.023 0.009 4.528 0.010 16.168,289 17.72% 20.458,801 0.009 4.528 0.010 16.108,289 17.72% 20.458,801 0.009 4.528 0.010 16.108,289 17.72% 20.458,801 0.009 4.528 0.010 16.108,289 17.72% 20.458,801 0.009 4.528 0.010 16.108,289 17.72% 20.458,801 0.009 4.528 0.010 16.107,072 18.328,288 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.328,072 17.72% 20.458,801 0.009 4.682 0.010 16.107,072 18.286,286 84.02% 9.95,022 0.009 17.728,729 17.728															-		
GNR0166 38380RV3 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/62/082 5.64 0.023 5.581 0.032 48.24.586 49.2064 78.05% 37.668.846 - 27.469.861 - 27.469.861 Govern GNR0168 38380RV7 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/62/080 4.478 0.009 4.528 0.010 16.168.289 16.774.383 85.28% 13.787.789 - 13.787.789 Govern GNR0170 38380RV3 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 12/62/026 5.521 0.017 5.537 0.017 26.3222.38 2.510.397 7.72% 0.468.601 - 20															-		٠,
GNR0167 38380R53 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.09% 4162080 4.78 0.002 4.82,45,680 49,209,264 78.05% 37,654,846 3.787,569 4.817,878,769 5.000 4.78 0.000 4															_		
GNR0168 38380N177 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 8.162060 4.478 0.009 4.528 0.010 15.168.289 16.774.383 85.28% 13.787.769 - 13.787.769 Governm GNR0170 38380N5M7 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 12.162061 4.625 0.009 4.662 0.010 15.017.072 16.525.443 82.02% 13.137.263 - 13.137.263 Governm GNR0171 38380NN5M5 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 11.162061 4.488 0.007 4.534 0.007 11.843.017 12.065.296 84.02% 9.950.222 - 9.950.222 Governm GNR0172 38380NT3 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 11.162061 4.488 0.007 4.534 0.007 11.843.017 12.065.296 84.02% 9.950.222 - 9.950.222 Governm GNR0173 38380NT26 GNNA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11.162061 5.609 0.019 5.627 0.019 27.729.729 80.072.184 77.87% 21.950.270 6.000															_		
GNR0170 38380NSMZ GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.55% 1/16/2061 4.625 0.009 4.662 0.010 16,017,072 16,523,443 8.2.02% 13,137,263 - 13,137,263 Governs GNR0171 38380NM55 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 1/16/2062 5.009 0.019 5.627 0.019 27,729,729 28,072,184 77.87% 21,592,070 - 21,592,070 Governs GNR0173 38381DLG3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.009 0.019 5.627 0.019 27,729,729 28,072,184 77.87% 21,592,070 - 21,592,070 Governs GNR0174 38381DLG3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 4/16/2063 5.077 0.035 5.092 0.019 5.627 0.019 27,729,729 28,072,184 77.87% 21,592,070 - 21,592,070 Governs GNR0174 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 4/16/2063 5.677 0.035 5.697 0.035 51,002,228 51,821,196 78.89% 40,234,178 - 40,234,178 Governs GNR0175 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2062 5.634 0.010 5.651 0.010 14,101,914 14,289,712 78.98% 11,137,029 - 11,137,029 Governs GNR0176 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2062 5.634 0.010 5.651 0.010 14,101,914 14,289,712 78.98% 11,137,029 Governs GNR0177 38381DLG5 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.649 0.013 5.665 0.013 18,718,667 19,143,472 79.84% 14,907,104 - 11,907,104 GOVERNS GNR0179 38381DLG5 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 4/16/2063 5.738 0.017 5.759 0.017 24,945,897 25,003,590 77.62% 19,362,679 0.99% 26,821,309 GOVERNS GNR0180 38391DLS2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.95% 3/16/2064 5.758 0.023 5.775 0.003 5.677 0.003 5.677 0.003 5.677 0.003 5.685 0.013 18,718,667 19,143,472 79.84% 14,907,104 - 11,907,104 GOVERNS GNR0180 38391DLS2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.758 0.003 5.7755 0.003 5.775 0.003 5.7755 0.003 5.7755 0.003 5.7755 0.003 5.7755 0.003 5															_		Government/ Agency
GNR0171 38380NM55 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.50% 1/16/2061 4.488 0.007 4.534 0.007 11,843,017 12,265,296 84.02% 9,950,222 - 9,950,222 Governs GNR0172 38380NT25 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2062 5.609 0.019 5.627 0.019 27,729,729 28,072,184 77.87% 21,522,070 - 21,592,070 Governs GNR0173 38381DLG3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.697 0.035 5.699 0.030 5.691 0.030	GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	5.521	0.017	5.537	0.017	26,322,238	26,710,397	77.72%	20,456,801	-	20,456,801	Government/ Agency
GRR0172 38380RT26 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/61/2063 5.609 0.019 5.627 0.019 27,729/729 28,072,184 77.87% 21,592,070 - 21,592,070 GNR0173 38381DLG3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/61/2063 5.677 0.035 5.697 0.035 5.697 0.035 5.697 0.035 5.697 0.035 5.002,228 51,821,196 78.89% 40,234,178 - 7.690,160 - 7.690,160 Govern GNR0174 38380DL212 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 71/61/2061 4.929 0.006 4.996 0.006 9,313,626 9,594,542 82.57% 7.690,160 - 7.690,160 Govern GNR0175 38381DM23 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 71/61/2063 5.704 0.010 14,101,914 14,289,712 78.89% 11,137,029 - 11,137,029 Govern GNR0176 38381DM23 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 71/61/2063 5.704 0.018 25,888,611 14,289,712 78.89% 11,137,029 - 11,137,029 Govern GNR0177 38381DL326 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/161/2063 5.649 0.013 5.665 0.013 18,718,667 19,143,472 79,64% 14,907,104 - 14,907,104 GOVERN GNR0179 38381DL236 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/161/2063 5.738 0.017 5.759 0.017 5.759 0.017 24,945,897 25,303,562 77.62% 19,362,679 - 19,362,679 GOVERN GNR0179 38381DL236 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.95% 31/16/2064 5.758 0.023 5.775 0.023 33,911,417 34,353,399 79.99% 26,821,309 - 26,821,309 GOVERN GNR0181 38381EAB3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/16/2057 4.357 0.009 4.375 0.009 16,075,414 16,465,806 80.91% GNR0181 38381EB36 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/16/2057 4.357 0.009 16,075,414 16,465,806 80.91% GNR0182 38381EB06 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/16/2062 11,123 0.010 11,065 0.010 9,830,000 9,369,491 56,11% GNR0183 38381EB06 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/16/2062 11,123 0.010 11,065 0.010 9,830,000 9,369,491 56,11% GNR0183 38381EB06 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/16/2064 5.757 0.026 5.814 0.026 37,330,021 36,869,788 78.79% 29,410,513 - 29,410,513 GOVERN GNR0183 38381ED90 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 31/16/2064 5.757 0.026	GNR0170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	4.625	0.009	4.662	0.010	16,017,072	16,523,443	82.02%	13,137,263	-	13,137,263	Government/ Agency
GNR0173 38381DLG3 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 4/16/2063 5.677 0.035 5.697 0.035 5.1002,228 5.1821,196 78.89% 40.234,178 - 40,234,178 GNR0174 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2062 5.634 0.010 5.651 0.010 14,101,914 14,289,712 78.98% 11,137,029 - 11,137,029 GNR0175 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.706 0.018 5.724 0.018 25,898,601 26,222,255 79.27% 20,530,391 - 20,530,391 GNR0177 38381DC5 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.706 0.018 5.724 0.018 25,898,601 26,222,255 79.27% 20,530,391 - 20,530,391 GOVERNO GNR0178 38381DL32 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.738 0.017 5.759 0.017 24,945,897 25,303,562 77.66% 19,362,679 - 19,362,679 GOVERNO GNR0179 38381D266 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.738 0.017 5.759 0.017 24,945,897 25,303,562 77.66% 19,362,679 - 19,362,679 GOVERNO GNR0180 38379U258 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.95% 3/16/2064 5.758 0.023 5.775 0.023 33,911,417 34,353,399 79.09% 26,821,309 - 26,821,309 GOVERNO GNR0181 38381EAR9 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.669 0.030 5.677 0.030 44,069,639 44,445,895 79.07% 34,845,542 - 34,845,542 GOVERNO GNR0183 38381EAR9 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.669 0.030 5.677 0.030 44,069,639 44,445,895 79.07% 34,845,542 - 34,845,542 GOVERNO GNR0183 38381EEB0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.669 0.030 5.677 0.030 44,069,639 44,445,895 79.07% 34,845,542 - 34,845,542 GOVERNO GNR0183 38381EED0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.669 0.030 5.677 0.030 44,069,639 44,445,895 79.07% 34,845,542 - 34,845,542 GOVERNO GNR0183 38381EED0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.863 0.029 5.880 0.009 41,823,333 41,433,275 79.07% 34,845,542 - 34,845,542 GOVERNO GNR0183 38381EED0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 1/16/2063 5.863 0.029 5.880 0.009 9.894,91 56.11% 57.515,919 5.953,899 9.909 9.909 9.909 9.909 9.	GNR0171	38380NM55	GNMA MF REMIC		2.50%	1/16/2061	4.488	0.007	4.534	0.007	11,843,017	12,265,296	84.02%	9,950,222	-	9,950,222	Government/ Agency
GNR0174 38380N2L2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.35% 1/16/2062 5.634 0.010 5.651 0.010 14.101.914 14.289.712 78.98% 11.537.029 - 11.537.029 Governs GNR0176 38381DM25 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.706 0.018 5.724 0.018 5.724 0.018 5.886.01 26.222.255 79.27% 5.030.391 - 21.530.391 Governs GNR0177 38381DM25 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.706 0.018 5.724 0.018 5.806 0.018 5.724 0.018 5.806 0.018 5.724 0.018 5.808.01 26.222.255 79.27% 5.030.391 - 21.530.391 Governs GNR0177 38381DM25 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.736 0.013 18,718,667 19,143,472 79.64% 14,907,104 - 14,907,104 Governs GNR0179 38381D236 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.738 0.017 5.759 0.017 24,945,897 25,303,562 77.62% 19,826,799 - 19,826,799 - 19,826,799 Governs GNR0180 38379UZS8 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.40% 12/16/2057 4.357 0.009 4.375 0.009 16,075,414 16,465,806 80.91% 13,005,984 - 13,005,984 Governs GNR0181 38381EAR9 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2063 5.659 0.030 5.677 0.030 44,069,639 44,445,895 79,07% 34,845,542 - 34,845,542 GOVERNS GNR0183 38381ED96 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 10/16/2063 5.863 0.029 5.880 0.029 41,823,363 41,433,275 77.30% 32,328,908 - 35,515,919 GOVERNS GNR0183 38381ED96 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 10/16/2063 5.863 0.029 5.880 0.029 41,823,363 41,433,275 77.30% 32,328,908 - 35,515,919 GOVERNS GNR0184 38381EDP19 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 10/16/2064 5.757 0.026 5.814 0.026 37,330,021 36,869,788 79.99% 19,124,455 - 13,141,858 GOVERNS GNR0186 38381EDP19 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 31/16/2064 5.757 0.026 5.814 0.026 37,330,021 36,869,788 79.99% 19,124,455 - 13,141,858 GOVERNS GNR0186 38381EDP19 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 31/16/2064 5.758 0.017 5.776 0.017 24,716,202 22,717,200 20,002,370 57.86% 13,141,858 - 13,141,858 GOVERNS GNR0186 38381EDP19 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 3	GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	5.609	0.019	5.627	0.019	27,729,729	28,072,184	77.87%	21,592,070	-	21,592,070	Government/ Agency
GNR0175 38381DTM2 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 7/16/2062 5.634 0.010 5.651 0.010 14,101,914 14,289,712 78,89% 11,137,029 - 11,137,029 Governs GNR0176 38381DW35 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 17/16/2063 5.706 0.018 5.724 0.018 25,898,601 26,222,255 79,27% 20,303,931 - 20,303,931 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 17/16/2063 5.706 0.013 18,718,667 19,143,472 79,64% 14,907,104 - 14,907,104 Governs GNR0178 38381DL32 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 41/6/2063 5.738 0.017 5.759 0.017 24,945,897 25,303,562 77,62% 19,362,679 - 19,362,679 Governs GNR0179 38381D286 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.95% 31/6/2064 5.758 0.023 5.775 0.023 33,911,417 34,353,399 79.09% 26,81,309 - 26,821,309 Governs GNR0180 38379UZS8 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.40% 12/16/2057 4.337 0.009 16,075,414 16,465,806 80.91% 13,005,984 - 13,005,984 Governs GNR0181 38381EAR9 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.40% 12/16/2063 5.659 0.030 5.677 0.030 44,069,639 44,445,895 79,07% 34,845,542 - 34,845,542 Governs GNR0183 38381ED96 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.689 0.030 5.677 0.030 44,069,639 44,445,895 79,07% 34,845,542 - 34,845,542 Governs GNR0183 38381ED96 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2063 5.860 0.029 41,823,363 41,433,275 77.30% 35,325,908 - 32,325,908 Governs GNR0184 38381ED96 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 2.00% 11/16/2064 5.797 0.026 5.814 0.026 37,330,021 36,869,788 78.99% 29,410,513 GOVERNS GNR0185 38381EWY0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.99% 31/6/2064 5.797 0.026 5.814 0.026 37,330,021 36,869,788 78.99% 29,410,513 GOVERNS GNR0186 38381EWY0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.99% 31/6/2064 5.797 0.026 5.814 0.022 2.712,000 2.060,237 57.86% 13,141,858 - 13,141,858 GOVERNS GNR0186 38381EWY0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.99% 21/6/2061 10.704 0.022 10.712 0.022 22,712,000 2.060,237 57.86% 13,141,858 GOVERNS GNR0186 38381EWY0 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.99% 21/6/2061 1															-		Government/ Agency
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GNR0184 38381EPT9 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.95% 3/16/2064 5.797 0.026 5.814 0.026 37,330,021 36,869,788 78.79% 29,410,513 - 29,410,513 Government of the control of the co															-		Government/ Agency
GNR0186 38381EPU6 GNMA MF REMIC MULTIFAMILY PERMANENT MBS 1.90% 2/16/2061 10.740 0.022 10.712 0.022 22,712,000 20,602,370 57.86% 13,141,858 - 13,141,858 Government				MULTIFAMILY PERMANENT MBS											-		Government/ Agency
	GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	5.758	0.017	5.776	0.017	24,176,282	23,870,891	79.09%	19,120,453	-	19,120,453	Government/ Agency
														., ,	-		Government/ Agency
															-		Government/ Agency
CLP0079 57586P7M2 State Housing Bonds MULTIFAMILY REVENUE BONDS 4.50% 6/1/2056 17.246 0.117 15.974 0.109 45,000,000 45,000,000 97.88% 44,044,016 - 44,044,016															-		AA
CLP0081 6497ZCBJ1 State Housing Bonds MULTIFAMILY REVENUE BONDS 3.75% 5/1/2035 8.905 0.004 8.885 0.004 3,200,000 99.54% 3,185,224 - 3,185,224			- C												-		AA
CLP0084 64972CSJ3 State Housing Bonds MULTIFAMILY REVENUE BONDS 2.95% 11/1/2045 1.979 0.001 1.980 0.001 5,000,000 5,000,000 97.85% 4,892,621 - 4,892,621	CLP0084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	1.979	0.001	1.980	0.001	5,000,000	5,000,000	97.85%	4,892,621	-	4,892,621	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
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	10.733	0.012	10.606	0.012	9,390,000	9,387,483	77.30%	7,258,160	-	7,258,160	AA
CLP0089	20775CPS7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	5/15/2050	10.231	0.015	9.888	0.014	11,845,000	11,870,178	79.63%	9,431,888	-	9,431,888	AAA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	6.958	0.018	6.990	0.018	20,027,183	20,027,183	84.26%	16,875,267	-	16,875,267	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.963	0.032	8.915	0.032	25,000,000	25,000,000	93.38%	23,346,045	-	23,346,045	AA
CLP0099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	13.721	0.026	13.137	0.025	12,800,000	12,800,159	97.40%	12,467,392	-	12,467,392	AA
CLP0100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	15.770	0.017	14.827	0.016	7,315,000	7,315,094	95.59%	6,992,543	-	6,992,543	AA
CLP0101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	17.192	0.021	15.925	0.020	8,305,000	8,305,110	95.18%	7,904,284	-	7,904,284	AA
CLP0102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	16.680	0.021	15.596	0.020	10,240,000	10,240,000	80.01%	8,193,138	-	8,193,138	AA
CLP0103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	17.971	0.044	16.580	0.040	20,000,000	20,000,000	78.13%	15,626,248	-	15,626,248	AA
CLP0104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	18.921	0.047	17.435	0.043	20,000,000	20,000,000	79.37%	15,873,770	-	15,873,770	AA
CLP0107	57587AZ35	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	12/1/2059	18.427	0.017	16.997	0.016	8,340,000	8,345,210	72.53%	6,048,695	-	6,048,695	AA
CLP0112	57587GAA3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.60%	6/1/2063	13.085	0.032	12.350	0.030	26,250,000	26,250,000	59.78%	15,693,339	-	15,693,339	AA
CLP0114	45202BHV1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.07%	7/1/2041	9.700	0.088	9.544	0.087	84,895,000	84,894,372	70.02%	59,445,228	-	59,445,228	AAA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.904 11.400	0.020	13.659	0.019	13,000,000	13,000,000	70.37%	9,148,387	-	9,148,387	AA
CLP0116	64972EUR8 45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95% 0.40%	11/1/2041 12/1/2024	0.659	800.0	11.314 0.666	0.008 0.000	6,275,000	6,275,000	75.42% 97.96%	4,732,615	-	4,732,615	AA
CLP0117 CLP0118	45202BHX7	State Housing Bonds State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	2.06%	1/1/2024	10.859	0.000 0.033	10.546	0.000	470,000 26,895,000	470,014 26,898,147	72.65%	460,406 19,539,629	-	460,406 19,539,629	AAA AAA
CLP0116 CLP0119	45202BHX7 45202BJZ0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.65%	7/1/2042	11.578	0.033	11.099	0.032	21,300,000	21,328,996	63.61%	13.548.934	-	13,548,934	AAA
CLP0119 CLP0121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2002	10.346	0.024	10.192	0.023	2,000,000	2,000,000	97.42%	1,948,359	-	1,948,359	AAA
CLP0121 CLP0122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2037	5.609	0.003	5.639	0.003	5,000,000	5,000,000	99.94%	4,996,869	-	4,996,869	AA
CLP0123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	5.576	0.004	5.605	0.003	3,000,000	3,000,000	100.19%	3,005,801		3,005,801	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	6.462	0.055	6.492	0.055	53,425,000	53,465,585	103.11%	55,088,858		55,088,858	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	6.134	0.026	6.164	0.026	26,645,000	26,681,908	101.03%	26,919,292	_	26,919,292	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	14.798	0.066	13.883	0.062	30,060,000	30,091,920	96.58%	29,031,596	_	29,031,596	AA
CPM0025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.089	0.000	0.090	0.000	2,795,037	2,802,045	99.25%	2,774,169	_	2,774,169	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.089	0.000	0.090	0.000	853,380	861,294	99.28%	847,271	-	847,271	AA
CLM0018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	4.05%	10/1/2024	0.485	0.004	0.489	0.004	50,595,190	50,432,528	98.34%	49,731,626	1,404,810	51,136,436	not rated
CLM0025	58899ABL2	Direct Loans	MULTIFAMILY CONSTRUCTION	11.42%	7/31/2024	0.011	0.000	0.317	0.001	13,000,000	13,000,000	99.79%	12,972,843	· · · ·	12,972,843	not rated
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	8.45%	11/19/2024	0.013	0.000	0.604	0.003	30,898,419	30,795,127	100.01%	30,900,919	19,101,581	50,002,500	not rated
CLM0028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/1/2024	0.169	0.000	0.170	0.000	12,429,942	12,443,501	99.23%	12,334,455	-	12,334,455	not rated
CLM0029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	6/1/2024	0.169	0.000	0.170	0.000	8,816,670	8,816,340	99.23%	8,746,040	377,501	9,123,541	not rated
CLM0030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/28/2024	0.239	0.000	0.241	0.000	9,430,941	9,428,219	98.94%	9,331,115	-	9,331,115	not rated
CLM0031	22699AEN3	Direct Loans	MULTIFAMILY CONSTRUCTION	3.75%	6/28/2024	0.239	0.000	0.241	0.000	11,893	11,833	98.94%	(3,412)	1,434,069	1,430,657	not rated
CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	1.109	0.001	1.109	0.001	7,406,426	7,390,888	96.72%	7,138,787	755,061	7,893,847	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.32%	4/1/2025	0.011	0.000	0.941	0.004	24,750,000	24,630,057	99.44%	24,611,326	0	24,611,326	not rated
CLM0034	58899ABP3	Direct Loans	MULTIFAMILY CONSTRUCTION	7.92%	4/1/2025	0.012	0.000	0.936	0.000	3,089,098	2,988,321	99.94%	3,081,359	9,411,861	12,493,221	not rated
CLM0035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	7.67%	9/10/2024	0.037	0.000	0.431	0.001	16,571,988	16,506,582	99.58%	16,498,920	900,012	17,398,932	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	5.50%	6/14/2027	0.041	0.000	2.777	0.003	7,142,857	7,043,980	101.03%	7,659,207	42,857,143	50,516,350	not rated
CLM0037	FWDCLM037	Direct Loans	MULTIFAMILY CONSTRUCTION	7.71%	6/12/2027	0.039	0.000	2.792	0.000		(93,300)	99.85%	(27,094)	18,660,000	18,632,906	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	7.26%	12/1/2058	0.049	0.000	3.190	0.000	9,822	(283,017)	100.33%	139,897	39,275,892	39,415,789	not rated
CLM0039	FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION	7.26%	12/1/2053	0.048	0.000	3.190	0.000	-	(116,345)	100.33%	52,030	15,714,286	15,766,316	not rated
TNT0143	912810SY5	US Treasury	US Treasury	2.25%	5/15/2041	13.509	0.065	0.000	0.000	42,000,000	43,218,959	73.89%	31,032,422	-		Government/ Agency
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	14.316	0.030	0.000	0.000	20,000,000	19,504,957	67.47%	13,494,854	-	13,494,854	٠,
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.086	0.011	0.000	0.000	7,000,000	6,677,561	70.15%	4,910,335	-		Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	13.934 17.624	0.024	0.000	0.000	15,000,000	15,278,881	74.39%	11,158,746	-		Government/ Agency
TNT0152 TNT0153	912810TJ7 912810TM0	US Treasury US Treasury	US Treasury US Treasury	3.00% 4.00%	8/15/2052 11/15/2042	12.859	0.042 0.028	0.000 0.000	0.000	20,000,000 15,000,000	18,177,954 14,768,312	77.69% 94.22%	15,537,060 14.132.577	-		Government/ Agency Government/ Agency
TNT0155	912810TM0 912810TQ1	US Treasury	US Treasury	3.88%	2/15/2042	13.195	0.026	0.000	0.000	105.000,000	105.190.568	94.22%	97.083.357	-	97.083.357	
TNT0156	912810TQ1 912810TN8	US Treasury US Treasury	US Treasury US Treasury	3.88%	2/15/2043	17.060	0.196	0.000	0.000	105,000,000	9,697,324	92.46% 87.84%	97,083,357 8,784,207	-		Government/ Agency Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.738	0.023	0.000	0.000	40.000,000	37.035.080	96.15%	38.459.524			Government/ Agency
TNT0157 TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	16.159	0.039	0.000	0.000	10,000,000	9,983,729	106.79%	10,678,642	-		Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2033	12.838	0.021	0.000	0.000	10,000,000	10,078,131	103.76%	10,376,347	-		Government/ Agency
ADV0002	NA NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	556.020	-	556,020	not rated
CASH	NA NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	205,495,836	205,495,836	100.00%	205,495,836	_		Government/ Agency
- **				2.3070						,,500						
		Total								7,309,953,458	7,385,644,549		6,529,012,397	388,643,858	6,917,656,255	

							Notional	Unrealized
ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Amount	Gain (Loss)
Futures - Long								
	USM4	Futures	US Long Bond JUN24 LONG	1,000.00	6/18/2024	119.065438	119,065,437.50	1,372,062.50

					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
ı .	WNM4	Futures	US ULTRA Long Bond JUN24 LONG	300.00	6/18/2024 126.644896	37,993,468.75	706,531.25								
Futures - Short															
		Total				157,058,906.25	2,078,593.75	_							
						. ,,	,. ,,	=							

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