						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN0004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	7.32%	7/1/2033	0.359	0.000	2.988	0.000	208,568	208,804	101.98%	212,691	-	212,691	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	7.12%	5/1/2033	0.105	0.000	2.935	0.000	63,810	63,884	101.97%	65,065	-		Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	7.34%	8/1/2033	0.478	0.000	3.028	0.000	104,686	104,647	102.20%	106,993	-		Government/ Agency
AFN0012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	7.18%	8/1/2033	0.442 0.111	0.000	2.992	0.000 0.000	217,401	217,288	101.92% 101.78%	221,580 419,494	-		Government/ Agency
AFN0013 AFN0014	31403UYG0 31401XXA0	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	6.60% 7.27%	11/1/2033 7/1/2033	0.375	0.000 0.000	3.110 3.007	0.000	412,166 87,006	412,171 86,869	101.76%	419,494 89,006	-		Government/ Agency Government/ Agency
AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	6.36%	8/1/2033	0.375	0.000	2.911	0.000	95,590	95,527	101.94%	97,445	-		
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.70%	3/25/2037	0.200	0.000	3.610	0.000	79,123	78,734	98.71%	78,105	_		Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	6.70%	4/1/2034	0.338	0.000	3.109	0.000	213.332	215.167	102.60%	218.873	_		Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	6.12%	11/1/2034	0.657	0.000	3.358	0.000	114,592	115,519	102.65%	117,629	-		Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.85%	4/25/2037	0.240	0.000	3.296	0.000	183,919	183,589	99.05%	182,172	-	182,172	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.00%	3/25/2042	0.457	0.000	4.573	0.001	1,233,264	1,234,422	99.20%	1,223,371	-	1,223,371	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.95%	6/25/2042	0.433	0.000	4.617	0.002	2,497,247	2,498,366	98.97%	2,471,498	-		Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	4.91%	10/25/2042	0.487	0.000	5.004	0.001	1,096,169	1,099,050	98.73%	1,082,288	-		
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.05%	10/25/2043	0.621	0.000	5.189	0.002	2,651,752	2,660,009	99.27%	2,632,281	-		Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.77%	6/25/2037	0.204	0.000	3.405	0.000	379,454	379,471	98.97%	375,528	-		Government/ Agency
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	7.25%	10/1/2042	1.241	0.000	4.337	0.001	993,636	1,007,715	104.02%	1,033,605	-		Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	6.73%	2/1/2045	1.045	0.000	4.022	0.001	1,192,804	1,208,150	103.25%	1,231,592	-		Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.22%	6/1/2033	0.412	0.000	2.963	0.000	19,552	19,539	101.65%	19,874	-		Government/ Agency
AFR0007 AFR0008	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.14%	10/1/2033	0.769 0.345	0.000 0.000	3.045	0.000 0.000	89,519 84.557	89,287 84.472	101.96%	91,271 87.163	-		Government/ Agency
AFR0008 AFR0011	3128JPEZ9 31396HUT4	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.52% 4.76%	7/1/2035 2/15/2036	0.345	0.000	3.132 2.311	0.000	132.858	132.858	103.08% 99.46%	132.135	-		Government/ Agency Government/ Agency
AFR0011 AFR0012	31396HU14 31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	4.76%	4/15/2036	0.029	0.000	3.514	0.000	132,858	132,858	99.46%	132,135	-		Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.96%	11/15/2040	0.433	0.000	4.645	0.000	1.447.197	1.442.760	99.03%	1.433.154	-		Government/ Agency
AFR0017	3137AXXG3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.81%	1/15/2043	0.402	0.000	5.048	0.001	1,466,259	1,467,258	98.27%	1,440,827	_		Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.96%	10/15/2040	0.437	0.000	4.673	0.000	612,864	613,798	99.06%	607,129	_		Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.86%	8/15/2043	0.409	0.000	4.899	0.001	1,529,414	1,528,928	98.53%	1,506,980	_		Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.94%	10/15/2040	0.408	0.000	4.621	0.001	1,127,540	1,126,999	98.86%	1,114,714	_		Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.96%	6/15/2044	0.540	0.000	5.176	0.001	1,677,022	1,681,539	98.85%	1,657,666	-		Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.96%	12/15/2043	0.596	0.000	5.402	0.000	448,137	449,332	98.86%	443,039	-	443,039	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.13%	8/15/2037	0.247	0.000	3.674	0.001	1,200,692	1,207,952	99.96%	1,200,194	-	1,200,194	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.01%	11/15/2040	0.462	0.000	4.643	0.001	1,063,693	1,068,984	98.98%	1,052,834	-	1,052,834	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.79%	5/15/2037	0.205	0.000	4.050	0.000	61,650	61,642	98.89%	60,966	-	60,966	Government/ Agency
FRS0399	3128MCPK5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.040	0.000	0.040	0.000	153	143	99.80%	152	-	152	Government/ Agency
FRS0401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.079	0.000	0.080	0.000	31	30	99.80%	30	-		Government/ Agency
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.040	0.000	0.040	0.000	0	0	99.80%	0	-		Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.119	0.000	0.120	0.000	1,009	1,009	99.77%	1,007	-		
FRS0412	3128PUPG1 3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.457	0.000	0.459 0.423	0.000 0.000	2,903 5,087	2,897 5,072	99.59% 99.61%	2,891 5,067	-		Government/ Agency
FRS0414 FRS0417	3128PUWW8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	4/1/2026 4/1/2026	0.421 0.457	0.000 0.000	0.423	0.000	1,434	1,428	99.59%	1,428	-	5,067 1,428	Government/ Agency Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.669	0.000	0.669	0.000	34,897	34,943	99.24%	34,633	-		Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.385	0.000	0.387	0.000	688	689	99.46%	684	_	684	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	0.961	0.000	0.958	0.000	17,545	17.567	99.08%	17.384	_		Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.053	0.000	1.050	0.000	28,200	28.236	99.02%	27.925	_		Government/ Agency
FRS0448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.635	0.000	0.634	0.000	17,953	17,969	99.26%	17,821	-		,
FRS0449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	0.310	0.000	0.311	0.000	179,466	179,502	99.54%	178,633	-		Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.023	0.000	1.020	0.000	10,177	10,189	99.04%	10,079	-	10,079	Government/ Agency
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.297	0.000	1.295	0.000	164,521	164,939	98.85%	162,628	-	162,628	Government/ Agency
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.314	0.000	0.317	0.000	2	2	100.01%	2	-	2	Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.420	0.000	0.422	0.000	15,924	15,928	99.61%	15,862	-		Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.456	0.000	0.458	0.000	49,953	49,996	99.59%	49,749	-		Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.066	0.000	0.067	0.000	611	611	99.72%	609	-		
FSF0828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.067	0.000	0.067	0.000	18	18	99.72%	18	-		Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.066	0.000	0.067	0.000	239	239	99.72%	239	-		Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.697	0.000	0.698	0.000	19,265	19,285	99.13%	19,097	-		
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.223 0.520	0.000	0.225	0.000	236	239 717	99.60%	235 713	-		Government/ Agency
FSF0913 FSF0938	3138AAGA3 3140EY4P3	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 3.00%	4/1/2026 4/1/2031	0.520 2.068	0.000 0.001	0.523 2.066	0.000 0.001	717 1.839.495	717 1.854.570	99.46% 97.30%	713 1.789.819	-		Government/ Agency Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.105	0.000	1.177	0.001	1,639,495	1,054,570	104.53%	1,769,619	-		Government/ Agency
FRS0098	31292GU27 31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.072	0.000	1.177	0.000	200 116	116	104.55%	120	-		Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.450	0.000	1.533	0.000	5,083	5,042	104.49%	5,312	_		Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.432	0.000	1.534	0.000	854	854	104.53%	893	_		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.355	0.000	1.453	0.000	294	294	104.53%	307	-	307	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.456	0.000	1.526	0.000	1,262	1,251	104.50%	1,319	-		Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.686	0.000	1.805	0.000	8,180	8,000	104.53%	8,550	-		Government/ Agency
FRS0139 FRS0144	31293PG41 31292HAA2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 8.00%	4/1/2029 12/1/2029	0.886 1.633	0.000 0.000	0.944 1.707	0.000 0.000	2,014 202	1,995 202	104.53% 103.76%	2,105 210	-		Government/ Agency Government/ Agency
FRS0155	31292TAA2 31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	0.971	0.000	0.985	0.000	2.214	2.206	103.76%	2.274	-		Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.646	0.000	1.735	0.000	188	188	105.18%	197	_	197	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.630	0.000	1.700	0.000	277	277	105.10%	292	-		Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.981	0.000	1.992	0.000	136	136	106.07%	144	-	144	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.516	0.000	1.600	0.000	4,225	4,224	103.14%	4,357	-		Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.636	0.000	2.712	0.000	10	24	103.14%	10	-		Government/ Agency
FRS0212 FRS0213	31287VXK1 31283HSW6	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 6.50%	8/1/2032 7/1/2032	2.402 2.284	0.000 0.000	2.523 2.410	0.000 0.000	2,130 2,956	2,138 2,967	104.66% 104.50%	2,229 3,089	-		Government/ Agency Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.926	0.000	3.060	0.000	99,490	99.946	104.74%	104,202	-		Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.723	0.000	2.845	0.000	138,581	139,286	104.53%	144,863	_		Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	2.910	0.000	3.051	0.000	1,183	1,188	104.70%	1,238	-		Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.005	0.000	3.170	0.000	315,014	316,577	104.82%	330,203	-	330,203	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.109	0.000	3.248	0.000	117,772	118,330	104.93%	123,575	-	123,575	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.262	0.000	1.312	0.000	34,502	34,677	102.04%	35,206	-		Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.128	0.000	3.277	0.000	41,848	42,068	104.98%	43,933	-		Government/ Agency
FRS0257 FRS0260	31297DAH1 31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	8/1/2034 10/1/2034	3.057 0.527	0.000 0.000	3.218 0.537	0.000	15,168 16.475	15,240 16.495	104.87% 100.30%	15,907 16.525	-		Government/ Agency
FRS0260 FRS0263	31297F5C3 31297F5W9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.097	0.000	3.248	0.000	36.921	37.097	100.30%	38.753	-		Government/ Agency Government/ Agency
FRS0264	31297F5W9 31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.191	0.000	3.333	0.000	26,100	26,246	105.08%	27,427	-	,	Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.076	0.000	3.185	0.000	52,584	52,738	103.56%	54,455	_		Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.749	0.000	2.857	0.000	155,241	156,109	104.57%	162,331	-		Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.966	0.000	3.063	0.000	161,465	161,912	103.45%	167,036	-	167,036	Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.870	0.000	2.925	0.000	96,007	96,275	103.36%	99,228	-	99,228	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.184	0.000	3.296	0.000	150,571	150,985	103.66%	156,081	-	156,081	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.604	0.000	2.689	0.000	98,596	98,870	103.11%	101,664	-	101,664	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.274	0.000	3.444	0.000	136,029	136,630	105.18%	143,071	-		Government/ Agency
FRS0283 FRS0285	31297MR34 31297NB39	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	4/1/2035 5/1/2035	1.293 3.043	0.000 0.000	1.344 3.192	0.000	33,969 211,774	34,097 212,780	102.09% 104.85%	34,680 222,036	-		Government/ Agency Government/ Agency
FRS0286	31297NB39 31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.244	0.000	3.425	0.000	139,117	139,787	105.15%	146,288	-		Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.315	0.000	3.411	0.000	47,332	47,316	101.36%	47,975	_		Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.308	0.000	3.457	0.000	68,249	68,532	105.20%	71,798	-	71,798	Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.309	0.000	3.552	0.000	108,461	108,977	106.18%	115,162	-	115,162	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.471	0.000	3.572	0.000	22,615	22,339	101.30%	22,908	-		Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.715	0.000	3.891	0.000	211,647	210,443	104.05%	220,210	-		Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.708	0.000	3.883	0.000	41,463	41,221	104.07%	43,151	-		Government/ Agency
FRS0321 FRS0323	3128KCG43 3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	7/1/2036 10/1/2036	3.533 3.474	0.000 0.000	3.631 3.582	0.000 0.000	39,255	38,840 154,977	101.31% 101.30%	39,771	-		Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.365	0.000	3.462	0.000	156,689 29,595	29.282	101.30%	158,733 30.002	-		Government/ Agency Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.630	0.000	3.811	0.000	15.075	15.033	103.97%	15.674	-	15.674	Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.505	0.000	3.679	0.000	103,257	102,678	103.88%	107,264	-	.,.	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.593	0.000	3.767	0.000	29,457	29,285	103.94%	30,618	-		Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.874	0.000	4.026	0.000	28,703	28,157	101.39%	29,101	-	29,101	Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.653	0.000	3.758	0.000	134,463	131,911	101.33%	136,257	-		Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.636	0.000	3.755	0.000	67,866	66,552	101.34%	68,773	-		Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	2.422	0.000	2.455	0.000	4,140	4,069	101.09%	4,185	-	4,185	Government/ Agency
FRS0343 FRS0346	3128L04M1 3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 5.50%	11/1/2037 12/1/2037	3.593 3.754	0.000 0.000	3.901 3.941	0.000	89,377 67.884	89,816 67.660	106.67% 104.08%	95,335 70.654	-	95,335	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.754	0.000	3.658	0.000	165.353	165.934	104.08%	70,654 174,292	-		Government/ Agency Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.621	0.000	3.891	0.000	4,526	4,534	105.69%	4,783	-		Government/ Agency
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.984	0.000	4.163	0.000	88,167	87,146	103.90%	91,609	-		Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.972	0.000	4.126	0.000	11,148	11,121	101.40%	11,303	-		Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.133	0.000	4.277	0.000	182,393	182,891	101.42%	184,980	-	184,980	Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.339	0.000	4.347	0.000	80,245	80,338	96.67%	77,575	-		Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.562	0.000	3.902	0.000	2,680	2,741	106.63%	2,858	-		Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2039	3.177 4.307	0.000 0.000	3.201 4.361	0.000	2,376 179.431	2,373 179.495	99.44% 99.16%	2,363	-		Government/ Agency
FRS0372 FRS0385	312938CG6 312941SC2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	12/1/2039 8/1/2040	4.307 4.621	0.000	4.361	0.000	179,431 543,444	179,495 547,645	99.16% 101.49%	177,933 551,519	-		Government/ Agency
LV20303	312941362	Fredule Mac Single Family MBS	JU IN SINGLE PAWILT INDS	5.00%	0/1/2040	4.021	0.000	4.020	0.000	545,444	347,045	101.49%	551,519	-	551,519	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.224	0.000	4.242	0.000	153,335	154,460	96.79%	148,418	-	148,418	Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.849	0.000	4.876	0.000	66,339	66,830	96.23%	63,837	-		Government/ Agency
FRS0391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.336	0.000	4.434	0.000	581,351	586,229	99.15%	576,403	-		Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	4.984	0.001	4.933	0.001	1,188,034	1,193,387	93.69%	1,113,123	-		Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.697	0.000	4.710	0.000	10,325	10,481	96.40%	9,954	-		Government/ Agency
FRS0426 FRS0427	3128MJQ78 3132GKF43	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 10/1/2041	5.019 4.957	0.001 0.000	4.972 4.917	0.001 0.000	1,453,304 708,268	1,464,955 713,829	93.63% 93.69%	1,360,745 663,596	-	, ,	Government/ Agency Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.193	0.000	5.091	0.000	1,900,816	1.917.117	90.88%	1,727,462	-		Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.261	0.002	5.151	0.002	2,972,955	2,993,757	90.75%	2,697,843	-		Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.249	0.000	5.137	0.000	228.539	231.290	90.78%	207.475	-		Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.245	0.001	5.132	0.001	1,675,653	1,708,392	90.78%	1,521,205	-		Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.306	0.002	5.186	0.002	2,603,201	2,653,265	90.66%	2,360,079	-	2,360,079	Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.343	0.001	5.222	0.001	1,261,589	1,286,140	90.59%	1,142,880	-	1,142,880	Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.308	0.002	5.185	0.002	2,473,620	2,518,515	91.00%	2,250,893	-	2,250,893	Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.407	0.001	5.376	0.001	1,773,831	1,818,515	93.02%	1,649,977	-		Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.006	0.002	4.959	0.002	2,328,351	2,375,680	93.66%	2,180,652	-		Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.000	0.001	4.959	0.001	1,953,844	2,003,151	93.64%	1,829,586	-		Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.185	0.001	5.136 4.459	0.001	1,455,476	1,483,858	93.40% 99.13%	1,359,345	-		Government/ Agency
FRS0453 FRS0455	312934SC7 3132GEZY9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	8/1/2039 7/1/2041	4.371 4.806	0.000 0.000	4.459	0.000 0.000	781,077 301,018	800,367 309,217	99.13%	774,310 297,852	-		Government/ Agency Government/ Agency
FRS0456	3132GEZ19 3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.779	0.000	4.878	0.000	171,076	175,857	98.96%	169,295	-	169,295	
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.961	0.000	4.035	0.000	211.624	216.732	99.24%	210,010	_	210,010	
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.150	0.000	3.182	0.000	145.683	148.943	99.40%	144.806	_		Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.717	0.000	4.815	0.000	578,442	596,796	98.97%	572,510	-		Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.409	0.001	4.486	0.001	924,238	951,853	99.13%	916,208	-		Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.379	0.000	4.443	0.000	660,211	679,512	99.14%	654,515	-	654,515	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.787	0.000	3.840	0.000	232,336	239,306	99.25%	230,587	-	230,587	Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.838	0.000	4.930	0.000	171,042	176,644	98.94%	169,223	-	169,223	
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.472	0.000	4.549	0.000	147,515	152,183	99.11%	146,209	-	146,209	Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.693	0.000	4.783	0.000	392,376	405,009	99.04%	388,616	-	388,616	
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.351	0.001	5.486	0.001	1,222,201	1,268,029	98.35%	1,201,992	-		Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.430	0.000	4.506	0.000	334,761	344,780	99.13%	331,836	-	331,836	
FRS0475 FRS0476	312945RT7 3132M3DF1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	2/1/2041 11/1/2043	4.309 5.222	0.000 0.000	4.372 5.372	0.000 0.000	134,301 432,340	138,512 448,036	99.18% 98.64%	133,198 426,480	-		Government/ Agency Government/ Agency
FRS0470	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.446	0.000	5.308	0.000	1,285,437	1,268,285	90.31%	1,160,933	-	1,160,933	,
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.686	0.001	5.634	0.001	736.989	744.441	92.68%	683.061	-		Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.536	0.000	5.479	0.000	558,232	563,879	92.92%	518,685	-	518,685	
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.747	0.000	5.682	0.000	486,000	490,907	92.55%	449,800	-		Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.552	0.000	5.505	0.000	61,509	62,139	93.12%	57,279	-	57,279	Government/ Agency
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.619	0.001	5.647	0.001	1,696,772	1,754,889	95.49%	1,620,222	-	1,620,222	Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.712	0.000	5.732	0.000	178,518	185,257	95.40%	170,302	-		Government/ Agency
FRS0486	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.648	0.000	5.691	0.000	403,892	419,198	95.41%	385,356	-	385,356	Government/ Agency
FRS0488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2045	5.661	0.000	5.690	0.000	370,213	384,424	95.45%	353,354	-	353,354	Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.373	0.000	5.404	0.000	615,546	637,986	95.71%	589,167	-	589,167	
FRS0490 FRS0491	3132M92L7 3132M75X2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	10/1/2044 7/1/2044	5.309 5.460	0.000 0.001	5.355 5.494	0.000 0.001	342,172 699,871	355,163 726,181	95.89% 95.65%	328,125 669,423	-		Government/ Agency Government/ Agency
FRS0491 FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.671	0.001	5.705	0.001	1,202,012	1,249,823	95.43%	1,147,035	-		Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.633	0.000	5.661	0.000	430.189	446.449	95.47%	410.723			Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.707	0.001	5.643	0.001	1,488,299	1,524,165	92.65%	1,378,851	_	1,378,851	Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.728	0.002	5.662	0.002	2,054,153	2.101.127	92.63%	1,902,666	-		Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.413	0.000	5.452	0.000	324,699	336,812	95.71%	310,770	-		Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.578	0.001	5.606	0.001	1,389,870	1,442,327	95.53%	1,327,777	-	1,327,777	Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.653	0.000	5.679	0.000	375,388	389,777	95.46%	358,349	-	358,349	Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.885	0.001	5.789	0.001	922,331	938,192	92.21%	850,468	-		Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.828	0.001	5.749	0.001	1,154,262	1,168,402	92.21%	1,064,328	-		Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.517	0.000	5.670	0.000	133,255	139,634	98.13%	130,760	-		Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.654	0.001	5.602	0.001	1,490,775	1,515,459	92.73%	1,382,458	-		Government/ Agency
FRS0503 FRS0504	3132MAVQ1 3132GGHN8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	11/1/2044 8/1/2041	5.555 4.793	0.001 0.000	5.716 4.891	0.001 0.000	995,813 154.347	1,043,303 160,796	98.13% 98.96%	977,169 152,736	-		Government/ Agency
FRS0504 FRS0505	3132GGHN8 3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	4.793 5.497	0.000	4.891 5.675	0.000	154,347 51,446	53,921	98.96%	50.483	-		Government/ Agency Government/ Agency
FRS0505	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 3.50%	11/1/2044	5.497	0.000	5.819	0.000	2,359,363	2,408,023	90.15%	2,174,059	-		Government/ Agency
FRS0507	3128MJYR5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2046	6.158	0.002	5.848	0.002	3,007,846	3,035,496	85.98%	2,586,039	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.010	0.000	5.704	0.000	668,608	674,714	85.98%	574,845	-	574,845	Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.317	0.001	5.148	0.001	1,014,782	1,023,305	88.33%	896,345	-	896,345	Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.741	0.000	5.577	0.000	693,500	706,525	89.38%	619,841	-	619,841	Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.756	0.000	5.585	0.000	493,529	502,756	89.69%	442,661	-		Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.103	0.001	5.884	0.001	853,465	869,870	89.03%	759,882	-		Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.881	0.001	5.699	0.001	1,323,396	1,348,413	89.38%	1,182,835	-		Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.147	0.001	5.929	0.001	1,927,556	1,964,882	89.03%	1,716,199	-		Government/ Agency
FRS0516 FRS0517	3128MJXK1 3128MJYC8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	12/1/2045 5/1/2046	5.912 6.001	0.003 0.001	5.830 5.907	0.003 0.001	3,550,655 884,610	3,606,579 900,388	92.15% 92.05%	3,271,788 814,304	-	-, ,	Government/ Agency Government/ Agency
FRS0519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.040	0.001	5.965	0.001	1,548,634	1,576,956	91.93%	1,423,617	-		Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.006	0.003	5.925	0.003	4,350,504	4,428,152	92.05%	4,004,739	-		Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.989	0.001	6.044	0.001	677,565	695,232	94.97%	643,487	_		Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.882	0.000	5.894	0.000	619,404	635,517	95.19%	589,605	-		Government/ Agency
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.965	0.001	5.877	0.001	1,316,106	1,337,160	92.05%	1,211,505	-		Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.022	0.000	5.930	0.000	409,978	416,609	91.93%	376,882	-		Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.099	0.000	5.971	0.000	469,210	476,655	91.93%	431,332	-	431,332	Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.842	0.000	5.848	0.000	330,711	339,018	95.31%	315,214	-	315,214	Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.985	0.000	6.000	0.000	130,951	134,302	95.13%	124,569	-	124,569	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.872	0.000	5.922	0.000	574,032	588,858	95.13%	546,057	-		Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.783	0.001	5.812	0.001	1,361,609	1,396,559	95.13%	1,295,253	-		Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.914	0.001	5.944	0.001	695,257	713,916	95.03%	660,723	-		Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.905	0.000	5.953	0.000	274,919	282,293	95.22%	261,779	-		Government/ Agency
FRS0534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.887	0.000	5.920	0.000	631,660	648,631	94.97%	599,890	-		Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.962	0.001	5.995	0.001	872,629	895,939	95.13%	830,103	-		Government/ Agency
FRS0536 FRS0537	3128MJU81 3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	9/1/2044 8/1/2045	5.548 5.746	0.002 0.003	5.568 5.771	0.002 0.003	2,685,520 3,479,799	2,767,151 3.581.187	95.57% 95.19%	2,566,535 3.312.391	-		Government/ Agency
FRS0538	3128MJXY1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.842	0.003	5.839	0.003	554.792	569.489	95.13%	527.755	-		Government/ Agency Government/ Agency
FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.833	0.000	5.851	0.000	859,494	882.574	94.97%	816,265	-		Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.695	0.000	5.697	0.000	507.734	521.385	94.88%	481.721			Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.057	0.001	6.065	0.001	1,610,512	1,653,698	94.97%	1,529,510	_	. ,	Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	6.045	0.000	6.057	0.000	476,849	489.705	94.88%	452.418	-		Government/ Agency
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.717	0.004	5.746	0.004	4,891,323	5,044,285	95.19%	4,656,009	-		Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.882	0.000	5.911	0.000	3,431	3,545	95.13%	3,264	-	3,264	Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.960	0.000	5.981	0.000	3,526	3,643	94.97%	3,349	-	3,349	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	5.996	0.000	6.016	0.000	49,141	50,817	94.81%	46,592	-		Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.697	0.000	5.714	0.000	64,663	66,791	95.16%	61,532	-		Government/ Agency
FRS0549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	5.970	0.002	6.000	0.002	2,869,421	2,967,126	94.81%	2,720,617	-		Government/ Agency
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.066	0.000	0.067	0.000	0	0	99.77%	0	-		Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.610	0.000	0.707	0.000	4,953	4,953	104.53%	5,177	-		Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	0.958	0.000	1.104	0.000	196	196	104.53%	205	-		Government/ Agency
FSF0185 FSF0187	31371GX47 31380LFK9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 6.50%	8/1/2028 9/1/2028	0.979 1.243	0.000 0.000	1.131 1.354	0.000 0.000	159 5,195	159 5,193	104.53% 103.14%	166 5,358	-		Government/ Agency Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.243	0.000	1.327	0.000	9,496	9,494	103.14%	9,794	-		Government/ Agency
FSF0199	313791RM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.215	0.000	1.309	0.000	8,332	8,311	100.74%	8.393	-		Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.199	0.000	1.285	0.000	9,686	9.661	100.71%	9.754	-	.,	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.254	0.000	1.334	0.000	5,983	5.967	100.76%	6,029	_		Government/ Agency
FSF0242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.418	0.000	1.614	0.000	2,008	1.982	104.80%	2.104	-		Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.536	0.000	1.812	0.000	64	64	104.53%	67	-	67	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	1.831	0.000	1.841	0.000	50	50	104.32%	52	-	52	Government/ Agency
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.643	0.000	1.920	0.000	33,909	33,929	104.60%	35,467	-	35,467	Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.766	0.000	2.048	0.000	55,089	55,125	104.90%	57,788	-	57,788	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.822	0.000	2.140	0.000	17,592	17,602	105.21%	18,508	-	18,508	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.815	0.000	2.131	0.000	4,563	4,563	105.21%	4,800	-		Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.860	0.000	2.049	0.000	4,758	4,752	103.85%	4,941	-		Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	1.868	0.000	1.890	0.000	45,356	45,398	105.28%	47,749	-		Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.765	0.000	2.082	0.000	114	114	105.09%	120	-		Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.526	0.000	1.793	0.000	2,063	2,063	104.53%	2,156	-		Government/ Agency
FSF0324 FSF0327	31389NR23 31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 7.00%	5/1/2032 5/1/2032	1.894 2.036	0.000 0.000	2.222 2.399	0.000 0.000	41,949 39,032	42,019 39,043	105.38% 105.89%	44,206 41,332	-		Government/ Agency
FSF0327 FSF0328	31390F5W0 31390FE54	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	1.900	0.000	2.399	0.000	13,940	13,994	105.89%	41,332 14,707	-		Government/ Agency Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.041	0.000	2.260	0.000	706	708	104.27%	736	-		Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.040	0.000	2.200	0.000	77.914	78.173	100.53%	78,326	-		Government/ Agency
. 5. 0410	0140114/002		SS ON TOLL I / WILL I WIDO	0.0070	4/1/2000	2.070	0.000	2.200	0.000	77,314	70,170	100.0070	70,020		75,520	SS.Smillone Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.733	0.000	2.998	0.000	102,379	102,394	103.39%	105,845	-	105,845	Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.587	0.000	2.729	0.000	35,003	35,081	103.12%	36,094	-		Government/ Agency
FSF0475 FSF0559	31404EQZ2 31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	3/1/2034 7/1/2034	2.908 2.956	0.000 0.000	3.153 3.207	0.000 0.000	10,210 18.118	10,233 18.104	103.48% 103.52%	10,566 18,756	-		Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.956	0.000	2.866	0.000	138,732	138,280	103.52%	140,257	-		Government/ Agency Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.979	0.000	3.190	0.000	61,559	61.681	103.50%	63.712	-		Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.068	0.000	3.254	0.000	61,503	61,624	103.55%	63,688	-		Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.497	0.000	2.634	0.000	36,337	36,403	102.99%	37,422	-	37,422	Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.061	0.000	3.329	0.000	44,815	44,882	103.62%	46,436	-		Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.775	0.000	2.982	0.000	69,286	69,376	103.33%	71,593	-		Government/ Agency
FSF0578 FSF0581	31405NDA0 31405QRG5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	9/1/2034 11/1/2034	3.033 2.935	0.000 0.000	3.281 3.270	0.000 0.000	86,869 177,322	86,979 178,236	103.58% 104.93%	89,979 186.070	-		Government/ Agency Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.161	0.000	3.407	0.000	81,083	81,229	104.93%	84.078	-		Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.607	0.000	1.736	0.000	15.849	15.926	102.71%	16.278	-		Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.029	0.000	3.382	0.000	84,202	84,523	105.10%	88,500	-	-, -	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.554	0.000	1.657	0.000	1,545	1,551	102.54%	1,584	-		Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.279	0.000	3.478	0.000	51,586	51,585	101.16%	52,186	-	52,186	Government/ Agency
FSF0645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.168	0.000	3.389	0.000	75,206	75,188	101.24%	76,140	-		Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.241	0.000	3.532	0.000	115,581	115,672	103.65%	119,794	-		Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.077	0.000	3.343	0.000	77,075	77,114	103.64%	79,881	-	79,881	Government/ Agency
FSF0662 FSF0663	31407JMM1 31407G5W4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	8/1/2035 8/1/2035	3.000 2.856	0.000 0.000	3.401 3.159	0.000 0.000	32,651 57,362	32,746 57.541	105.10% 104.80%	34,315 60.116	-		Government/ Agency Government/ Agency
FSF0666	31407G5W4 31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.301	0.000	3.569	0.000	55,043	55,084	103.68%	57,067	-	,	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.871	0.000	3.270	0.000	33,624	33,749	104.92%	35,277	-		Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.130	0.000	3.482	0.000	133,197	133,213	105.23%	140,163	-		
FSF0702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.089	0.000	3.337	0.000	20,787	20,701	103.61%	21,538	-		Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.074	0.000	3.382	0.000	19,120	19,036	103.69%	19,824	-	19,824	Government/ Agency
FSF0704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	0.484	0.000	0.495	0.000	1,318	1,311	100.09%	1,319	-	1,319	Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.936	0.000	3.336	0.000	95,243	95,266	104.99%	99,996	-		Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.157	0.000	3.559	0.000	132,393	132,431	105.35%	139,476	-		Government/ Agency
FSF0729 FSF0731	31410R5U9 31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	5/1/2036 4/1/2036	3.038 3.104	0.000 0.000	3.329 3.419	0.000 0.000	107,472 221,920	106,551 220,050	103.65% 103.70%	111,391 230,129	-		
FSF0732	31410MD13	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.982	0.000	3.332	0.000	42,122	41,742	103.70%	43.671	-		Government/ Agency Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.015	0.000	3.545	0.000	37,015	37,054	106.23%	39,320	-		Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.832	0.000	3.250	0.000	16,877	16,889	104.93%	17,709	-		Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.630	0.000	3.908	0.000	44,910	44,455	101.25%	45,470	-		Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.212	0.000	3.789	0.000	90,305	90,375	105.60%	95,366	-	95,366	Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.448	0.000	3.681	0.000	42,032	41,537	101.19%	42,534	-		Government/ Agency
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.419	0.000	2.606	0.000	99	99	103.00%	102	-		Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.444	0.000	3.845	0.000	219	219	103.95%	227	-		Government/ Agency
FSF0757 FSF0760	31413HJT6 31414LZ68	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	8/1/2037 2/1/2038	3.427 3.287	0.000 0.000	3.754 3.614	0.000 0.000	6,664 126	6,684 127	103.81% 103.72%	6,918 131	-		Government/ Agency Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.179	0.000	3.473	0.000	2.349	2,355	103.72%	2.434	-		
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.447	0.000	3.853	0.000	5.009	5.024	103.95%	5.206	_	, -	Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.247	0.000	3.608	0.000	4,174	4,186	103.72%	4,330	-		Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.267	0.000	3.604	0.000	4,402	4,416	103.70%	4,565	-		
FSF0766	31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.450	0.000	3.804	0.000	91,645	91,955	103.88%	95,203	-	95,203	Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.562	0.000	3.982	0.000	47,115	47,128	103.76%	48,885	-		Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.633	0.000	3.929	0.000	15,978	15,856	101.24%	16,177	-		Government/ Agency
FSF0786 FSF0796	31414CU97 31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	3/1/2038 11/1/2037	3.862	0.000	4.003 3.579	0.000	13,301 12.818	13,331 13.018	99.12% 105.30%	13,185 13.497	-		Government/ Agency
FSF0798	31414AHL9 31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.50%	7/1/2037	3.123 2.866	0.000 0.000	3.579	0.000 0.000	12,818	13,018	105.30%	110.678	-		Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.300	0.000	3.266 4.447	0.000	39,289	39,347	98.99%	38,894	-		Government/ Agency Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.193	0.000	4.337	0.000	199,199	199,493	99.03%	197,259	_		Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.087	0.000	4.230	0.000	526,126	527,503	99.07%	521,214	-		
FSF0804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.817	0.000	3.923	0.000	745,790	747,467	99.15%	739,467	-		Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.263	0.000	4.583	0.000	239,964	243,109	101.33%	243,160	-	243,160	Government/ Agency
FSF0816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.707	0.000	3.985	0.000	22,794	23,072	101.25%	23,078	-		Government/ Agency
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.561	0.000	3.712	0.000	17,558	17,792	101.20%	17,768	-		Government/ Agency
FSF0830 FSF0833	31416J5H0 31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	1/1/2039 7/1/2040	4.099 4.222	0.000 0.000	4.295 4.395	0.000 0.000	93,655 504,212	94,519 511,189	99.03% 99.02%	92,748 499,273	-		Government/ Agency
FSF0833 FSF0834	31418X2G2 31418U3V4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	7/1/2040	4.222	0.000	4.548	0.000	504,212 583,819	511,189 599,669	101.33%	499,273 591,570	-		Government/ Agency Government/ Agency
1 01-0004	314100374	I MINIA SILIGIE FAITIIIY IVIDS	30 TA SINGLE FAMILT MIDS	5.00%	11112040	4.201	0.000	4.540	0.000	303,619	555,005	101.33%	371,370	-	591,570	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.321	0.000	4.512	0.000	92,073	93,354	98.99%	91,141	-	91,141	Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.361	0.000	4.436	0.000	82	83	96.46%	79	-		Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.560	0.000	4.646	0.000	94,245	95,170	96.31%	90,772	-		Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.556	0.001	4.617	0.001	911,108	920,357	96.43%	878,545	-		Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.536	0.000	4.605	0.000	640,693	647,204	96.35%	617,333	-		Government/ Agency
FSF0841 FSF0842	31416WJL7 3138A4RP2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.00%	6/1/2040 1/1/2041	4.322 4.575	0.000 0.001	4.509 4.628	0.000 0.001	100,690 1,498,131	101,772 1,494,386	98.99% 96.32%	99,670 1,442,989	-	1,442,989	Government/ Agency Government/ Agency
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.299	0.000	4.495	0.000	120,313	121,600	98.99%	119,093	-	119,093	
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.194	0.000	4.376	0.000	75,341	76,124	99.02%	74,602	-	74,602	٠,
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.442	0.000	4.672	0.000	85,322	86,259	98.92%	84.400	_		Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.286	0.001	4.654	0.001	827,206	844,115	101.34%	838,290	-	838,290	
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.135	0.000	4.429	0.000	430,185	438,562	101.30%	435,798	-	435,798	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.382	0.000	4.737	0.000	629,384	641,057	101.35%	637,862	-	637,862	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.251	0.000	4.638	0.000	526,581	537,756	101.34%	533,619	-	533,619	Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.593	0.000	4.680	0.000	41,395	41,515	96.28%	39,854	-		Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.026	0.000	5.008	0.000	449,235	453,728	93.43%	419,699	-	419,699	
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.010	0.000	4.991	0.000	492,219	497,143	93.45%	459,991	-	459,991	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.950	0.000	4.944 4.888	0.000	79,652	80,468	93.51%	74,484	-		Government/ Agency
FSF0859 FSF0860	3138E57H5 31418AF45	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2042 6/1/2042	4.902 5.072	0.000 0.000	4.888 5.056	0.000 0.000	309,249 444,411	312,364 449,819	93.60% 93.37%	289,463 414,943	-	289,463	Government/ Agency Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.165	0.000	5.079	0.000	55,269	55,944	90.73%	50,146	-	50,146	٠,
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.076	0.000	4.999	0.000	177.118	179.108	90.94%	161.067	_	161,067	Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.907	0.001	4.889	0.001	1,224,552	1.248.916	93.64%	1.146.611	_	1.146.611	٠,
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.089	0.000	5.008	0.000	379,811	386,107	90.95%	345,421	-	, .,.	Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.166	0.000	5.082	0.000	254,460	258,653	90.75%	230,931	-	230,931	Government/ Agency
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.130	0.000	5.049	0.000	206,110	209,472	90.82%	187,188	-	187,188	Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.743	0.000	4.673	0.000	342,772	348,395	91.66%	314,200	-	314,200	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.197	0.000	5.118	0.000	210,548	214,046	90.65%	190,859	-	190,859	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.114	0.000	5.043	0.000	175,491	178,387	90.83%	159,397	-	159,397	Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.168	0.000	5.080	0.000	295,564	300,447	90.77%	268,280	-	268,280	٠,
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.194	0.000	5.113	0.000	328,738	334,075	90.66%	298,038	-	298,038	٠,
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.172	0.000	5.090	0.000	116,483	118,405	90.75%	105,706	-		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	5.273 5.195	0.000 0.001	5.169 5.173	0.000 0.001	386,373 1,957,585	392,931 2,003,203	90.58% 93.23%	349,983 1,825,024	-		Government/ Agency Government/ Agency
FSF0880	3138MPP58	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.220	0.000	5.226	0.000	92,386	94,598	93.23 %	86,020	-	86,020	٠,
FSF0881	31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2042	5.145	0.001	5.129	0.001	2.128.536	2,173,660	93.27%	1.985.254	_		Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.146	0.000	5.148	0.000	22,891	23,523	93.21%	21,337	_	21,337	٠,
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.149	0.000	5.140	0.000	23,577	24,218	93.23%	21,981	-	21,981	
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.134	0.000	5.119	0.000	37,535	38,572	93.27%	35,008	-	35,008	Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.227	0.000	5.207	0.000	160,111	164,156	93.15%	149,136	-	149,136	Government/ Agency
FSF0920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.563	0.001	4.779	0.001	2,194,595	2,266,038	98.84%	2,169,165	-		Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.279	0.001	4.462	0.001	1,397,795	1,440,957	99.00%	1,383,796	-		Government/ Agency
FSF0923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.803	0.000	5.045	0.000	86,494	89,722	98.75%	85,416	-		Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.239	0.000	4.410	0.000	138,404	142,593	99.01%	137,035	-		Government/ Agency
FSF0925 FSF0926	31417MZL0 31419AG43	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	11/1/2039 8/1/2040	4.350 4.345	0.000 0.000	4.510 4.533	0.000 0.000	166,668 604,876	171,850 624,442	98.98% 98.98%	164,963 598.683	-		Government/ Agency Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	5.309	0.000	4.533 5.457	0.000	1,682,767	1,740,064	98.98% 95.52%	1,607,364	-		Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.413	0.000	5.543	0.000	304.202	315.878	95.44%	290.320	-		Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.326	0.000	5.486	0.000	489,374	508,344	95.49%	467,319	_		Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.240	0.000	5.392	0.000	389,965	405,064	95.62%	372,869	-	372,869	
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.656	0.002	5.658	0.002	2,725,552	2,801,490	92.47%	2,520,236	-	2,520,236	Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.667	0.001	5.667	0.001	1,155,780	1,182,810	92.09%	1,064,352	-	1,064,352	Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.815	0.000	5.063	0.000	383,236	400,103	98.73%	378,384	-		Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	5.078	0.000	5.369	0.000	306,472	320,167	98.22%	301,021	-		Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.749	0.003	5.722	0.003	4,015,590	4,124,964	92.28%	3,705,466	-		Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.778	0.002	5.762	0.002	2,306,069	2,369,189	92.87%	2,141,664	-		Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.030	0.002	5.867	0.002	3,108,961	3,180,124	88.92%	2,764,492	-		Government/ Agency
FSF0940 FSF0941	3140F8D46 3140E7FG0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	6/1/2046 6/1/2046	6.035 6.064	0.001 0.004	5.873 5.914	0.001 0.004	1,204,260 4,940,500	1,231,843 5,056,637	89.08% 89.08%	1,072,711 4,400,817	-		Government/ Agency Government/ Agency
FSF0941 FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.846	0.004	6.006	0.004	1,629,478	1,682,873	94.85%	1,545,553	-		Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.660	0.001	5.841	0.001	1,125,588	1,162,225	95.01%	1,069,374	-		Government/ Agency
FSF0944	3140E1025	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.628	0.003	5.796	0.003	3,448,095	3,529,770	95.04%	3,276,969	_		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.858	0.001	5.828	0.001	1,100,400	1,110,334	92.03%	1,012,665	-	1,012,665	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.804	0.004	5.960	0.004	4,652,741	4,800,556	94.76%	4,408,742	-		Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.025	0.002	5.998	0.002	3,048,892	3,087,984	91.65%	2,794,371	-		Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	6.099	0.001	6.049	0.001	1,676,652	1,699,288	91.65%	1,536,686	-		Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.125	0.001	6.059	0.001	1,825,835	1,850,350	91.65%	1,673,414	-		Government/ Agency
FSF0950 FSF0951	3138ERU57 3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	1/1/2047 2/1/2047	6.006	0.000 0.001	5.950 6.049	0.000 0.001	647,916	656,674	91.65% 91.65%	593,828	-		Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2047	6.086 5.754	0.001	5.780	0.000	893,607 550,785	905,858 555.831	92.03%	819,008 506,871	-	506.871	Government/ Agency Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.783	0.000	5.747	0.000	370,698	373,959	92.09%	341,374	-		Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	6.096	0.001	6.060	0.001	1.308.207	1.336.306	91.50%	1,196,954	_		Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.052	0.000	6.024	0.000	596,657	608,365	91.50%	545,916	-		Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.080	0.000	6.045	0.000	600,838	612,609	91.50%	549,742	-		Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.974	0.001	6.005	0.001	1,669,669	1,702,804	91.65%	1,530,286	-		Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	6.054	0.001	6.107	0.001	1,175,216	1,201,160	91.50%	1,075,273	-	1,075,273	Government/ Agency
FSF0959	3140FQY27	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.125	0.001	6.062	0.000	639,889	653,397	91.65%	586,471	-	586,471	Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.189	0.000	6.141	0.000	511,896	522,816	91.50%	468,363	-		Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.880	0.002	6.036	0.002	2,975,244	3,082,644	94.85%	2,822,005	-		Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.816	0.002	5.992	0.002	2,284,815	2,368,350	94.76%	2,164,995	-		Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.000	0.001	5.991	0.001	1,045,939	1,065,388	91.81%	960,258	-		Government/ Agency
FSF0964 FSF0965	3140F4A22 31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.929 5.967	0.001	5.968	0.001 0.001	682,300	695,003	91.81%	626,408	-		Government/ Agency
FSF0965 FSF0966	31418CBR4 3140FHSV0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2046 11/1/2046	6.002	0.001 0.001	5.974 6.003	0.001	797,610 1,061,216	812,452 1.080.963	91.81% 91.81%	732,272 974,284	-		Government/ Agency Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.062	0.001	6.024	0.001	1,418,780	1,445.048	91.65%	1.300.340	-		Government/ Agency
FSF0969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.870	0.002	6.055	0.002	2,603,481	2,667,182	94.69%	2,465,322	_		Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	6.195	0.002	6.156	0.002	3,152,108	3,171,628	91.34%	2,879,120	_		Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.469	0.001	5.833	0.001	1,030,308	1,057,360	97.60%	1,005,544	_		Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.407	0.000	5.937	0.000	160,497	164,837	97.16%	155,937	_		Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.604	0.001	5.991	0.001	1,736,841	1,783,122	97.32%	1,690,210	-	1,690,210	Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.427	0.000	5.917	0.000	321,064	329,767	97.16%	311,943	-	311,943	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.496	0.001	6.005	0.001	1,242,051	1,277,722	97.16%	1,206,764	-		Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.442	0.002	5.966	0.002	2,732,127	2,805,944	97.16%	2,654,505	-		Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.516	0.000	6.015	0.000	31,663	32,520	97.10%	30,744	-		Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	5.540	0.000	5.964	0.000	100,377	103,068	97.28%	97,650	-		Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.943	0.002	6.163	0.002	1,935,966	1,935,856	94.44%	1,828,391	-		Government/ Agency
FSF0980 FSF0981	3140JLP99 31418CZJ6	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2048 8/1/2048	5.599 5.435	0.001 0.001	6.122 5.992	0.001 0.001	967,762 1.505,164	993,883 1.545.559	96.97% 97.00%	938,453 1,460,049	-		Government/ Agency Government/ Agency
FSF0982	31410C230 3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.285	0.000	6.364	0.000	558,356	569,202	91.18%	509,127	-		Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.698	0.000	6.523	0.000	42,300	42.785	88.01%	37,230	_		Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.464	0.003	6.548	0.003	3.941.693	4,143,563	91.06%	3,589,237	-		Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	7.019	0.010	6.649	0.010	12,516,911	12,907,122	83.86%	10,496,878	-		Government/ Agency
FSF0987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.815	0.008	6.621	0.008	9,590,636	9,988,996	88.20%	8,458,472	-	8,458,472	Government/ Agency
FSF0993	3140QEBS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	7/1/2050	7.066	0.011	6.699	0.010	12,658,497	13,136,470	84.05%	10,639,349	-	10,639,349	Government/ Agency
FSF0995	3133KGK23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2049	6.402	0.004	6.535	0.004	4,762,600	5,009,945	91.12%	4,339,718	-	4,339,718	Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	7.005	0.005	6.635	0.005	6,355,541	6,634,610	83.71%	5,319,926	-		Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.942	0.007	6.579	0.007	8,712,123	9,064,253	83.86%	7,306,123	-		Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.101	0.009	6.728	0.009	11,231,074	11,691,655	83.71%	9,401,006	-		Government/ Agency
FSF1002 FSF1004	3133AB2K5 3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50% 3.00%	11/1/2050 1/1/2051	7.049 6.641	0.010	6.667 6.447	0.009 0.008	11,619,537	12,101,690	83.71% 87.42%	9,726,171	-		Government/ Agency
FSF1004 FSF1005	3140QGE94	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00%	12/1/2051	6.963	0.008 0.004	6.782	0.008	10,084,223 4,699,844	10,576,052 4,920,763	87.42% 87.51%	8,815,639 4,113,015	-		Government/ Agency Government/ Agency
FSF1005	3140QGE94 3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.926	0.004	6.725	0.004	4,643,841	4,835.808	87.48%	4,062,553	-		Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.493	0.004	6.536	0.004	4,560,159	4,799,844	91.03%	4,150,976	_		Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.340	0.023	6.922	0.021	26,304,379	27,217,387	83.42%	21,944,183	_		Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	7.033	0.012	6.824	0.011	13,572,453	14,168,580	87.76%	11,911,709	_		Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	7.050	0.008	6.839	0.008	8,970,418	9,324,707	87.76%	7,872,785	-		Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.613	0.004	6.725	0.004	4,318,187	4,549,795	90.93%	3,926,668	-		Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	7.107	0.017	6.900	0.016	19,456,196	20,175,977	87.08%	16,941,747	-	16,941,747	Government/ Agency
FSF1018	3140MBCU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.365	0.009	6.954	0.009	10,620,496	10,672,331	84.27%	8,949,661	-		Government/ Agency
FSF1019	3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.370	0.035	6.955	0.033	40,170,951	40,303,967	84.27%	33,851,185	-		Government/ Agency
FSF1020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	7.093	0.018	6.890	0.017	20,681,490	20,778,610	87.86%	18,170,263	-		Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.908	0.023	6.422	0.025	30,133,091	29,777,460	93.36%	28,131,461	-		Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.239	0.007	6.154	0.008	10,124,089	10,165,090	96.10%	9,728,889	-		Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.214	0.007	6.133	0.008	10,128,641	10,169,680	96.10%	9,733,264	-	9,733,264	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.593	0.014	5.781	0.018	22,477,837	22,860,145	98.63%	22,169,192	-	22,169,192	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	5.144	0.013	6.121	0.015	18,473,376	18,561,416	96.50%	17,827,305	-		Government/ Agency
FSF1032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	5.907	0.011	6.420	0.011	13,632,742	13,452,214	93.39%	12,731,430	-		Government/ Agency
FSF1033 FSF1034	3140MXZY3 3132DNYG2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	7/1/2052 10/1/2052	4.488 4.265	0.012 0.010	5.696 5.621	0.015 0.013	19,318,533 16,746,541	19,718,725 16,784,611	98.63% 99.25%	19,053,268 16,621,259	-		Government/ Agency Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	5.140	0.015	6.116	0.018	21,266,634	20.692.163	96.85%	20,595,978	-		Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	4.310	0.009	5.558	0.012	15,241,545	15,106,399	98.56%	15,022,736	_		Government/ Agency
FSF1037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	5.485	0.013	6.222	0.015	17,478,855	17,089,107	96.07%	16,791,095	-		Government/ Agency
FSF1038	3133BKB99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	5.070	0.011	6.007	0.013	15,519,565	15,252,240	96.41%	14,962,248	-	14,962,248	Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	4.298	0.010	5.519	0.013	17,199,951	17,117,346	98.98%	17,025,052	-		Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	4.260	0.013	5.521	0.017	21,775,844	21,674,393	98.92%	21,541,486	-		Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	3.237	0.009	4.974	0.014	19,493,787	19,562,356	100.88%	19,665,322	-		Government/ Agency
FSF1042 FSF1043	3140XMAX4 3132DQXZ4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	8/1/2053 7/1/2053	2.333 3.220	0.005 0.007	4.350 4.929	0.009 0.011	13,936,118	14,008,331	102.09% 100.77%	14,226,947 15.624,480	-		Government/ Agency
FSF1043 FSF1044	3140QSUC3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	3.220 2.494	0.007	4.929 4.455	0.011	15,505,003 8,784,812	15,370,006 8,784,812	100.77%	8,951,668	-		Government/ Agency Government/ Agency
FSF1045	3140Q50C5 3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2053	1.416	0.003	3.571	0.008	15,841,021	15,741,355	103.83%	16,447,201	_		Government/ Agency
FSF1046	3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	2.588	0.005	4.477	0.009	14,067,005	14,231,132	101.99%	14,347,377	-		Government/ Agency
FSF1047	3142GQRA2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2053	2.305	0.003	4.409	0.006	9,048,278	9,169,475	102.31%	9,256,897	-		Government/ Agency
FSF1048	3140XN5N0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	3.161	0.008	4.897	0.013	18,301,899	18,279,895	100.74%	18,437,209	-	18,437,209	Government/ Agency
FSF1049	3140QT2S7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	3.403	0.011	5.023	0.016	22,948,603	22,879,444	100.24%	23,003,524	-	23,003,524	Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.423	0.005	4.521	0.009	14,363,433	14,500,686	102.56%	14,730,508	-		Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	3.221	0.010	4.912	0.015	21,411,717	21,317,858	100.46%	21,509,797	-		Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.385	0.007	4.458	0.014	21,868,258	21,838,369	102.22%	22,354,347	-		Government/ Agency
FSF1053	3140ABBW4 3142GRBK5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	2.279 2.523	0.004	4.353	0.008 0.016	12,914,152	12,893,556	102.22% 102.56%	13,201,209	-		Government/ Agency
FSF1054 FSF1055	3142GRBK5 3140XPXX2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	2/1/2054 5/1/2054	2.523 3.165	0.009 0.011	4.501 5.158	0.016	24,457,701 23,920,956	24,587,626 23,766,859	102.56%	25,082,747 24,187,512	-		Government/ Agency Government/ Agency
FSF1056	3142GS6E3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	12/1/2054	1.890	0.005	3.842	0.017	18,449,868	18.994.508	104.12%	19,210,654	_		Government/ Agency
FSF1057	3142GTBK1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	3.362	0.007	5.187	0.011	14,720,712	14,702,538	101.02%	14,870,947	_		Government/ Agency
FSF1058	3140QVP65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2054	2.839	0.006	4.611	0.010	14,440,644	14,566,650	101.96%	14,723,951	_		Government/ Agency
FSF1059	3140QVWT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	3.305	0.013	5.217	0.021	28,226,363	28,296,513	101.49%	28,646,744	-	28,646,744	Government/ Agency
FSF1060	3132DUWS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	3.439	0.012	5.322	0.019	24,816,847	24,928,630	101.74%	25,248,491	-	25,248,491	Government/ Agency
FSF1061	3132DVG25	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2055	3.529	0.012	5.367	0.019	24,549,176	24,591,121	101.33%	24,876,433	-		Government/ Agency
FSF1062	3140QVXB5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	3.513	0.010	5.136	0.015	20,465,730	20,481,700	100.08%	20,482,731	-		Government/ Agency
GSF0043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.053	0.000	0.053	0.000	10	10	99.73%	10	-		Government/ Agency
GSF0055 GSF0056	36202CLU5 36202CK77	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	12/20/2025 11/20/2025	0.279 0.243	0.000	0.281 0.245	0.000 0.000	140 423	140 421	100.22% 100.13%	141 423	-		Government/ Agency Government/ Agency
GSF0074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	0.430	0.000	0.443	0.000	1.742	1.732	100.13%	1.748	_		Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	0.856	0.000	0.859	0.000	3,505	3,505	101.73%	3,566	-		Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	0.857	0.000	0.870	0.000	19,940	19,941	101.73%	20,286	_		Government/ Agency
GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	0.192	0.000	0.194	0.000	2,005	2,005	100.09%	2,007	-	2,007	Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.597	0.000	0.600	0.000	4,973	4,972	101.01%	5,023	-	5,023	Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	0.909	0.000	0.912	0.000	4,987	4,991	101.88%	5,081	-		Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.536	0.000	0.540	0.000	727	727	100.85%	733	-		Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.536	0.000	0.540	0.000	663	664	100.85%	669	-	669	Government/ Agency
GSF0102 GSF0104	36207MRY4 36225ART9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	2/15/2028 1/15/2027	0.857 0.504	0.000 0.000	0.869 0.509	0.000 0.000	1,565 2,181	1,568 2,184	101.73% 100.77%	1,592 2.198	-		Government/ Agency Government/ Agency
GSF0104 GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.075	0.000	1.078	0.000	20,832	20,861	100.77 %	21,230	-		Government/ Agency
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	0.978	0.000	0.980	0.000	1,213	1,214	101.70%	1,233	_		Government/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.052	0.000	1.053	0.000	7,829	7,830	101.86%	7,974	-		Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.052	0.000	1.053	0.000	2,208	2,208	101.86%	2,249	-	2,249	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.051	0.000	1.053	0.000	8,731	8,731	101.86%	8,893	-	8,893	Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.944	0.000	0.943	0.000	4,706	4,708	101.17%	4,762	-		
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.020	0.000	1.024	0.000	16,661	16,670	101.32%	16,880	-		Government/ Agency
GSF0180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.473	0.000	0.475	0.000	483	483	100.33%	485	-		Government/ Agency
GSF0192 GSF0197	36209HJ55 36202C4Q3	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 7.00%	7/15/2028 8/20/2028	1.223 1.100	0.000	1.244 1.139	0.000 0.000	21,848 395	21,848 395	102.37% 103.20%	22,367 408	-		Government/ Agency Government/ Agency
GSF0197 GSF0203	36202C4Q3 36208CFF9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	8/20/2028 8/15/2028	1.100 1.092	0.000	1.139 1.102	0.000	395 15,335	395 15,353	103.20%	408 15,559	-		Government/ Agency
GSF0203	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	0.501	0.000	0.504	0.000	4,905	4.916	100.64%	4.936	-		Government/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.534	0.000	1.541	0.000	5,982	5,982	102.80%	6,149	_		Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.847	0.000	0.849	0.000	8,965	8,976	101.83%	9,129	-		Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.214	0.000	1.212	0.000	17,768	17,843	102.19%	18,157	-		Government/ Agency
GSF0236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	0.533	0.000	0.536	0.000	1,242	1,242	100.71%	1,251	-	1,251	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.083	0.000	1.121	0.000	4,459	4,463	101.46%	4,524	-	4,524	Government/ Agency
GSF0239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.095	0.000	1.097	0.000	23,732	23,736	101.46%	24,078	-	24,078	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.601	0.000	0.604	0.000	4,485	4,486	100.53%	4,509	-		Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.422	0.000	1.424	0.000	62,367	62,396	102.09%	63,668	-		Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.281	0.000	1.335	0.000	23,545	23,548	101.87%	23,984	-		Government/ Agency
GSF0246 GSF0247	36225BKT4 36225BKC1	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	8/15/2030 6/15/2030	1.541 1.390	0.000 0.000	1.584 1.421	0.000 0.000	2,848 6.681	2,869 6.718	103.81% 103.31%	2,957 6.902	-		Government/ Agency Government/ Agency
GSF0247 GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.715	0.000	1.702	0.000	1,745	1,774	103.05%	1,798	-		Government/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.331	0.000	2.435	0.000	38,370	38,401	103.03%	38,971	_	38,971	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.747	0.000	1.929	0.000	21,692	21,796	102.34%	22,199	_		Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.520	0.000	2.622	0.000	328,151	328,495	101.67%	333,632	-		Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.054	0.000	2.279	0.000	30,750	30,872	102.76%	31,600	-	31,600	Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.022	0.000	2.234	0.000	15,188	15,249	102.71%	15,600	-	15,600	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.382	0.000	2.482	0.000	6,719	6,752	103.05%	6,923	-	.,	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.280	0.000	2.355	0.000	42,435	42,621	102.92%	43,675	-		Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.294	0.000	3.460	0.000	26,101	26,018	103.89%	27,115	-		Government/ Agency
GSF0285 GSF0286	36294RB73 36295FKM5	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	7/15/2037 6/15/2037	3.027 3.059	0.000 0.000	3.359 3.305	0.000 0.000	264,982 113,491	264,126 113,045	103.73% 101.95%	274,868 115,702	-	274,868	Government/ Agency Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	2.949	0.000	3.221	0.000	130.939	130.444	101.95%	133.450	-		Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.145	0.000	3.448	0.000	27,004	26,900	102.00%	27,544	-	27,544	Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.184	0.000	4.237	0.000	208.411	209.660	96.67%	201.472	_		Government/ Agency
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.314	0.000	4.362	0.000	398,308	400,804	96.58%	384,690	-		Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.105	0.000	4.169	0.000	175,199	176,277	96.75%	169,503	-	169,503	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.254	0.000	4.446	0.000	422,553	427,553	98.55%	416,434	-	416,434	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.000	0.000	1.019	0.000	23,101	23,101	101.04%	23,340	-		Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.314	0.000	1.362	0.000	36,076	36,076	102.35%	36,923	-		Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.509	0.000	1.676	0.000	79	79	105.14%	83	-		Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.749	0.000	1.745	0.000	24,732	24,858	105.24%	26,028	-		Government/ Agency
FSB0072 GCL0170	31389MUN5 3617U7V89	FNMA Single Family MBS GNMA MF CLC / PLC	30 YR SINGLE FAMILY MBS MULTIFAMILY CONSTRUCTION MBS	5.50% 2.59%	9/1/2032 8/15/2064	2.469 7.591	0.000 0.032	2.570 7.544	0.000 0.032	96,395 36,467,985	96,364 37,295,599	100.65% 82.32%	97,021 28,988,041	5,844,415		Government/ Agency Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	5/15/2065	8.217	0.052	8.157	0.052	58,957,071	60,927,873	79.36%	45,347,224	6,970,929		Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.521	0.002	7.465	0.002	2,103,755	2,225,774	106.71%	2,379,604	2,005,845		Government/ Agency
GCL0187	3618G92C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	7.815	0.017	7.746	0.017	14,601,943	14,037,513	106.83%	15,773,270	2,550,057		Government/ Agency
GCL0188	3618G92E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	4/15/2065	7.340	0.006	7.293	0.005	5,048,738	4,858,877	106.56%	5,398,061	278,262		Government/ Agency
GCL0189	3617FTE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	7.492	0.019	7.436	0.019	16,836,000	17,206,831	108.08%	18,195,743	-	18,195,743	Government/ Agency
GCL0190	3617FTE38	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	4/15/2065	7.299	0.019	7.251	0.019	17,536,400	17,923,544	108.08%	18,952,710	-	18,952,710	Government/ Agency
GCL0191	3618G92G3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	7/15/2065	7.424	0.002	7.372	0.002	1,530,577	1,625,154	108.15%	1,707,559	640,423		Government/ Agency
GCL0192	3618F8Z62	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.34%	8/15/2065	7.677	0.017	7.616	0.017	15,022,904	15,792,053	104.18%	15,898,462	5,933,996		Government/ Agency
GCL0193	3618F82D3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	7.730 8.436	0.000 0.002	7.663 8.341	0.000 0.002	95,761	911,701	106.95% 97.80%	1,426,367	19,056,539		Government/ Agency
GCL0194 GCL0195	3618JUCS6 3617FR7H9	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	5.05% 5.05%	12/15/2066 4/15/2067	8.436	0.002	8.341	0.002	1,620,840 7.037.565	2,175,486 8.390.445	97.80%	1,152,868 6,032,272	19,635,160 53,562,435		Government/ Agency Government/ Agency
GMF0219	217745AB4	GNMA MF CLC / PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/15/2007	0.053	0.000	0.053	0.000	14,500,000	14,496,500	99.97%	14,495,679	55,562,455		Government/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	0.278	0.000	0.280	0.000	2,377,318	2,300,967	99.91%	2,375,067	_		Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	1.134	0.001	1.134	0.001	3,593,944	3.838.393	99.32%	3,569,483	_		Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	1.025	0.002	1.025	0.002	11,196,803	11,394,915	99.43%	11,133,239	-		Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	0.435	0.002	0.438	0.002	35,782,677	37,098,330	99.08%	35,452,797	-	35,452,797	Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	2.529	0.009	2.534	0.009	27,143,756	27,557,567	97.49%	26,461,335	-	26,461,335	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	2.102	0.004	2.103	0.004	12,955,160	13,349,894	98.31%	12,736,503	-		Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	2.047	0.004	2.049	0.004	14,296,110	14,615,669	97.89%	13,994,748	-		Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	4.218	0.031	4.216	0.031	56,690,371	56,695,059	94.62%	53,642,357	-		Government/ Agency
GMF0274 GMF0276	36196BLS0 3617MRWR1	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.65% 3.03%	10/15/2058 1/15/2056	3.217 4.438	0.004 0.016	3.221 4.434	0.004 0.016	9,793,337 28.646.459	9,922,334	97.70% 93.44%	9,568,198	-		Government/ Agency
GMF0276 GMF0279	3617MRWR1	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.03%	8/15/2059	4.438 3.873	0.016	4.434 3.874	0.016	14,922,636	30,272,320 15,176,066	93.44%	26,767,567 14,496,415	-		Government/ Agency Government/ Agency
GMF0279	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	9/15/2059	3.956	0.008	3.956	0.008	16,149,500	16,421,361	94.59%	15,275,231	-		Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	3.490	0.006	3.493	0.006	13,567,679	13,799,559	95.41%	12,944,692	-		Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	4.786	0.015	4.779	0.015	25,858,663	27,100,128	88.07%	22,773,078	_		Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	4.961	0.014	4.951	0.014	22,769,323	24,504,937	90.31%	20,563,772	-		Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	4.976	0.006	4.966	0.006	10,134,617	10,920,181	90.50%	9,171,585	-	9,171,585	Government/ Agency
GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.720	0.004	4.713	0.004	6,731,876	6,881,052	93.70%	6,307,923	-	6,307,923	Government/ Agency
GMF0293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	4.798	0.014	4.788	0.014	22,608,116	23,605,302	90.11%	20,372,580	-		Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	5.194	0.022	5.182	0.022	33,010,292	36,152,160	91.41%	30,175,170	-		Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.813	0.007	4.805	0.007	10,833,654	11,138,393	94.86%	10,277,238	-	10,277,238	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.881	0.005	4.871	0.005	6,851,463	7,041,388	98.62%	6,756,762	-	6,756,762	Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.881	0.005	4.871	0.005	7,502,614	7,710,540	98.62%	7,398,913	-		Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	5.642	0.033	5.622	0.033	49,572,054	51,265,032	85.26%	42,266,571	-		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	5.511 5.998	0.031 0.038	5.494 5.974	0.031 0.038	45,299,401 49,681,985	49,864,305 54,671,110	88.83% 92.26%	40,240,772 45,834,364	-		Government/ Agency
GMF0300 GMF0302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	2.864	0.038	2.867	0.038	20.332.693	21.532.149	92.26%	19.984.923	-		Government/ Agency Government/ Agency
GMF0303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	5.124	0.022	5.112	0.022	32,664,795	33,619,037	93.76%	30,627,296	-		Government/ Agency
GMF0304	3617H4UZ2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	4.642	0.024	4.636	0.023	37,917,258	38,165,570	94.82%	35,953,410	-		Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	4.830	0.001	4.822	0.001	2,206,043	2,242,898	98.36%	2,169,807	-	2,169,807	Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	5.435	0.028	5.419	0.028	40,211,209	41,621,930	93.67%	37,667,327	-		Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	6.079	0.019	6.053	0.019	23,753,147	24,636,625	95.15%	22,600,288	-		Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	5.552	0.036	5.534	0.036	50,928,238	52,371,581	91.97%	46,837,631	-		Government/ Agency
GMF0310 GMF0311	3617NM4P6 3617VBM55	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.67% 2.65%	3/15/2062 10/15/2062	5.861 6.270	0.024 0.005	5.839 6.243	0.024 0.005	33,971,257 6,172,882	34,694,394 6,311,272	87.81% 86.16%	29,830,025 5,318,710	-		Government/ Agency Government/ Agency
GMF0312	3617VBMZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	6.726	0.003	6.693	0.003	27,777,372	28,596,215	83.71%	23,253,133	-		Government/ Agency
GMF0313	3617QLXN8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	6.345	0.011	6.317	0.011	14,126,026	14,334,323	86.15%	12,169,261	-		Government/ Agency
GMF0315	3617V3VM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.98%	6/15/2063	6.673	0.012	6.640	0.012	14,393,680	14,868,925	86.22%	12,410,893	-		Government/ Agency
GMF0317	3617W6VR7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	6.536	0.004	6.505	0.004	4,943,554	5,130,902	85.25%	4,214,464	-	4,214,464	Government/ Agency
GMF0320	3618ACYJ1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.78%	12/15/2058	6.527	0.019	6.494	0.019	20,246,295	20,961,289	105.35%	21,328,480	-	21,328,480	Government/ Agency
GMF0321	3618BKVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.71%	10/15/2058	6.441	0.006	6.409	0.006	6,455,761	6,683,641	104.82%	6,766,961	-		Government/ Agency
GMF0322	3618BNEG4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.82%	11/15/2058	6.476	0.005	6.443	0.005	5,496,667	5,690,787	105.62%	5,805,739	-		Government/ Agency
GMF0323 GMF0324	3618FJBQ0 3618FTCM6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.66% 5.62%	10/15/2058 10/15/2058	6.450 6.455	0.015 0.012	6.418 6.423	0.015 0.012	16,208,833 12,779,156	16,818,518 13,248,225	104.51% 104.17%	16,940,127 13.311.919	-		Government/ Agency Government/ Agency
GMF0325	3618ABSC5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.66%	12/15/2058	6.546	0.012	6.513	0.012	5,933,236	6,151,090	104.17%	6,200,926	-		Government/ Agency
GMF0326	3617YXDJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.64%	11/15/2058	6.500	0.002	6.467	0.002	2,241,387	2,323,672	104.34%	2,338,623	_		Government/ Agency
GMF0327	3617YXCT3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.14%	9/15/2063	6.684	0.010	6.650	0.010	11,004,218	11,196,317	94.39%	10,387,003	-		Government/ Agency
GMF0328	3617YPFZ3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.08%	2/15/2064	6.948	0.014	6.910	0.014	15,217,513	15,543,451	93.44%	14,219,868	-		Government/ Agency
GMF0330	3617YXDL9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.17%	7/15/2064	7.040	0.011	7.000	0.011	10,698,738	10,840,065	101.25%	10,832,803	-		Government/ Agency
GMF0332	3618ABXJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.45%	6/15/2059	6.858	0.039	6.819	0.039	39,704,325	41,521,011	102.84%	40,833,040	-		Government/ Agency
GMF0333	3618HJ3S3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.69%	8/15/2059	6.915	0.011	6.875	0.011	10,967,717	11,400,252	104.97%	11,512,802	-		Government/ Agency
GMF0334 GMF0335	HITGMF334 3617V84Z6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.58% 3.05%	4/1/2060 12/15/2063	7.281 1.069	0.006 0.015	7.233 1.069	0.006 0.015	5,698,600 103,138,013	5,887,366 104.145.129	104.54% 97.28%	5,957,265 100,333,278	-		Government/ Agency Government/ Agency
GMF0336	HITGMF336	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.00%	5/1/2060	7.424	0.013	7.374	0.013	22,517,450	22,517,450	99.90%	22,494,325	-		Government/ Agency
GMF0337	HITGMF337	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.74%	4/1/2060	7.251	0.009	7.204	0.009	8,292,300	8,686,184	104.03%	8,626,687	-		Government/ Agency
GMF0338	HITGMF338	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.31%	6/1/2060	7.441	0.014	7.389	0.014	13,440,000	13,728,960	102.22%	13,738,449	-		Government/ Agency
GMF0339	HITGMF339	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.33%	4/1/2060	7.354	0.010	7.306	0.010	9,408,950	9,597,129	101.72%	9,571,104	-	9,571,104	Government/ Agency
GMF0340	HITGMF340	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.33%	4/1/2060	7.354	0.011	7.306	0.011	10,116,400	10,318,728	101.72%	10,290,746	-		Government/ Agency
GMF0341	HITGMF341	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.47%	6/1/2060	7.437	0.032	7.386	0.032	29,886,400	30,768,049	102.83%	30,733,470	-		Government/ Agency
PMB0159 PMB0166	81299B9R8 81299H927	FHA MF PC FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	3.40% 5.87%	6/1/2038 5/1/2044	4.203 0.081	0.001 0.000	4.197 0.082	0.001 0.000	1,809,713 1,496,702	1,812,366 1,496,000	92.46% 100.02%	1,673,199 1,497,004	-		Government/ Agency
PMB0170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2044	0.081	0.000	0.082	0.000	3,324,615	3,325,924	100.02%	3,328,129	-		Government/ Agency Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	0.081	0.000	0.082	0.000	3,047,665	3,062,398	100.11%	3,048,181	-		Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	2.490	0.001	2.495	0.001	1,864,695	1,871,638	101.22%	1,887,474	-		Government/ Agency
PMB0181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	1.980	0.016	1.981	0.016	58,110,000	58,087,437	97.32%	56,554,221	-	56,554,221	Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.081	0.000	0.082	0.000	6,622,294	6,689,879	99.66%	6,599,918	-	6,599,918	Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.082	0.000	0.082	0.000	7,093,004	7,490,799	99.64%	7,067,554	-		Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	5.749	0.003	5.729	0.003	4,322,397	4,331,255	90.60%	3,916,070	-		Government/ Agency
PMB0187 PMB0188	57599CZX1 57599DDS4	FHA MF PC FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	3.90% 2.50%	3/15/2062 4/1/2063	5.979 6.507	0.002 0.004	5.955 6.476	0.002 0.004	3,019,275 5,549,656	3,023,264 5,557,003	91.45% 81.29%	2,761,245 4,511,260	-		Government/ Agency Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	4.724	0.004	4.716	0.013	20,990,530	21,008,614	92.22%	19,358,453	-		Government/ Agency
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.080	0.000	0.081	0.000	145,430	145,485	100.08%	145,540	-		Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	1.072	0.001	1.072	0.001	3,927,286	3,991,916	100.84%	3,960,435	-		Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	1.082	0.000	1.082	0.000	1,908,440	1,944,726	101.40%	1,935,169	-	1,935,169	Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.736	0.000	4.719	0.000	452,190	457,835	99.07%	447,973	-		Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.128	0.001	2.131	0.001	2,593,342	2,587,184	101.93%	2,643,501	-		Government/ Agency
FNP0268	3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	0.227	0.000	0.229	0.000	2,417,592	2,417,596	99.45%	2,404,364	-		Government/ Agency
FNP0280 FNP0283	3138L7T48 3138L9FR8	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.36% 3.04%	10/1/2029 4/1/2030	3.811 4.336	0.005 0.014	3.812 4.333	0.005 0.014	9,827,163 23,801,023	9,828,185 23,820,976	96.12% 94.18%	9,445,878 22,416,696	-		Government/ Agency
FNP0283 FNP0284	3138L9FR8 3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.42%	4/1/2030	4.336 6.988	0.014	4.333 6.945	0.014	4,751,690	4,786,449	94.18%	4,297,420	-		Government/ Agency Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.242	0.014	4.239	0.014	24,202,967	24,209,761	94.18%	22,795,305	_		Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.243	0.007	4.241	0.007	11,937,177	11,938,147	93.75%	11,191,554	-		Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.234	0.003	4.231	0.003	6,023,710	6,046,877	94.13%	5,669,893	-	5,669,893	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.740	0.005	4.724	0.005	7,834,248	7,887,924	92.90%	7,278,408	-	7,278,408	Government/ Agency
FNP0289	3138L9XB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.02%	6/1/2027	2.041	0.001	2.042	0.001	3,385,540	3,386,257	97.35%	3,295,924	-		Government/ Agency
FNP0290	3138LAPD5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.63%	7/1/2035	7.372	0.019	7.321	0.019	20,379,003	20,393,599	91.21%	18,588,530	-		Government/ Agency
FNP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	2.331	0.005	2.334	0.005	14,267,802	14,280,637	97.55%	13,917,895	-		Government/ Agency
FNP0298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	0.625	0.001	0.629	0.001	13,497,411	13,497,496	98.78%	13,332,687	-		Government/ Agency
FNP0309	3138LD6N8 3138LGKE5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031 12/1/2026	5.569 1.620	0.018 0.003	5.554	0.018	25,000,000 14,232,165	25,053,979	91.56% 97.10%	22,889,245	-		Government/ Agency
FNP0320 FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49% 3.13%	5/1/2026	1.020	0.003	1.620 1.089	0.003 0.000	3.020.425	14,233,568 3,022,644	97.10%	13,819,583 2,990,642	-		Government/ Agency Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	3.562	0.000	3.565	0.003	7,238,997	7,242,591	95.66%	6,925,017	-		Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	2.063	0.007	2.064	0.007	26,581,646	26.584.721	97.17%	25,828,561	_		Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	2.054	0.017	2.055	0.017	62,162,034	62,168,954	97.14%	60,382,335	-		Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	1.989	0.002	1.990	0.002	6,039,721	6,041,148	97.15%	5,867,815	-		Government/ Agency
FNP0349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	12/1/2027	0.024	0.000	2.458	0.006	17,261,761	17,261,761	99.44%	17,165,684	-	17,165,684	Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	1/1/2028	0.024	0.000	2.531	0.008	22,358,507	22,358,507	99.42%	22,227,866	-	22,227,866	Government/ Agency
FNP0354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	2/1/2028	0.024	0.000	2.604	0.011	29,401,570	29,401,570	99.30%	29,194,903	-	29,194,903	Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.78%	3/1/2028	0.020	0.000	2.668	0.014	36,990,946	36,990,946	99.34%	36,747,501	-		Government/ Agency
FNP0365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	3.874	0.012	3.876	0.012	22,345,000	22,378,327	95.38%	21,313,072	-		Government/ Agency
FNP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	5/1/2029	0.012	0.000	3.566	0.009	17,125,630	17,127,721	100.08%	17,139,360	-		Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	6/1/2029	0.019	0.000	3.617	0.021	40,725,300	40,725,300	100.09%	40,761,773	-		Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30% 2.55%	5/1/2029 9/1/2026	3.635 1.406	0.002	3.638	0.002 0.003	3,448,306 13,544,590	3,492,862	96.98% 97.37%	3,344,133 13,187,723	-		Government/ Agency
FNP0370 FNP0371	3140HVJB1 3140HU4N3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.55% 2.67%	8/1/2029	3.870	0.003 0.019	1.407 3.871	0.003	37,279,510	13,544,923 37,385,290	97.37%	34,848,543	-		Government/ Agency Government/ Agency
FNP0371	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	2.959	0.019	2.965	0.019	11.538.289	11.659.364	97.39%	11,236,606	-		Government/ Agency
FNP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.396	0.006	5.381	0.006	8,668,468	8,689,921	90.94%	7,882,728	_		Government/ Agency
FNP0375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.948	0.011	6.908	0.011	12,397,376	12,509,402	87.71%	10,874,181	_		Government/ Agency
FNP0376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.745	0.019	7.698	0.019	20,000,000	20,431,949	86.19%	17,238,328	_		Government/ Agency
FNP0378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	1.560	0.002	1.560	0.002	9,564,895	9,571,098	97.19%	9,296,499	-		Government/ Agency
FNP0380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	4.525	0.003	4.522	0.003	5,955,000	5,955,894	90.47%	5,387,679	-	5,387,679	Government/ Agency
FNP0381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	5.560	0.013	5.542	0.013	18,536,458	18,540,250	88.37%	16,379,963	-	16,379,963	Government/ Agency
FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	4.062	0.006	4.062	0.006	11,511,814	11,527,585	91.35%	10,515,965	-	10,515,965	Government/ Agency
FNP0383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	5.978	0.009	5.958	0.009	11,975,000	11,997,287	87.84%	10,518,690	-		Government/ Agency
FNP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	4.431	0.012	4.429	0.012	20,550,000	20,603,523	91.13%	18,726,467	-		Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	4.345	0.006	4.342	0.006	11,279,000	11,304,508	91.26%	10,292,967	-		Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	6.009	0.010	5.986	0.010	13,400,000	13,450,137	86.18%	11,548,734	-		Government/ Agency
FNP0391 FNP0392	3140J0FZ8 3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.46% 1.41%	7/1/2030 7/1/2030	4.592 4.626	0.004 0.002	4.586 4.620	0.004 0.002	7,016,114 3.075.465	7,057,948 3,089,391	87.08% 86.79%	6,109,744 2,669,282	-		Government/ Agency Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	4.929	0.002	4.922	0.002	14,235,000	14,279,068	85.39%	12,155,143	-		Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	5.025	0.023	5.018	0.023	37,950,000	38,005,015	85.07%	32,282,240	_		Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	6.111	0.014	6.086	0.014	19,814,637	19,974,614	83.06%	16,457,467	-		Government/ Agency
FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	4.610	0.001	4.605	0.001	1,180,486	1,192,941	87.83%	1,036,768	-		Government/ Agency
FNP0397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	4.995	0.002	4.988	0.002	3,025,000	3,043,452	86.11%	2,604,732	-	2,604,732	Government/ Agency
FNP0398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	6.261	0.010	6.235	0.010	14,157,681	14,222,469	82.64%	11,700,218	-	11,700,218	Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	4.749	0.015	4.743	0.015	25,610,000	25,647,517	85.68%	21,941,398	-	21,941,398	Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	6.158	0.007	6.133	0.007	10,364,487	10,448,344	82.83%	8,584,487	-		Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	4.629	0.004	4.623	0.004	6,710,164	6,711,404	85.76%	5,754,862	-		Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09% 1.38%	7/1/2050	14.343	0.010	13.955	0.010	8,392,000	8,523,529	62.34% 85.88%	5,231,183	-		Government/ Agency
FNP0403 FNP0405	3140J0PT1 3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030 8/1/2030	4.911 4.812	0.006 0.012	4.905 4.806	0.006 0.012	10,500,000 21.000.000	10,562,164 21,122,762	85.88% 85.91%	9,017,912 18.041.079	-		Government/ Agency
FNP0405 FNP0406	3140J0R51 3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	4.862	0.012	4.855	0.012	4,244,966	4,271,624	85.71%	3,638,359	-		Government/ Agency Government/ Agency
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	4.687	0.002	4.681	0.002	1,089,767	1,101,596	87.00%	948,045	_		Government/ Agency
FNP0408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	9.025	0.042	8.906	0.041	44,911,806	45,049,944	72.96%	32,767,137	-		Government/ Agency
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.885	0.019	15.433	0.018	14,200,000	14,335,563	61.07%	8,671,481	_		Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	5.345	0.017	5.335	0.017	27,329,000	27,329,155	83.71%	22,877,098	-		Government/ Agency
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	5.365	0.008	5.354	0.008	12,400,000	12,442,261	84.04%	10,420,925	-	10,420,925	Government/ Agency
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	5.023	0.013	5.014	0.013	21,407,452	21,441,546	85.39%	18,278,802	-		Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	5.123	0.015	5.113	0.015	24,351,057	24,348,354	84.87%	20,667,590	-		Government/ Agency
FNP0420	3140LBTF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	7.257	0.005	7.221	0.005	6,160,000	6,208,359	81.12%	4,996,733	-		Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	5.974	0.017	5.954	0.016	23,623,000	23,654,881	84.25%	19,901,329	-		Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.809	0.004	10.543	0.004	3,558,505	3,589,546	73.65%	2,620,736	-		Government/ Agency
FNP0429 FNP0431	3140LDA25 3140LCMH1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.58% 1.22%	10/1/2031	5.918 3.190	0.040 0.004	5.899 3.195	0.039 0.004	57,950,000 9,868,044	58,088,115 9.874.832	82.84% 90.18%	48,005,003	-		Government/ Agency
FNP0431 FNP0432	3140LCMH1 3140LBY23	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00%	8/1/2028 4/1/2031	5.576	0.004	5.562	0.004	18,000,000	18,305,523	90.18% 86.95%	8,899,493 15,650,894	-		Government/ Agency Government/ Agency
I NFU43Z	3140LD123	I MINIA IVIE DOS	MOLTICAMILI FERMANENT MIDS	2.00%	+/ I/2U3 I	5.570	0.012	3.302	0.012	10,000,000	10,303,323	00.95%	10,000,094	-	10,000,094	Government Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.385	0.012	5.357	0.012	18,503,763	18,540,735	85.75%	15,867,554	-	15,867,554	Government/ Agency
FNP0434	3140LD5B1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	5.855	0.018	5.836	0.018	25,400,000	25,418,484	84.51%	21,465,146	-		Government/ Agency
FNP0435	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	11/1/2031	-0.004	0.000	5.755	0.033	40,943,000	40,946,130	98.06%	40,149,627	-		Government/ Agency
FNP0437 FNP0438	3140LEMT1 3140LEGH4	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.47% 2.56%	12/1/2051 12/1/2051	10.847 10.765	0.014 0.013	10.582 10.503	0.014 0.013	12,802,635 12,019,749	12,959,492 12,045,322	74.29% 75.09%	9,510,758 9,025,460	-		Government/ Agency Government/ Agency
FNP0439	3140NWG33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	10/1/2031	10.765	0.029	9.972	0.013	26,255,679	26,259,112	79.17%	20,787,380	-		Government/ Agency
FNP0440	3140LFD84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	1/1/2041	10.625	0.033	10.390	0.032	27,896,851	28,167,478	79.12%	22,070,797	_		Government/ Agency
FNP0441	3140NXKP7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2041	10.677	0.013	10.440	0.013	11,672,693	11,672,693	77.78%	9,078,997	-	9,078,997	Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.316	0.032	11.996	0.031	25,155,000	25,164,016	73.72%	18,543,295	-		Government/ Agency
FNP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.64%	2/1/2029	0.018	0.000	3.549	0.010	20,000,000	20,002,142	98.43%	19,686,934	-		Government/ Agency
FNP0444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.802	0.008	10.541	0.007	6,191,915	6,303,380	79.48%	4,921,497	-		Government/ Agency
FNP0445 FNP0446	3140LFX41 3140LFX58	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.93% 2.93%	4/1/2038 4/1/2038	9.458 9.458	0.021 0.017	9.315 9.315	0.021 0.017	19,374,365 15,790,108	19,382,965 15,797,116	83.06% 83.06%	16,093,229 13,115,982	-		Government/ Agency Government/ Agency
FNP0447	3140LFX38	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.382	0.009	11.104	0.009	7.127.566	7.131.432	78.50%	5.594.991	-		Government/ Agency
FNP0448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.84%	5/1/2032	-0.007	0.000	5.940	0.024	28,526,000	28,528,523	98.78%	28,176,716	-		Government/ Agency
FNP0451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	6/1/2029	0.006	0.000	3.805	0.034	63,761,248	63,769,158	99.49%	63,433,407	-		Government/ Agency
FNP0452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	10.545	0.000	10.308	0.000	-	-	94.29%	(574,463)	10,058,000		Government/ Agency
FNP0453	3140LGSL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.87%	6/1/2032	-0.007	0.000	6.116	0.026	30,975,000	30,975,269	100.03%	30,985,674	-	30,985,674	Government/ Agency
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	6.844	0.018	6.809	0.018	19,865,000	19,907,596	94.08%	18,689,554	-	18,689,554	Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	6.298	0.022	6.272	0.022	26,250,000	26,447,452	96.06%	25,215,406	-		Government/ Agency
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.575	0.017	10.323	0.016	12,062,315	12,096,495	95.19%	11,482,049	-		Government/ Agency
FNP0458 FNP0461	3140LHXW5 3140LJPC4	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.20% 4.56%	11/1/2032 2/1/2028	0.026 0.787	0.000 0.003	6.341 0.789	0.014 0.003	15,800,000	15,803,136 29,862,143	100.10% 100.02%	15,816,099	-		Government/ Agency
FNP0461 FNP0462	3140LJPC4 3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	2.737	0.003	0.789 2.743	0.003	29,835,000 41,708,000	29,862,143 41,762,114	99.83%	29,842,068 41,638,423	-		Government/ Agency Government/ Agency
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	6.659	0.020	6.627	0.020	21,805,000	21,824,545	98.66%	21,513,382	-		Government/ Agency
FNP0466	3140LKR96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.31%	6/1/2033	6.808	0.008	6.774	0.008	8,587,000	8,606,226	98.24%	8,436,179	-		Government/ Agency
FNP0467	3140LKWM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	4.554	0.007	4.549	0.007	10,632,000	10,557,845	98.36%	10,458,075	-		Government/ Agency
FNP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	4.554	0.013	4.549	0.013	20,915,000	20,915,535	100.32%	20,982,037	-	20,982,037	Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.203	0.025	6.176	0.025	27,805,000	28,576,642	103.29%	28,720,263	-	28,720,263	Government/ Agency
FNP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	5.958	0.010	5.933	0.010	11,792,624	12,275,339	104.86%	12,366,301	-		Government/ Agency
FNP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	4.617	0.007	4.612	0.007	10,699,000	10,713,614	100.65%	10,768,164	-		Government/ Agency
FNP0472 FNP0473	3140LLEH0 3140LJHE9	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88% 5.06%	7/1/2030 12/1/2032	4.591 6.203	0.008 0.017	4.586 6.176	0.008 0.017	11,665,000	11,793,113 19,351,845	102.20%	11,921,992	-		Government/ Agency
FNP0473 FNP0474	3140LJHE9 3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.52%	9/1/2032	6.203	0.017	6.806	0.017	19,000,000 11,361,000	19,351,845	103.29% 99.60%	19,625,427 11,315,378	-		Government/ Agency Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	3.131	0.007	3.136	0.007	14,584,000	14,679,572	102.53%	14,952,402	-		Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	6.716	0.013	6.683	0.013	13,405,000	13,432,000	101.15%	13,558,605	-		Government/ Agency
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	4.684	0.005	4.678	0.005	7,757,000	7,758,958	101.65%	7,884,985	-	7,884,985	Government/ Agency
FNP0478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	4.476	0.003	4.471	0.003	4,860,000	4,862,818	101.90%	4,952,496	-	4,952,496	Government/ Agency
FNP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	6.789	0.003	6.754	0.003	3,465,000	3,465,202	102.69%	3,558,296	-		Government/ Agency
FNP0480	3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	6.796	0.015	6.761	0.015	15,366,000	15,393,307	102.94%	15,818,034	-		Government/ Agency
FNP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	6.775	0.004	6.741	0.004	3,748,000	3,805,333	104.56%	3,918,980	-		Government/ Agency
FNP0482 FNP0483	3140LLYK1 3140LLYD7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.05% 5.16%	10/1/2030 10/1/2030	4.779 4.728	0.010 0.005	4.772 4.721	0.010 0.005	14,596,000 8,020,000	14,646,403 8,073,311	103.08% 103.56%	15,045,430 8,305,193	-		Government/ Agency Government/ Agency
FNP0484	3140LL1D7 3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2030	6.642	0.005	6.608	0.005	3.860.000	3.937.044	105.91%	4.088.104	-		Government/ Agency
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	6.814	0.006	6.778	0.006	6,140,000	6,215,887	106.06%	6,512,038	-		Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	6.894	0.005	6.858	0.005	5,222,000	5,195,247	102.72%	5,364,176	-		Government/ Agency
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	7.995	0.008	7.928	0.008	6,609,000	7,099,203	109.18%	7,215,945	-		Government/ Agency
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.18%	1/1/2028	0.048	0.000	2.533	0.001	3,710,332	3,711,235	99.92%	3,707,234	-	3,707,234	Government/ Agency
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	7.029	0.011	6.991	0.011	11,175,000	11,241,776	101.57%	11,350,328	-	11,350,328	Government/ Agency
FNP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	6.973	0.003	6.936	0.003	2,801,000	2,809,248	101.86%	2,853,164	-		Government/ Agency
FNP0491	3140NUM22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.40%	1/1/2034	7.070	0.004	7.032	0.004	3,815,000	3,716,810	98.64%	3,763,091	-		Government/ Agency
FNP0492	3140NURB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034	7.064	0.007	7.025	0.007	7,430,000	7,372,665	100.13%	7,439,653	-		Government/ Agency
FNP0493 FNP0495	3140LLYH8 3140LMBC2	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.13% 5.36%	10/1/2033 11/1/2028	0.035 3.194	0.000 0.003	6.621 3.199	0.012 0.003	12,400,000 6,480,613	12,403,165 6,584,084	100.13% 103.05%	12,416,470 6,678,105	-		Government/ Agency Government/ Agency
FNP0495 FNP0496	3140LMBC2 3140NUAX7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.50%	1/1/2028	3.194	0.003	3.199	0.003	10,500,000	10,724,896	103.05%	10,908,587	-		Government/ Agency
FNP0497	3140LMC56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.99%	12/1/2028	3.227	0.003	3.231	0.003	6,332,147	6,515,824	105.03%	6,658,168	_		Government/ Agency
FNP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.256	0.009	3.260	0.009	18,367,000	18,573,512	103.10%	18,936,094	-		Government/ Agency
FNP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.256	0.007	3.260	0.008	15,979,000	16,226,054	103.10%	16,474,103	-		Government/ Agency
FNP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	3.218	0.005	3.222	0.005	9,817,000	9,948,365	102.93%	10,104,674	-	10,104,674	Government/ Agency
FNP0501	3140NUFS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	1/1/2029	2.499	0.013	2.503	0.013	36,000,000	36,173,309	102.46%	36,884,470	-		Government/ Agency
FNP0502	3140NVEL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.46%	5/1/2029	3.570	0.002	3.573	0.002	4,683,930	4,731,758	103.71%	4,857,682	-		Government/ Agency
FNP0503	FWDFNP503	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.40%	6/1/2043	10.236	0.000	10.009	0.000	-	-	102.60%	622,652	23,950,000	24,572,652	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0504	3140NVC39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.39%	5/1/2034	6.962	0.008	6.923	0.008	7,910,000	8,110,489	105.46%	8,341,527	-	8,341,527	Government/ Agency
FNP0505	3140NVGK7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.32%	6/1/2034	6.789	0.004	6.753	0.004	3,660,862	3,731,962	104.62%	3,830,048	-		Government/ Agency
FNP0506	3140NUAS8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.55%	12/1/2028	3.274	0.010	3.278	0.010	20,041,000	20,374,290	103.73%	20,788,744	-		Government/ Agency
FNP0507	3140NVJA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	6/1/2029	3.728	0.037	3.730	0.037	68,500,000	69,008,518	102.38%	70,130,834	-		Government/ Agency
FNP0508	FWDFNP508	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.21%	7/1/2044	10.183	0.000	9.934	0.000		- 00 540 007	98.51%	(181,709)	12,174,000		Government/ Agency
FNP0509 FNP0510	3140NU3A5 3140NUCB3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.04% 5.28%	4/1/2029 12/1/2028	3.591 3.310	0.011 0.008	3.593 3.314	0.011 0.008	22,230,000 16,998,000	22,512,227 17,299,089	102.45% 103.04%	22,774,915 17,514,870	-		Government/ Agency Government/ Agency
FNP0510 FNP0511	3140NVG27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.03%	6/1/2029	3.703	0.005	3.705	0.005	9,129,000	9,249,589	102.29%	9,338,292	-		Government/ Agency
FNP0512	3140NVD46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	3.667	0.005	3.669	0.005	9,620,000	9,695,303	101.89%	9,801,380	-		Government/ Agency
FNP0513	3140NVM61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	3.894	0.007	3.895	0.007	12.750.000	12.829.481	101.75%	12,972,619	_		Government/ Agency
FNP0514	3140NU6L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	6/1/2029	3.748	0.013	3.750	0.013	24,200,000	24,734,814	101.46%	24,553,867	-		Government/ Agency
FNP0515	3140NWHH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.07%	10/1/2034	7.124	0.013	7.082	0.012	13,082,011	12,460,709	96.23%	12,588,277	-	12,588,277	Government/ Agency
FNP0516	3140LMAZ2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2030	4.769	0.012	4.762	0.012	17,542,000	17,950,328	104.43%	18,318,954	-	18,318,954	Government/ Agency
FNP0517	3140LLQ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	9/1/2028	3.126	0.006	3.131	0.006	13,422,000	13,481,265	101.62%	13,639,105	-		Government/ Agency
FNP0518	3140NWXX8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	12/1/2029	4.085	0.004	4.084	0.004	6,172,000	6,282,511	103.43%	6,383,522	-		Government/ Agency
FNP0519	3140LJ6R2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.09%	4/1/2040	8.827	0.009	8.701	0.009	7,330,579	7,257,811	101.40%	7,433,193	-		Government/ Agency
FNP0520	3140NXNP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	2/1/2035	7.381	0.008	7.335	0.008	7,273,900	7,543,159	104.34%	7,589,323	-		Government/ Agency
FNP0521	3140NWRB3 3140NXM75	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.05%	2/1/2035	7.208 7.322	0.018	7.164 7.277	0.018 0.030	17,557,625	18,076,804	103.14%	18,109,679	-		Government/ Agency
FNP0522 FNP0523	BCCJ0F203	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.22% 4.86%	2/1/2035 4/1/2032	5.823	0.030 0.013	5.802	0.030	28,116,802 15,498,000	29,121,456 15,765,583	103.87% 101.54%	29,204,754 15,736,979	-		Government/ Agency Government/ Agency
FRM0004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	4.102	0.013	4.101	0.008	15,184,645	15,765,585	95.21%	14,456,999	-		Government/ Agency
FRM0006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.298	0.014	4.295	0.014	23,555,990	23,792,418	96.09%	22,634,565	_		Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.078	0.005	4.077	0.005	9.045.718	9.091.449	95.41%	8,630,669	_		Government/ Agency
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	5.274	0.005	5.261	0.005	7,350,820	7,392,810	89.53%	6,581,050	-		Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	5.272	0.008	5.258	0.008	11,620,695	11,695,223	89.63%	10,415,748	-	10,415,748	Government/ Agency
FRM0012	3132WWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.722	0.020	10.457	0.020	19,198,082	19,592,162	70.78%	13,588,276	-	13,588,276	Government/ Agency
FRM0013	3132WVBH6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/1/2034	7.008	0.035	6.970	0.035	42,188,351	42,323,206	85.36%	36,010,221	-	36,010,221	Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.58%	7/1/2027	0.003	0.000	1.456	0.001	3,833,653	3,833,876	99.70%	3,822,267	-	3,822,267	
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.517	0.000	10.300	0.000		<del>.</del>	95.51%	(1,232,450)	27,450,000		Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	6.181	0.009	6.154	0.009	10,207,000	10,190,719	99.77%	10,183,349	-		Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	2.573	0.034	2.578	0.034	93,650,000	93,231,699	100.09%	93,738,958	-		Government/ Agency
FRM0018 FRM0019	3132XGTX4	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.36% 4.83%	12/1/2029	4.129 8.739	0.005 0.012	4.128 8.620	0.005 0.012	9,198,000	9,164,952 9,896,380	99.72% 99.93%	9,171,796	-		Government/ Agency
FRM0021	3132WWZH8 3132XG2S4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	1/1/2039 2/1/2029	1.751	0.012	1.752	0.012	9,817,232 5,045,000	5,054,744	101.77%	9,810,473 5,134,473	-		Government/ Agency Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	4.349	0.019	4.330	0.019	32,679,034	32,600,688	93.14%	30,436,994	-		Government/ Agency
FHM0010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	0.582	0.001	0.585	0.001	14,179,370	14.181.354	99.21%	14.067.047	-		Government/ Agency
FHM0011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	0.547	0.001	0.550	0.001	10,000,000	10,001,821	99.30%	9,929,541	_		Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.80%	10/25/2030	-0.022	0.000	4.696	0.001	1,106,196	1,106,196	99.72%	1,103,089	-		Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.71%	10/25/2030	-0.036	0.000	4.676	0.001	1,952,110	1,952,110	99.42%	1,940,722	-	1,940,722	Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.65%	12/25/2030	-0.044	0.000	4.712	0.006	9,566,548	9,566,548	99.47%	9,515,977	-	9,515,977	Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.73%	11/25/2030	-0.020	0.000	4.720	0.003	4,034,480	4,034,480	99.62%	4,019,036	-		Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.60%	12/25/2030	-0.045	0.000	4.792	0.003	4,946,060	4,946,060	99.13%	4,902,876	-		Government/ Agency
FHM0018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.60%	11/25/2027	0.023	0.000	2.413	0.004	10,753,382	10,753,382	99.32%	10,679,803	-		Government/ Agency
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.59%	1/25/2031	-0.052	0.000	4.874	0.016	24,369,025	24,369,025	98.87%	24,093,350	-		Government/ Agency
FHM0020 FHM0021	3137H1LV6 3137H2NB6	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.59% 4.55%	6/25/2031 8/25/2031	-0.055 -0.066	0.000 0.000	4.866 5.264	0.009 0.010	14,014,695 13,797,694	14,014,695 13,797,694	99.27% 98.96%	13,911,928 13,654,887	-		Government/ Agency Government/ Agency
FHM0021	3137HADA1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.07%	7/25/2033	-0.055	0.000	6.450	0.010	21,717,282	21,791,721	100.45%	21,813,972	-		Government/ Agency
FHM0023	3137HAAD8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.01%	4/25/2033	-0.053	0.000	6.334	0.020	35.155.268	35.225.631	100.43%	35.399.308	_		Government/ Agency
FHM0024	3137HKPU2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.91%	1/25/2035	0.115	0.000	6.116	0.017	20,000,000	20,000,000	100.00%	19,999,962	-		Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	5.669	0.001	5.633	0.001	1,460,425	1,471,329	94.50%	1,380,061	_		Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2027	2.217	0.006	2.219	0.006	20,095,086	20,108,340	96.81%	19,453,110	-		Government/ Agency
RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	9.060	0.004	8.867	0.004	4,375,237	4,530,744	79.06%	3,458,916	-		Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.481	0.006	2.205	0.006	19,681,433	19,793,151	91.30%	17,968,556	-	17,968,556	Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.754	0.002	2.325	0.002	5,895,862	5,895,870	91.40%	5,388,993	-		Government/ Agency
GNR0097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.115	0.000	0.971	0.000	531,154	539,099	97.00%	515,232	-		Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.279	0.001	1.159	0.001	7,372,301	7,156,130	98.01%	7,225,912	-		Government/ Agency
GNR0108	38378NPQ0	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.330	0.001	1.200	0.001	6,557,326	6,359,896	98.12%	6,434,281	-		Government/ Agency
GNR0113	38378N3R2	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.679	0.000	0.634	0.000	2,450,768	2,440,764	98.98%	2,425,869	-		Government/ Agency
GNR0115 GNR0116	38378XDV0 38378XDY4	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.25% 3.33%	9/16/2054 5/16/2055	2.311 5.667	0.005 0.005	2.164 5.428	0.005 0.004	16,053,324 6,546,340	15,938,561 6,255,976	96.10% 90.14%	15,427,443 5,901,000	-		Government/ Agency Government/ Agency
GNR0116 GNR0125	38378XD14 38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	4.270	0.005	3.935	0.004	11,545,000	11,585,796	90.14%	10,465,065	-		Government/ Agency
GNR0125 GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	9/16/2052	2.539	0.000	2.279	0.000	1,966,389	2,022,085	96.00%	1,887,666	-		Government/ Agency
3.410120	00070271140	C. I.I. I.		0.4770	5/ 10/200Z	2.000	0.001	2.210	0.001	1,000,000	2,022,000	30.3070	1,007,000	_	1,007,000	Co.c.minone / igonoy

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.675	0.001	2.218	0.001	2,518,516	2,502,879	94.05%	2,368,784	-	2,368,784	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.320	0.001	1.968	0.001	2,033,728	2,035,517	93.77%	1,906,934	-		Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.869	0.000	0.764	0.000	1,431,935	1,447,000	98.20%	1,406,181	-		Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.926	0.003	4.295	0.002	4,529,255	4,524,001	85.73%	3,883,020	-		Government/ Agency
GNR0138 GNR0139	38379KLA4 38379K3N6	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.79% 2.60%	4/16/2049 4/16/2056	2.815 1.715	0.001 0.000	2.554 1.568	0.001 0.000	1,909,104 883.455	1,922,641 886.104	95.14% 96.31%	1,816,364 850.860	-		Government/ Agency Government/ Agency
GNR0139 GNR0146	38379K3N6 38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.60%	5/16/2056	0.733	0.000	0.604	0.000	334.015	333.474	98.36%	328.528	-		Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.504	0.000	1.275	0.000	737,531	736,137	96.54%	712,046			Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.648	0.001	2.386	0.001	1,942,190	1,942,347	95.74%	1,859,446	_		Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.402	0.000	1.234	0.000	941,803	933,444	97.36%	916,963	-		Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.717	0.001	4.260	0.001	2,398,174	2,391,256	90.46%	2,169,478	-	2,169,478	Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.897	0.011	5.310	0.010	16,564,940	16,311,094	83.94%	13,903,903	-	13,903,903	Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.728	0.057	8.008	0.053	60,000,000	57,385,594	76.96%	46,178,490	-		Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.721	0.011	2.528	0.010	28,953,196	27,938,802	95.62%	27,685,689	-		Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.942	0.001	1.708	0.001	3,970,125	3,922,488	96.72%	3,840,035	-		Government/ Agency
GNR0158 GNR0159	38380NCY3 38380NWP0	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058 6/16/2059	2.876 4.520	0.001 0.004	2.554 4.217	0.001 0.004	2,932,014 6,873,904	2,914,149	95.11% 91.89%	2,788,570	-		Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60% 3.00%	5/16/2062	6.500	0.004	6.187	0.004	56,597,831	6,889,541 60,747,814	85.75%	6,316,294 48,535,391	-		Government/ Agency Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.681	0.043	6.277	0.042	25,072,100	25,795,246	80.36%	20.146.699	-		Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.730	0.015	6.328	0.014	19,763,226	20,364,671	79.29%	15,669,851	_		Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.775	0.012	6.350	0.011	16.373.934	16.875.105	79.89%	13.080.425	-		Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.590	0.015	6.182	0.014	21,072,037	21,673,304	80.67%	16,998,886	-		Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.761	0.038	6.323	0.036	51,461,592	53,051,753	79.84%	41,089,462	-	41,089,462	Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.687	0.026	6.279	0.024	34,452,753	35,323,374	79.72%	27,466,493	-	27,466,493	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.810	0.035	6.360	0.033	47,221,975	48,130,088	78.86%	37,240,114	-		Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	5.583	0.011	5.155	0.010	15,753,332	16,321,469	85.85%	13,524,915	-		Government/ Agency
GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	6.785	0.019	6.333	0.018	25,795,289	26,161,505	79.31%	20,458,630	-		Government/ Agency
GNR0170	38380N5M7	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	5.921	0.011	5.401	0.010	15,662,266	16,138,651	84.55%	13,242,890	-		Government/ Agency
GNR0171 GNR0172	38380NM55 38380RT26	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.50% 2.00%	1/16/2061 10/16/2062	5.575 6.895	0.008 0.020	5.160 6.463	0.007 0.019	11,581,333 26,252,427	11,978,771 26,564,536	85.80% 80.13%	9,936,822 21,037,004	-		Government/ Agency Government/ Agency
GNR0172 GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.969	0.020	6.527	0.036	49,820,649	50,591,325	77.16%	38,440,726	-		Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	6.346	0.007	5.779	0.006	9,126,484	9,391,318	84.24%	7,687,992	_		Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.903	0.011	6.477	0.010	13,829,025	14,006,277	80.07%	11,073,278	-		Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.005	0.020	6.589	0.018	25,420,087	25,726,241	79.42%	20,188,195	-		Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.823	0.013	6.450	0.013	17,701,597	18,088,816	77.27%	13,678,021	-	13,678,021	Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.057	0.019	6.629	0.018	24,501,166	24,831,597	79.26%	19,419,739	-	19,419,739	Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.040	0.026	6.631	0.024	33,257,668	33,675,605	79.26%	26,359,761	-	.,	Government/ Agency
GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	5.714	0.010	5.136	0.009	15,623,263	15,986,673	81.68%	12,760,620	-		Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.805	0.030	6.401	0.028	40,377,129	40,709,375	79.45%	32,078,919	-		Government/ Agency
GNR0182	38381EEB0 38381EQP6	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	14.240 7.078	0.012	13.173	0.011	9,830,000	9,386,533	59.74%	5,872,910	-		Government/ Agency
GNR0183 GNR0184	38381EQP6 38381EPT9	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00% 1.95%	10/16/2063 3/16/2064	7.078 7.102	0.032 0.029	6.696 6.767	0.030 0.028	41,052,370 36,616,945	40,683,202 36,181,500	79.38% 80.38%	32,587,544 29,431,074	-		Government/ Agency Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	7.102	0.029	6.595	0.028	23,740,297	23,450,911	79.32%	18,831,819	-		Government/ Agency
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	13.081	0.013	12.637	0.017	9.265.000	9,262,499	78.06%	7.232.047	_	7.232.047	AA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	9.363	0.021	9.164	0.020	19,583,749	19,583,749	81.61%	15,983,249	-	15,983,249	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.408	0.027	8.268	0.027	25,000,000	25,000,000	92.30%	23,074,935	_	23,074,935	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.625	0.018	13.153	0.017	13,000,000	13,000,000	70.76%	9,198,462	-	9,198,462	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	10.927	0.007	10.714	0.007	6,275,000	6,275,000	76.13%	4,777,212	-	4,777,212	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	5.889	0.045	5.857	0.045	53,425,000	53,465,301	101.04%	53,982,741	-	53,982,741	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	17.643	0.066	17.256	0.065	26,645,000	26,681,634	99.38%	26,479,090	-	26,479,090	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	17.936	0.071	17.543	0.070	30,060,000	30,102,773	93.05%	27,971,302	-	27,971,302	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	1.522	0.001	1.523	0.001	5,615,000	5,626,828	100.83%	5,661,808	-	5,661,808	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05% 4.84%	7/1/2066	8.269	0.016	8.118 16.745	0.015	13,320,000	13,365,746	100.46%	13,381,296	-	13,381,296	AAA
CLP0131 CLP0132	57586VCL5 45202BSK3	State Housing Bonds State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	4.84% 3.30%	12/1/2067 9/1/2026	18.194 0.244	0.090 0.000	16.745 0.248	0.083 0.000	35,415,000 2,370,000	35,449,067 2,371,131	98.43% 100.00%	34,858,510 2,369,936	-	34,858,510 2,369,936	AA AAA
CLP0132 CLP0133	45202BSK3 45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	18.538	0.054	17.051	0.050	21,400,000	21,419,726	97.03%	20,765,330	-	20.765.330	AAA
CLP0134	45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.22%	7/1/2042	12.332	0.027	11.747	0.026	16,490,000	16,511,249	94.76%	15,626,168	_	15,626,168	AAA
CLP0135	57586VDX8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.62%	6/1/2067	9.946	0.033	9.450	0.031	24,600,000	24,600,180	94.27%	23,191,618	_	23,191,618	AAA
CLP0136	167570PB0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.132	0.000	0.134	0.000	1,500,000	1,472,882	100.01%	1,500,179	-	1,500,179	AA
CLP0137	167570PC8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	12.475	0.002	11.818	0.002	1,000,000	992,420	98.40%	983,986	-	983,986	AA
CPM0025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.081	0.000	0.081	0.000	2,741,706	2,748,246	99.40%	2,725,308	-	2,725,308	AAA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.081	0.000	0.081	0.000	838,687	846,102	99.43%	833,935	-	833,935	AAA

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR <sup>1</sup>	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.45%	11/19/2025	0.052	0.000	0.603	0.004	45,584,528	45,579,499	100.17%	45,671,578	4,415,472	50,087,050	not rated
CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	0.163	0.000	0.164	0.000	8,161,487	8,208,928	98.95%	8,076,102	-	8,076,102	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.35%	5/1/2025	0.002	0.000	0.075	0.000	24,750,000	24,806,228	99.45%	24,615,014	-	24,615,014	not rated
CLM0034	58899ABP3	Direct Loans	MULTIFAMILY CONSTRUCTION	6.95%	5/10/2025	0.002	0.000	0.105	0.000	10,029,157	10,029,157	99.51%	9,975,957	783,865	10,759,822	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.13%	6/14/2027	0.014	0.000	1.987	0.007	23,388,026	23,325,922	99.72%	23,246,526	26,611,974	49,858,500	not rated
CLM0037	51499ADQ8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.67%	6/12/2027	0.011	0.000	1.995	0.004	12,822,775	12,820,258	100.19%	12,857,539	5,837,225	18,694,764	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	6.44%	12/1/2058	0.014	0.000	2.400	0.000	9,822	(244,145)	100.53%	216,465	39,275,892	39,492,357	not rated
CLM0039	FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION	6.44%	12/1/2053	0.013	0.000	2.400	0.000	-	(133,165)	100.53%	82,657	15,714,286	15,796,943	not rated
CLM0040	68199AJX4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.82%	5/10/2027	1.931	0.004	1.932	0.004	13,434,012	13,379,801	101.92%	13,872,963	9,408,937	23,281,899	not rated
CLM0041	FWDCLM041	Direct Loans	MULTIFAMILY CONSTRUCTION	6.52%	5/10/2027	1.911	0.000	1.912	0.000	-	(7,642)	101.59%	34,366	2,157,051	2,191,417	not rated
CLM0042	FWDCLM042	Direct Loans	MULTIFAMILY CONSTRUCTION	6.32%	6/25/2027	0.067	0.000	2.042	0.000	-	98,889	99.62%	(56,550)	15,067,874	15,011,324	not rated
CLM0043	FWDCLM043	Direct Loans	MULTIFAMILY CONSTRUCTION	6.85%	6/11/2027	0.030	0.000	1.988	0.000	-	(103,478)	98.89%	(77,784)	7,009,500	6,931,716	not rated
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	13.776	0.026	0.000	0.000	20,000,000	19,529,085	67.73%	13,545,572	-	13,545,572	Government/ Agency
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	13.573	0.009	0.000	0.000	7,000,000	6,692,555	70.20%	4,914,219	-	4,914,219	Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	13.446	0.021	0.000	0.000	15,000,000	15,266,072	74.20%	11,130,470	-	11,130,470	Government/ Agency
TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.229	0.036	0.000	0.000	20,000,000	18,216,190	74.41%	14,881,250	-	14,881,250	Government/ Agency
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	12.453	0.025	0.000	0.000	15,000,000	14,776,790	93.27%	13,989,845	-	13,989,845	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	12.786	0.172	0.000	0.000	105,000,000	105,183,895	91.51%	96,084,870	-	96,084,870	Government/ Agency
TNT0156	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	16.664	0.020	0.000	0.000	10,000,000	9,703,222	84.20%	8,420,313	-	8,420,313	Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.337	0.084	0.000	0.000	40,000,000	37,085,711	92.13%	36,850,000	-	36,850,000	Government/ Agency
TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	15.739	0.023	0.000	0.000	10,000,000	9,983,988	102.19%	10,218,750	-	10,218,750	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	12.452	0.018	0.000	0.000	10,000,000	10,075,632	102.14%	10,214,063	-	10,214,063	Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	12.731	0.100	0.000	0.000	55,000,000	57,253,322	100.30%	55,163,284	-	55,163,284	Government/ Agency
TNT0161	91282CLD1	US Treasury	US Treasury	4.13%	7/31/2031	5.509	0.023	0.000	0.000	30,000,000	30,657,070	100.38%	30,114,843	-	30,114,843	Government/ Agency
TNT0162	912810UD8	US Treasury	US Treasury	4.13%	8/15/2044	13.299	0.201	0.000	0.000	115,000,000	110,528,749	93.69%	107,738,808	-	107,738,808	Government/ Agency
TNT0163	912810UC0	US Treasury	US Treasury	4.25%	8/15/2054	16.519	0.044	0.000	0.000	20,000,000	20,497,304	94.36%	18,871,876	-	18,871,876	Government/ Agency
TNT0164	912810UE6	US Treasury	US Treasury	4.50%	11/15/2054	16.204	0.324	0.000	0.000	143,000,000	141,116,181	98.50%	140,855,000	-	140,855,000	Government/ Agency
TNT0166	912810UF3	US Treasury	US Treasury	4.63%	11/15/2044	12.938	0.102	0.000	0.000	55,600,000	54,990,601	100.13%	55,669,500	-	55,669,500	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	679,650	-	679,650	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	180,365,907	180,365,907	100.00%	180,365,907	-	180,365,907	Government/ Agency
-		Total								7,797,311,306	7,872,369,089		7,276,586,042	316,392,136	7,592,978,178	

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
Futures - Long	USM5	Futures	US Long Bond JUN25	350.00	6/18/2025	116.140625	40.649.218.75	399,217.00
Futures - Short	USIVIS	rutures	OS LONG BOILD JOINES	330.00	0/10/2023	110.140025	40,049,216.75	399,217.00
	WNM5	Futures	US ULTRA Long Bond JUN 25	39.00	6/18/2025	121.484375	4,737,890.63	(29,859.18)
	UXYM5	Futures	US 10 yr ULTRA Bond JUN 25	640.00	6/18/2025	114.251709	73,121,093.75	81,095.90
		Total					118,508,203.13	450,453.72

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