						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
AFN0004	31402G5Z2	FNMA Single Family MBS	SINGLE FAMILY ARM	7.32%	7/1/2033	0.970	0.000	3.090	0.000	221,285	221,563	101.66%	224,966	-	224,966	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	7.12%	5/1/2033	0.772	0.000	3.094	0.000	67,071	67,158	101.09%	67,800	-		Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.58%	8/1/2033	1.089	0.000	3.098	0.000	110,118	110,072	101.84%	112,143	-		Government/ Agency
AFN0012	31385XKH9	FNMA Single Family MBS	SINGLE FAMILY ARM	7.02%	8/1/2033	0.850	0.000	3.109	0.000	267,272	267,117	101.48%	271,215	-		Government/ Agency
AFN0013	31403UYG0	FNMA Single Family MBS	SINGLE FAMILY ARM	7.17%	11/1/2033	0.168	0.000	3.214	0.000	438,660	438,665	101.36%	444,629	-		Government/ Agency
AFN0014 AFN0015	31401XXA0 31402DSK7	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.27% 6.86%	7/1/2033 8/1/2033	1.050 0.704	0.000 0.000	3.118 3.000	0.000 0.000	92,683 100,227	92,521 100,154	102.33% 101.57%	94,839 101,803	-	94,839 101,803	٠,
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.71%	3/25/2037	0.704	0.000	3.433	0.000	82,838	82,401	98.68%	81.747	-		Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	6.75%	4/1/2034	0.662	0.000	3.125	0.000	307.856	310.781	102.27%	314.837	_		Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	5.87%	11/1/2034	0.281	0.000	3.488	0.000	120,198	121,267	102.56%	123,276	_		Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.86%	4/25/2037	0.435	0.000	3.236	0.000	193,392	193.021	99.07%	191.593	-		Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.01%	3/25/2042	0.696	0.000	4.503	0.001	1,385,828	1,387,194	99.39%	1,377,360	-		Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.96%	6/25/2042	0.663	0.000	4.572	0.002	2,653,480	2,654,730	99.14%	2,630,789	-	2,630,789	Government/ Agency
AFN0029	3136A9HU5	FNMA Single Family MBS	SINGLE FAMILY ARM	5.92%	10/25/2042	0.717	0.000	4.915	0.001	1,186,713	1,189,985	98.93%	1,173,990	-	1,173,990	Government/ Agency
AFN0034	3136AGXD9	FNMA Single Family MBS	SINGLE FAMILY ARM	6.06%	10/25/2043	0.879	0.000	5.116	0.002	2,819,355	2,828,536	99.48%	2,804,749	-	2,804,749	Government/ Agency
AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.78%	6/25/2037	0.337	0.000	3.260	0.000	407,789	407,809	98.94%	403,485	-	403,485	Government/ Agency
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	6.37%	10/1/2042	1.155	0.000	4.170	0.001	1,079,306	1,095,224	102.88%	1,110,336	-		Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.98%	2/1/2045	0.802	0.000	3.742	0.001	1,491,357	1,511,216	102.88%	1,534,233	-		Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.22%	6/1/2033	1.017	0.000	3.094	0.000	23,496	23,478	101.26%	23,792	-		Government/ Agency
AFR0007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.34%	10/1/2033	0.310	0.000	3.217	0.000	102,122	101,828	101.14%	103,290	-		
AFR0008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.52%	7/1/2035	1.016	0.000	3.086	0.000	87,560	87,466	102.88%	90,078	-		Government/ Agency
AFR0011 AFR0012	31396HUT4 31396JYM1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	5.77% 5.82%	2/15/2036 4/15/2036	0.052 0.151	0.000 0.000	2.332 3.579	0.000 0.000	161,718 185,632	161,718 185,551	99.18% 99.00%	160,394 183,772	-		Government/ Agency
AFR0012 AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.82%	11/15/2040	0.151	0.000	4.684	0.000	1.527.998	1.523.055	99.00%	1.515.830	-		Government/ Agency Government/ Agency
AFR0017	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.82%	1/15/2043	0.606	0.000	5.078	0.001	1,595,206	1,596,345	98.46%	1,570,597	-		Government/ Agency
AFR0018	3137GAPT8	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.97%	10/15/2040	0.673	0.000	4.696	0.000	631,695	632.711	99.13%	626,216	_		Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.87%	8/15/2043	0.623	0.000	4.931	0.001	1,653,243	1,652,693	98.70%	1,631,771	-		Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.95%	10/15/2040	0.641	0.000	4.684	0.001	1,247,596	1,246,964	98.49%	1,228,735	-		Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.97%	6/15/2044	0.788	0.000	5.188	0.001	1,848,368	1,853,557	99.06%	1,831,037	-		Government/ Agency
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.97%	12/15/2043	0.834	0.000	5.363	0.000	457,301	458,573	99.05%	452,962	-	452,962	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.14%	8/15/2037	0.421	0.000	3.719	0.001	1,325,316	1,333,914	100.02%	1,325,519	-	1,325,519	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	6.02%	11/15/2040	0.701	0.000	4.674	0.001	1,131,479	1,137,429	99.15%	1,121,896	-	1,121,896	Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.80%	5/15/2037	0.308	0.000	4.059	0.000	63,641	63,632	98.89%	62,932	-		Government/ Agency
FRS0374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.201	0.000	0.199	0.000	796	788	99.56%	793	-	793	,
FRS0377	3128MCKV6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	12/1/2024	0.122	0.000	0.121	0.000	90	88	99.68%	90	-	90	Government/ Agency
FRS0393	3128PQKX8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.122 0.277	0.000	0.121	0.000	3,681	3,681	99.68%	3,669	-		Government/ Agency
FRS0399 FRS0400	3128MCPK5 3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	5/1/2025		0.000 0.000	0.274	0.000	2,223 822	2,214 818	99.46% 99.46%	2,211 818	-		Government/ Agency
FRS0400 FRS0401	3128PRB21 3128PRNS4	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00%	3/1/2025 5/1/2025	0.277 0.315	0.000	0.275 0.312	0.000	211	210	99.46%	210	-		Government/ Agency Government/ Agency
FRS0401	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.201	0.000	0.199	0.000	39	39	99.56%	39	-	39	
FRS0406	3128MCJ63	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	11/1/2024	0.122	0.000	0.121	0.000	19	19	99.68%	19	_	19	٠,
FRS0409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.160	0.000	0.159	0.000	154	154	99.62%	154	_	154	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.353	0.000	0.350	0.000	5,387	5,389	99.39%	5,354	_	5,354	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.704	0.000	0.702	0.000	4,626	4,623	99.17%	4,588	-	4,588	Government/ Agency
FRS0413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.200	0.000	0.198	0.000	540	533	99.56%	538	-	538	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.670	0.000	0.667	0.000	8,795	8,785	99.18%	8,723	-	8,723	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.704	0.000	0.701	0.000	2,680	2,676	99.17%	2,658	-	2,658	Government/ Agency
FRS0439	3128MDNQ2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.167	0.000	0.166	0.000	38	38	99.78%	38	-	38	Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.997	0.000	0.992	0.000	65,267	65,401	98.56%	64,324	-		Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.603	0.000	0.600	0.000	1,453	1,455	98.86%	1,436	-		Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.177	0.000	1.170	0.000	21,933	21,977	98.43%	21,590	-		Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.266	0.000	1.260	0.000	34,429	34,496	98.39%	33,875	-		Government/ Agency
FRS0448 FRS0449	31306XKM4 3128PTSP1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2027 1/1/2026	0.935 0.531	0.000 0.000	0.930 0.527	0.000 0.000	45,068 397,172	45,155 397,406	98.61% 98.94%	44,441 392,982	-	44,441 392,982	,
FRS0459	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	0.839	0.000	0.834	0.000	24,071	24,123	98.66%	23,748	-		Government/ Agency
FRS0450 FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.475	0.000	1.473	0.000	24,071	207,809	98.32%	203,628	-	203,628	
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.167	0.000	0.166	0.000	207,099	207,009	99.78%	26	-		Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.635	0.000	0.632	0.000	28,041	28,059	99.19%	27,814	_		Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.601	0.000	0.597	0.000	116,093	116,295	99.21%	115,173	-		Government/ Agency
FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.228	0.000	0.225	0.000	13,506	13,507	99.42%	13,428	-		Government/ Agency
FSF0809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.267	0.000	0.263	0.000	12	12	99.37%	12	-	12	Government/ Agency
FSF0810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.228	0.000	0.224	0.000	695	704	99.42%	691	-	691	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.189	0.000	0.186	0.000	382	382	99.47%	380	-	380	Government/ Agency
FSF0812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.267	0.000	0.264	0.000	1,669	1,669	99.37%	1,659	-		Government/ Agency
FSF0813	31417MTG8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2024	0.069	0.000	0.069	0.000	89	89	99.59%	89	-		Government/ Agency
FSF0814 FSF0818	31417UXN0 31418PXW0	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	2/1/2025 2/1/2025	0.267 0.228	0.000 0.000	0.264 0.225	0.000 0.000	514 11	514 11	99.37% 99.42%	511 11	-		Government/ Agency Government/ Agency
FSF0820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.228	0.000	0.225	0.000	441	437	99.42%	438	-		Government/ Agency
FSF0821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.189	0.000	0.187	0.000	20,507	20,508	99.47%	20,399	_		Government/ Agency
FSF0823	31417NJZ5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	12/1/2024	0.189	0.000	0.188	0.000	15,985	15,985	99.58%	15,918	-		Government/ Agency
FSF0824	31418RW64	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	3/1/2025	0.266	0.000	0.265	0.000	28,994	28,995	99.53%	28,859	-	28,859	Government/ Agency
FSF0825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.150	0.000	0.149	0.000	10,257	10,257	99.61%	10,216	-		Government/ Agency
FSF0826	31417SAP5	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	10/1/2024	0.110	0.000	0.109	0.000	77	72	99.63%	76	-		Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.303	0.000	0.303	0.000	15,492	15,493	99.52%	15,418	-		Government/ Agency
FSF0828 FSF0829	31418PLN3 31417YPE1	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.50% 4.50%	4/1/2025 5/1/2025	0.303 0.303	0.000 0.000	0.303 0.302	0.000 0.000	216 7,618	216 7,618	99.52% 99.52%	215 7.581	-		Government/ Agency Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.895	0.000	0.887	0.000	31,701	31,753	98.53%	31,236	-		Government/ Agency
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.451	0.000	0.446	0.000	833	836	99.19%	826	_		Government/ Agency
FSF0913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.758	0.000	0.757	0.000	1,102	1,103	99.05%	1,092	-		Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.234	0.001	2.221	0.001	2,203,980	2,225,443	96.94%	2,136,589	-	2,136,589	Government/ Agency
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.232	0.000	1.311	0.000	346	346	103.76%	359	-	359	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.227	0.000	1.289	0.000	155	155	102.93%	160	-		Government/ Agency
FRS0123	31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.596	0.000	1.689	0.000	6,148	6,087	103.97%	6,392	-		Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.607	0.000	1.711	0.000	1,064	1,064	103.76%	1,104	-		Government/ Agency
FRS0130 FRS0133	31292HAV6 31292HAK0	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.50%	2/1/2030 1/1/2030	1.576 1.626	0.000 0.000	1.683 1.706	0.000 0.000	347 1,521	347 1,506	103.76% 104.06%	360 1,583	-		Government/ Agency Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.857	0.000	1.978	0.000	9,005	8,765	103.76%	9.344	-		Government/ Agency
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.101	0.000	1.174	0.000	2,656	2,624	103.76%	2,756	-		Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.806	0.000	1.882	0.000	223	223	104.24%	232	-		Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.162	0.000	1.174	0.000	2,697	2,686	102.42%	2,763	-	2,763	Government/ Agency
FRS0165	31292HFU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/1/2030	1.819	0.000	1.907	0.000	223	223	104.64%	233	-	233	Government/ Agency
FRS0182	31292HH56	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2031	1.799	0.000	1.877	0.000	309	309	104.57%	323	-		Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.976	0.000	1.982	0.000	136	136	104.97%	143	-		Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.688	0.000	1.787	0.000	4,749	4,749	102.93%	4,888	-		Government/ Agency
FRS0208 FRS0212	31292HVU5 31287VXK1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.50%	4/1/2033 8/1/2032	2.778 2.538	0.000 0.000	2.899 2.691	0.000 0.000	11 2,271	30 2,280	102.86% 103.94%	11 2,360	-		Government/ Agency Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.404	0.000	2.571	0.000	3,296	3,310	103.74%	3,419	-		Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.027	0.000	3.219	0.000	104.459	104.994	103.98%	108.618	_		Government/ Agency
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.822	0.000	3.006	0.000	157,153	158,042	103.66%	162,901	-		Government/ Agency
FRS0239	31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2034	3.019	0.000	3.213	0.000	1,243	1,249	103.95%	1,292	-	1,292	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.121	0.000	3.333	0.000	333,383	335,207	104.09%	347,021	-	347,021	Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.202	0.000	3.394	0.000	123,257	123,903	104.16%	128,388	-		Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.427	0.000	1.505	0.000	40,002	40,231	101.82%	40,730	-		Government/ Agency
FRS0256 FRS0257	31297DJN9 31297DAH1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	8/1/2034 8/1/2034	3.218 3.141	0.000 0.000	3.423 3.373	0.000	43,742 15.896	43,997 15.979	104.22% 104.11%	45,586 16.549	-		Government/ Agency Government/ Agency
FRS0260	31297DAH1 31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	0.945	0.000	0.968	0.000	31.842	31.899	104.11%	32.053	-	.,	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.190	0.000	3.392	0.000	38,601	38,804	104.20%	40,221	-		Government/ Agency
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.279	0.000	3.473	0.000	27,224	27,392	104.32%	28,400	-		Government/ Agency
FRS0268	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.205	0.000	3.384	0.000	55,671	55,852	103.32%	57,522	-	57,522	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.773	0.000	2.949	0.000	173,611	174,681	103.60%	179,857	-	179,857	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.059	0.000	3.217	0.000	172,682	173,208	103.16%	178,136	-		Government/ Agency
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.030	0.000	3.174	0.000	104,375	104,695	103.11%	107,616	-		Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.332	0.000	3.520	0.000	160,243	160,727	103.46%	165,782	-		Government/ Agency
FRS0273 FRS0282	31297LBQ2 31297MR42	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	1/1/2035 4/1/2035	2.770 3.352	0.000 0.000	2.889 3.587	0.000	106,353 141,705	106,679 142.391	102.86% 104.41%	109,399 147.950	-		Government/ Agency Government/ Agency
FRS0283	31297MR42 31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.457	0.000	1.538	0.000	39,354	39,523	104.41%	40,071	-		Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.234	0.000	3.443	0.000	232,408	233,620	104.22%	242,218	_		Government/ Agency
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.221	0.000	3.447	0.000	158,233	159,066	104.23%	164,921	-		Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.424	0.000	3.599	0.000	51,931	51,912	101.70%	52,815	-		Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.392	0.000	3.600	0.000	71,067	71,389	104.43%	74,214	-		Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.379	0.000	3.658	0.000	112,498	113,081	105.30%	118,464	-		Government/ Agency
FRS0302	31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.614	0.000	2.781	0.000	34,521	34,715	104.07%	35,925	-		Government/ Agency
FRS0313 FRS0314	3128K7HL5 3128KAYT2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	8/1/2035 6/1/2036	3.586 1.257	0.000 0.000	3.774 1.299	0.000 0.000	23,607	23,291 1,046	101.80% 100.72%	24,032	-		Government/ Agency
FN30314	SIZONATIZ	Freddie Mac Single Family MBS	JU IN SINGLE PAWILT MIDS	5.50%	0/1/2030	1.201	0.000	1.299	0.000	1,058	1,046	100.72%	1,066	-	1,000	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.774	0.000	4.025	0.000	218,916	217,572	103.74%	227,100	-	227,100	Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.487	0.000	3.751	0.000	97,798	97,187	103.61%	101,326	-		Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.648	0.000	3.828	0.000	46,149	45,619	101.84%	46,998	-		Government/ Agency
FRS0323 FRS0324	3128LXS76 3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	10/1/2036 6/1/2036	3.551 3.471	0.000 0.000	3.740 3.647	0.000 0.000	169,029 32,603	167,031 32,228	101.79% 101.74%	172,057 33.170	-		Government/ Agency
FRS0324 FRS0329	3128LXRR3 3128KL4H7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	3/1/2036	3.471	0.000	3.647	0.000	32,603 15.696	32,228 15.649	101.74%	16.292	-		Government/ Agency Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.611	0.000	3.857	0.000	108,767	108,111	103.73%	112,824	-	112,824	
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.660	0.000	3.908	0.000	32.023	31.822	103.76%	33,227	-		
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.854	0.000	4.098	0.000	30,942	30,308	101.95%	31,545	-	31,545	٠,
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.829	0.000	4.037	0.000	216,228	211,811	101.94%	220,424	-	220,424	Government/ Agency
FRS0340	3128KR7M0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.719	0.000	3.926	0.000	70,985	69,507	101.89%	72,327	-	72,327	Government/ Agency
FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	2.854	0.000	2.926	0.000	4,664	4,577	101.41%	4,730	-		
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.651	0.000	3.985	0.000	92,257	92,743	105.78%	97,587	-	97,587	
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.792	0.000	4.053	0.000	72,019	71,766	103.76%	74,729	-		٠,
FRS0349 FRS0351	3128M5BA7 3128M5DW7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	9/1/2037 10/1/2037	3.493 3.664	0.000 0.000	3.812 4.013	0.000 0.000	202,602 4,749	203,371 4,760	104.66% 104.74%	212,049 4,974	-	212,049 4,974	
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.001	0.000	4.263	0.000	92.729	91,584	103.92%	96.362	-		
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	4.032	0.000	4.293	0.000	11,573	11.539	102.04%	11.809	_		Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.171	0.000	4.428	0.000	198,293	198.871	102.10%	202,455	-		Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.453	0.000	4.528	0.000	83,751	83,855	98.17%	82,221	-		Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.616	0.000	3.990	0.000	2,762	2,828	105.75%	2,920	-	2,920	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.296	0.000	3.402	0.000	2,499	2,496	99.84%	2,495	-	2,495	Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.377	0.000	4.520	0.000	189,762	189,836	99.99%	189,745	-	,	Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.643	0.000	4.979	0.000	556,479	561,027	102.27%	569,112	-		Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.302	0.000	4.394	0.000	162,331	163,598	98.20% 97.91%	159,415	-		Government/ Agency
FRS0389 FRS0391	312942AD7 312942KX2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.50%	9/1/2040 9/1/2040	4.931 4.400	0.000 0.000	5.058 4.605	0.000 0.000	68,090 606.797	68,625 612.187	100.00%	66,663 606.825	-		Government/ Agency Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	5.084	0.000	5.103	0.000	1,261,221	1,267,227	95.36%	1,202,692	-		Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.801	0.000	4.902	0.000	10.893	11.066	98.01%	10.676	_		Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.131	0.001	5.154	0.001	1,539,488	1,552,523	95.29%	1,467,020	-		Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	5.068	0.001	5.101	0.001	750,959	757,191	95.34%	715,940	-	715,940	Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.330	0.001	5.290	0.001	2,018,914	2,037,189	92.77%	1,872,854	-	1,872,854	Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.399	0.002	5.354	0.002	3,144,686	3,167,905	92.66%	2,913,925	-		Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.358	0.000	5.310	0.000	246,626	249,761	92.72%	228,669	-		Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.393	0.001	5.343	0.001	1,778,931	1,815,598	92.66%	1,648,399	-		Government/ Agency
FRS0434 FRS0435	31292SAX8 3132HP4F8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	1/1/2043 12/1/2042	5.440 5.485	0.002 0.001	5.383 5.426	0.002 0.001	2,742,361 1,398,377	2,797,970 1,427,084	92.60% 92.52%	2,539,327 1,293,723	-		Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2042	5.440	0.001	5.380	0.001	2,549,771	2.598.560	92.52%	2,360,649	-		Government/ Agency Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.474	0.001	5.528	0.001	1,813,878	1.861.984	94.84%	1,720,265	_		Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.119	0.002	5.143	0.002	2,500,959	2,554,656	95.31%	2,383,695	-		Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.093	0.001	5.126	0.002	2,111,561	2,167,839	95.32%	2,012,703	-	2,012,703	Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.284	0.001	5.308	0.001	1,577,400	1,609,857	95.12%	1,500,417	-	1,500,417	Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.440	0.001	4.631	0.001	875,938	898,972	100.01%	876,061	-	876,061	Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.837	0.000	5.059	0.000	312,089	321,061	99.96%	311,979	-		Government/ Agency
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.590	0.000	4.791	0.000	252,783	260,225	100.02%	252,836	-		Government/ Agency
FRS0457	3128M7CL8 3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 4.50%	2/1/2039 1/1/2038	4.033 3.287	0.000 0.000	4.191 3.381	0.000 0.000	227,639 159,352	233,504	99.95% 99.85%	227,518	-		Government/ Agency
FRS0458 FRS0463	3128M6173 312942U78	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	10/1/2038	3.287 4.766	0.000	4.985	0.000	159,352 594.160	163,184 614.125	99.85% 99.97%	159,121 594.005	-		Government/ Agency Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.464	0.000	4.642	0.000	1,031,013	1,063,798	100.01%	1,031,139	-		Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.471	0.000	4.627	0.001	754.675	778.199	100.02%	754.790	_		Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.821	0.000	3.945	0.000	248,704	256,636	99.93%	248,532	-	248,532	٠,
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.906	0.000	5.121	0.000	175,977	182,058	99.95%	175,893	-	175,893	Government/ Agency
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.545	0.000	4.723	0.000	152,575	157,684	100.02%	152,613	-	152,613	Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.749	0.000	4.955	0.000	415,019	429,141	99.99%	414,960	-		Government/ Agency
FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.362	0.001	5.638	0.001	1,276,420	1,326,453	99.52%	1,270,301	-		Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.503	0.000	4.680	0.000	355,552	366,868	100.02%	355,618	-		Government/ Agency
FRS0475 FRS0476	312945RT7 3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.396 5.204	0.000	4.553 5.482	0.000 0.000	138,986	143,595 497,780	99.99% 99.58%	138,966 477,563	-		
FRS0476 FRS0479	3132M3DF1 3128MJTN0	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 3.00%	11/1/2043 11/1/2043	5.204 5.556	0.000 0.001	5.482	0.000	479,562 1,332,893	1,314,208	99.58%	1.231.107	-		Government/ Agency Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2043	5.741	0.001	5.786	0.001	782,708	790,987	94.25%	737,724	-		Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.580	0.000	5.616	0.000	621,647	628,226	94.25%	585,920	-		Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.797	0.000	5.837	0.000	496,840	502,089	94.25%	468,286	-		Government/ Agency

Column C							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
February 1,000 1	ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PROBER 1932	FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.615	0.000	5.656	0.000	63,124	63,800	94.25%	59,496	-	59,496	Government/ Agency
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Fig.			o ,	30 YR SINGLE FAMILY MBS	4.00%			0.001		0.001	770,158	800,439	97.59%	751,561	-		0 ,
PRINCES 1974	FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.617	0.001	5.785	0.001	1,437,482	1,497,161	97.04%	1,394,892	-	1,394,892	Government/ Agency
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FRESCOS 31376-WORD Fresh Mark Fresh															-		
Frederick 1900/CHE	FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044		0.001	5.739	0.001	1,581,565	1,608,963	94.25%	1,490,670	-	1,490,670	Government/ Agency
Freedom 13120LEZ Freedom Society Family MSB 100 1770-004 6.497 0.000 5.22 0.000 2.47 2.000 1.38 0	FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.536	0.001	5.855	0.001	1,013,077	1,063,483	99.43%	1,007,271	-	1,007,271	Government/ Agency
PROSPECT STOCKAMPS Process No. Supple Family MED 30 YR SINGLE FAMILY MED 2.00 1.00 5.00 0.00 5.00 0.00 5.00 0.00 5.00 0.00 5.00 0.0			o ,								,	,			-		
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PRESSIGN STANLASO Freinful Medic Stript Family MSS 30 YR SINLE			o ,												-		
PRESSIST 3120M/CHG Freedom Make Strongle Family MBB 30 YR SNGLE FAMILY MSS 3.00° 1717/045 5.847 0.00° 5.73 0.00° 5.73 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 5.76 0.00° 0.00° 5.76 0.00° 5.7															-		
FR58512 312MAVID Fredsh kms Single Family MBS 30 VR SINGLE FAMILY MBS 3.00 M S1768 6.158 0.001 S77 0.001 S80, 52 S1768 5.14.085 0.62% S1768 5.14.085 0.62% S1768 5.14.085 0.62% S1768															-		
FR80513 3128M/YT			o ,												-		
FRBSSS14 312MAMWIG Fredde Mac Single Family MISS 3.07% 810LE FAMILY MISS 3.00% 817LE 5.964 0.001 5.503 0.001 1.386.986 1.417.455 9.817% 1.285.114 - 1.203.145 Government Agency FRBSSS19 3.786.045KL FAMILY MISS 3.00% 5.00%			o ,												-		
FR85616 3129MJXK Fradis Mac Engle Family WBS 30 YR SINGLE FAMILY MBS 3.09% 12/12/04 5.02 0.003 0.01 6.054 0.001 0.03 2.73 / 82! 3.798/22 9.8 8% 3.006,0865 - 3.008,086 0.000 0.001 6.054 0.001 0.003 0.001 0.003 0.001 0.001 1.577.783 1.607.810 0.001 1.477.750 - 1.476.750 - 1.47	FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.964	0.001	5.903	0.001	1,389,986	1,417,455	90.87%	1,263,114	-		
FR80507 312M/WC Fredde Mac Single Family MBS 3.97% 817,007 9.75% 7.070	FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.197	0.002	6.125	0.002	1,996,255	2,036,556	90.62%	1,809,055	-	1,809,055	Government/ Agency
FR50521 3132WGF7D Fredole Mas Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% B/1/2048 6.014 0.004 6.082 0.004 4.502; 22 4.585,680 93.74% 4.216,060 - 1.476,750 6.000 6.000 6.014 0.004 6.022 0.004 4.502; 22 4.585,680 93.74% 4.216,060 - 1.476,750 6.000															-	3,508,985	Government/ Agency
FRSS220 3132WENV Fredom Mac Single Family MBS 30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS 40 W 71/12046 580 0.001 6.034 0.011 6.038 0.001 6.038 0.0															-		
FRSDS21 3132/WFFT Fredde Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 71/12046 5.883 0.001 6.038 0.00			o ,												-		
FRSDS22 3132XDRELIO Froddin Mis Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 71/2046 5.888 0.001 6.034 0.001 1.389.429 31.274 39.37% 404,184 - 4.04,184 Coverment/Agency FRSDS24 3122MLYH3 Freddin Mis Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 41/2046 6.055 0.000 6.118 0.000 413,200 438,525 33.7% 404,184 - 4.04,184 Coverment/Agency FRSDS28 3132XMLB3 Freddin Mis Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 41/2046 6.055 0.000 6.118 0.000 478,208 488,107 39.80% 447,586 - 447,586 Coverment/Agency FRSDS28 3132XQHB3 Freddin Mis Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 61/2045 5.833 0.000 5.966 0.000 397,010 407,412 97.04% 385,247 - 385,247 6.000 6.128 6.000 33.132 6.000			o ,									1 1			-		,
FRSDS23 312MLX8B Freedlike Mac Single Family MSS 30 YR SINGLE FAMILY MBS 3.50% 41/2046 5.88 0.001 6.034 0.001 1.389,429 1.412.591 93.72% 4.04,164 4.04,148			o ,											,	-		0 ,
FRSD524 3128M/YHZ Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 3.50% 61/2046 6.079 0.000 6.118 0.000 431,280 435,525 33.27% 404,184 - 404,184 - 404,184 FRSD525 31320/HDF Freddie Mac Single Family MBS 3.50% 101/2046 6.079 0.000 6.118 0.000 478,280 486,107 33.60% 447,586 - 4												. , .			-		
FRSD525 3132W,LEB 7-edicie Max Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 6.1726 6.293 0.000 6.118 0.000 478,208 486,107 38.09% 447,586 - 447,586 0.000 478,208 3132W,PEP 7-edicie Max Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 6.1726 6.893 0.000 6.128 0.000															-		
FRSD529 312Q/W19 Freddid Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 31/12046 5.881 3.00			o ,											447,586	-		
FRS0530 31320/WP57 Freddi Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4,00% 1/1/2046 5.71 0,001 5.867 0.001 1.420,271 1.458,229 96.66% 565.189 - 1.372,865 - 1.372,865 FRS0532 3128/W173 Freddi Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4,00% 6/1/2046 5.880 0,001 6.080 0.001 737,029 757,604 96.60% 711,968 - 271,146 - 271,	FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.833	0.000	5.996	0.000	397,010	407,412	97.04%	385,247	-	385,247	Government/ Agency
FRSDS31 3132WPPM Freddie Mac Single Family MBS 30 VR SINGLE FAMILY MBS 4.00% 1/12/046 5.880 0.001 5.860 0.01 1.470,271 1.458,229 96.66% 1.372,865 - 1.372,865 Government / Agency FRSDS33 3132WDGM0 Freddie Mac Single Family MBS 30 VR SINGLE FAMILY MBS 4.00% 4/12/046 5.880 0.001 6.080 0.01 737,029 757,604 96.60% 711,988 - 271,746															-	128,693	Government/ Agency
FRSD532 3128MJVJ3 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 6/1/2046 5.880 0.001 6.080 0.001 737/029 757/604 96.60% 771/968 771/			o ,									,			-		
FRSD533 3132WDGMM Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 4/1/2046 5.886 0.000 6.101 0.000 280,404 288,227 96.91% 271,746 - 271,746 Government/ Agency FRSD535 3132WAM9 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 4/1/2046 5.869 0.001 6.079 0.001 856,131 880,055 96.60% 827,020 - 8.000 6.079 0.001 6.079 0.001 856,131 880,055 96.60% 827,020 - 8.000 96.66% 953,466 6.000 96.66% 953,466 6.000 96.66%			3 ,								, .,	, , .			-		
FRS0534 3132WECW0 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 6/1/2046 5.869 0.001 6.079 0.001 886,131 880,055 96.60% 827,020 - 827,020 Government / Agency FRS0535 3132WA49 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 4/1/2046 5.862 0.001 6.053 0.001 986,389 1,013,806 96.60% 973,466 - 973,466 - 973,466 0.007															-		
FRS0535 31320XA49														, .	-		
FRS0536 3128MJU81 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2044 5.600 0.002 5.749 0.002 2,850,111 2,940,671 97.19% 2,770,121 - 2,770,121 Government/ Agency FRS0537 3128MJWW6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2045 5.760 0.003 5.937 0.003 3.690,247 3.802,332 96.94% 3.577,453 - 3,577,453 - 5,676,688 Government/ Agency FRS0539 3132WGUH8 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2046 5.825 0.000 5.976 0.000 5.866,256 6.04,255 6.66% 566,688 - 56,676,688 Government/ Agency FRS0540 3132WJP54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.659 0.000 5.848 0.001 876,318 900,783 96.47% 845,425 - 845,425 Government/ Agency FRS0541 3132WJP54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.659 0.000 5.868 0.000 524,700 593,933 96.47% 506,203 - 506,203 Government/ Agency FRS0542 3132WJLF6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.989 0.001 6.1678 0.001 1.636,763 1.682,393 96.47% 1.579,063 Government/ Agency FRS0543 3132WJLF6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.950 0.000 6.161 0.000 484,526 498,101 96.47% 467,445 - 467,445 Government/ Agency FRS0545 3128WJLK6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2045 5.731 0.004 5.912 0.005 5.432,961 5.610,031 96.47% 5.266,901 - 5,266,901 Government/ Agency FRS0546 31328WJLK4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2046 5.894 0.000 6.086 0.000 3.670 3.796 96.66% 3.729 - 3,729 Government/ Agency FRS0547 3128WJLK4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2045 5.894 0.000 6.086 0.000 3.670 3.994 96.66% 3.729 - 3,729 Government/ Agency FRS0548 31328WJLK4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.66% 64.007 - 5,0333 Government/ Agency FRS0549 3128MJZL1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2046 5.894 0.000 6.086 0.000 3.803,8277 3.145,643 96.36% 64.0															-		
FRS0537 3128MJWW6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 81/12/045 5.760 0.003 5.937 0.003 3,690,247 3,802,332 96.94% 3,577,453 - 3,577,453 Government/ Agency FRS0538 3128MJWY1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 21/12/046 5.825 0.000 5.976 0.000 586,256 602,425 96.66% 566,688 - 566,688 Government/ Agency FRS0539 3132WJEP4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 91/12/046 5.783 0.001 5.984 0.001 876,318 90.005 5.976 0.000 5.866,268 602,425 96.66% 566,688 - 566,688 Government/ Agency FRS0540 3132WJFP4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/12/046 5.659 0.000 5.888 0.000 5.24,700 5.39,363 96.47% 506,203 - 506,203 Government/ Agency FRS0542 3132WJFP4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.989 0.001 6.178 0.001 1.636,763 1.882,393 96.47% 15,79,063 - 15,79,063 - 15,79,063 Government/ Agency FRS0542 3132WJFP4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.989 0.001 6.178 0.001 1.636,763 1.882,393 96.47% 15,79,063 - 15,7															_		
FRS0538 3128MJXY1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 2/1/2046 5.825 0.000 5.976 0.000 586,256 602,425 96.66% 566,688 - 566,688 Government/ Agency FRS0539 3132WGUHB Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2046 5.783 0.001 5.984 0.001 876,318 90,783 96.47% 845,425 - 845,425 Government/ Agency FRS0541 3132WJFP2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.659 0.000 5.868 0.000 5.24,700 539,363 96.47% 506,203 - 506,6203 Government/ Agency FRS0542 3132WJLFP2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.990 0.001 6.178 0.001 1,636,763 1,682,393 96.47% 1,579,063 - 506,203 Government/ Agency FRS0545 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.990 0.000 6.161 0.000 484,526 498,101 96.47% 467,445 - 467,445 Government/ Agency FRS0545 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 3/1/2046 5.863 0.000 6.055 0.000 5.432,961 5.000 3.860 3.994 96.60% 3.548 - 5266,901 - 5266,901 FRS0549 512 0.005 5.242,901 5.000 5.242,700 5.994 96.60% 3.729 - 3.729 Government/ Agency FRS0549 3128MJZD1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 5.877 0.000 5.282 5.4143 96.35% 5.965,903 - 50.383 - 50.383 Government/ Agency FRS0549 3128MJZD1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.711 0.000 5.877 0.000 6.088 0.003 3.038,277 3.145,643 96.35% 5.957,371 - 52,927,371 Government/ Agency FRS0549 3128MJZD1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.711 0.000 5.877 0.000 6.088 0.003 3.038,277 3.145,643 96.35% 5.957,371 - 52,927,371 Government/ Agency FRS0549 3128MJZD1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2047 5.865 0.003 6.098 0.003 3.038,277 3.145,643 96.35% 5.957,371 - 52,927,371 Government/ Agency FRS0549 3128MJZD1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.711 0.000 6.098 0.003 3.038,277 3.145,643 96.35% 5.957,371 - 52,927,371 G			o ,												-		
FRS0540 3132WJP54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.659 0.000 5.868 0.000 524,700 539,363 96.47% 506,203 - 506,203 Government/ Agency FRS0541 3132WJF52 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 10/1/2046 5.989 0.001 6.178 0.001 1.636,763 1.682,393 96.47% 1.579,063 - 1.579,063 Government/ Agency FRS0542 3132WJLF6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.950 0.000 6.161 0.000 484,526 499,101 96.47% 467,445 - 546,901 Government/ Agency FRS0543 3132WJLF6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2045 5.731 0.004 5.912 0.005 5.432,961 5.610,031 96.94% 5.266,901 - 5266,901 Government/ Agency FRS0545 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 3/1/2046 5.863 0.000 6.055 0.000 3.670 3.796 96.66% 3.548 - 5.266,901 Government/ Agency FRS0546 3132SAWW4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.60% 3.729 - 3.729 Government/ Agency FRS0548 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.60% 3.729 - 3.729 Government/ Agency FRS0548 3132WJLF2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.71 0.000 5.877 0.000 6.218 56.143 96.35% 5.003 5	FRS0538	3128MJXY1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2046	5.825	0.000	5.976	0.000	586,256	602,425	96.66%	566,688	-	566,688	Government/ Agency
FRS0541 3132WJFB2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 10/1/2046 5.989 0.001 6.178 0.001 1,636,763 1,682,393 96.47% 1,579,063 - 1,579,063 Government/ Agency FRS0542 3132WJFB2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.950 0.000 6.161 0.000 484,526 498,101 96.47% 467,445 - 4	FRS0539	3132WGUH8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2046	5.783	0.001	5.984	0.001	876,318	900,783	96.47%	845,425	-	845,425	Government/ Agency
FRS0542 3132WJLF6 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 12/1/2046 5.950 0.000 6.161 0.000 484,526 498,101 96.47% 467,445 - 467,445 Government/ Agency FRS0543 3132QS4X3 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2045 5.731 0.004 5.912 0.005 5.432,961 5.610,031 96.94% 5,266,901 - 5,266,901 Government/ Agency FRS0546 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 3/1/2046 5.863 0.000 6.055 0.000 3.670 3.796 96.66% 3.548 - 3,548 Government/ Agency FRS0547 3128MJX24 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.60% 3.729 - 3,729 - 3,729 Government/ Agency FRS0548 3132GVJF9 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2046 5.711 0.000 6.															-		
FRS0543 3132QS4X3 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 9/1/2045 5.731 0.004 5.912 0.005 5.432,961 5.610,031 96.94% 5,266,901 - 5,266,901 Government/ Agency FRS0545 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 3/1/2046 5.863 0.000 6.055 0.000 3.670 3.796 96.66% 3.548 - 3,548 Government/ Agency FRS0546 31335AWW4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.60% 3.729 - 3,729 Government/ Agency FRS0548 3132QVJF5 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2047 5.886 0.000 6.103 0.000 5.877 0.000 6.218 68,488 96.66% 64,007 - 64,007 - 64,007 Government/ Agency FRS0549 3128MJ2D1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.711 0.000 5.877 0.000 6.088 0.003 3.038,277 3.145,643 96.35% 2,927,371 - 2,927,371 Government/ Agency FRS0549 5.00000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.00000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.00000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.00000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.0000 5.00000 5.															-		
FRS0545 3128MJX54 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 3/1/2046 5.863 0.000 6.055 0.000 3.670 3.796 96.66% 3.548 - 3.548 Government/ Agency FRS0546 31335AWW4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3.860 3.994 96.60% 3.729 - 3.729 Government/ Agency FRS0547 3128MJ2H2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2047 5.886 0.000 6.103 0.000 52,292 54,143 96.35% 50.383 - 50.383 Government/ Agency FRS0549 3128MJ2D1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2047 5.865 0.003 6.098 0.003 3,038,277 3,145,643 96.35% 2,927,371 - 2,927,371 Government/ Agency															-		
FRS0546 31335AWW4 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2046 5.894 0.000 6.086 0.000 3,860 3,994 96.60% 3,729 - 3,729 Government/ Agency FRS0547 3128MJ2H2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2047 5.886 0.000 6.103 0.000 52,292 54,143 96.35% 50,383 - 50,4807 50,480												-1			-		
FRS0547 3128MJ2H2 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 8/1/2047 5.886 0.000 6.103 0.000 52,292 54,143 96.35% 50,383 - 50,383 Government/ Agency FRS0548 3132QVJF9 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 1/1/2046 5.711 0.000 5.877 0.000 66,218 68,488 96.66% 64,007 - 64,007 Government/ Agency FRS0549 3128MJ2D1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2047 5.865 0.003 6.098 0.003 3,038,277 3,145,643 96.35% 2,927,371 - 2,927,371 Government/ Agency			o ,												-		
FRS0548 3132QVJF9 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 1/1/2046 5.711 0.000 5.877 0.000 66,218 68,488 96.66% 64,007 - 64,007 Government/ Agency FRS0549 3128MJ2D1 Freddie Mac Single Family MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2047 5.865 0.003 6.098 0.003 3,038,277 3,145,643 96.35% 2,927,371 - 2,927,371 Government/ Agency			o ,									-,			-		
FRS0549 3128MJ2D1 Freddie Mac Single Familý MBS 30 YR SINGLE FAMILY MBS 4.00% 7/1/2047 5.865 0.003 6.098 0.003 3,038,277 3,145,643 96.35% 2,927,371 - 2,927,371 Government/ Agency			o ,									. , .			-		
															-		
	FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.293	0.000	0.291	0.000	8	8	100.23%	8	-	8	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.783	0.000	0.903	0.000	6,811	6,811	103.76%	7,068	-		Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.084	0.000	1.260	0.000	267	267	103.76%	277	-		Government/ Agency
FSF0185 FSF0187	31371GX47 31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 6.50%	8/1/2028 9/1/2028	1.103 1.332	0.000	1.283 1.539	0.000 0.000	215 7.469	215 7.467	103.76% 102.93%	223 7.688	-		Government/ Agency
FSF0187 FSF0188	31379YRM7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.332	0.000	1.539	0.000	7,469 10,991	10,989	102.93%	11,314	-		Government/ Agency Government/ Agency
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.329	0.000	1.446	0.000	11,262	11.229	100.72%	11.343	-		Government/ Agency
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.313	0.000	1.425	0.000	12,388	12,352	100.67%	12,471	-		Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.363	0.000	1.470	0.000	6,923	6,900	100.76%	6,976	-	6,976	Government/ Agency
FSF0242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.511	0.000	1.703	0.000	2,243	2,208	104.30%	2,340	-		Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.578	0.000	1.852	0.000	77	77	103.76%	80	-	80	Government/ Agency
FSF0264 FSF0267	31371J3W2 31387JEM4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.00%	5/1/2031 5/1/2031	1.892 1.704	0.000 0.000	1.897 2.003	0.000 0.000	54 37,099	54 37,124	104.83% 103.93%	57 38,557	-		Government/ Agency Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.704	0.000	2.003	0.000	64,272	64.321	103.93%	66,795	-		Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.873	0.000	2.197	0.000	18.921	18.935	104.49%	19.770	_		Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.845	0.000	2.167	0.000	4,993	4,994	104.43%	5,215	-	-, -	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.888	0.000	2.149	0.000	5,318	5,311	103.18%	5,488	-	5,488	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	1.925	0.000	1.942	0.000	48,434	48,486	104.57%	50,648	-	50,648	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.806	0.000	2.118	0.000	130	130	104.33%	136	-		Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.603	0.000	1.881	0.000	2,274	2,275	103.76%	2,360	-		Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.938	0.000	2.276	0.000	45,363	45,450	104.64%	47,470	-		Government/ Agency
FSF0327 FSF0328	31390FSW0 31390FE54	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.00%	5/1/2032 4/1/2032	2.082 1.947	0.000	2.420 2.280	0.000 0.000	41,407 15,007	41,421 15.074	105.10% 104.76%	43,518 15,721	-	43,518 15,721	Government/ Agency Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.050	0.000	2.340	0.000	767	770	103.57%	795	-	795	Government/ Agency
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.093	0.000	2.275	0.000	83,738	84,051	100.71%	84,335	-		Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.658	0.000	3.052	0.000	107,597	107,614	103.13%	110,963	-		Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.572	0.000	2.896	0.000	37,380	37,473	102.87%	38,452	-		Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.597	0.000	2.937	0.000	12,286	12,316	102.92%	12,644	-	12,644	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.869	0.000	3.283	0.000	18,991	18,974	103.27%	19,612	-	19,612	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.750	0.000	2.990	0.000	165,044	164,450	101.40%	167,354	-		Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.645	0.000	2.952	0.000	75,592	75,758	102.91%	77,795	-		Government/ Agency
FSF0567 FSF0570	31405JA87 31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	8/1/2034 10/1/2034	2.989 2.506	0.000 0.000	3.325 2.724	0.000 0.000	64,400 39,262	64,540 39,341	103.31% 102.68%	66,533 40,316	-		Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.959	0.000	3.390	0.000	39,262 46.848	46,927	102.06%	40,316	-		Government/ Agency Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.725	0.000	3.068	0.000	73,227	73,332	103.25%	75,471	-		Government/ Agency
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.952	0.000	3.359	0.000	91,759	91.888	103.23%	94,722	-		Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.824	0.000	3.293	0.000	185,078	186,127	104.16%	192,785	-		Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.063	0.000	3.453	0.000	84,580	84,747	103.33%	87,400	-	87,400	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.661	0.000	1.862	0.000	18,565	18,665	102.15%	18,964	-		Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.889	0.000	3.371	0.000	87,619	87,984	104.33%	91,416	-		Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.605	0.000	1.807	0.000	1,775	1,783	102.02%	1,811	-		Government/ Agency
FSF0644 FSF0645	31407D4B8 31407BTX7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	7/1/2035 7/1/2035	3.187 3.076	0.000 0.000	3.546 3.448	0.000 0.000	53,805 82,569	53,803 82,547	101.66% 101.61%	54,697 83,901	-	54,697 83,901	Government/ Agency Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.112	0.000	3.578	0.000	120,322	120,425	103.44%	124.455	-		Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	2.979	0.000	3.394	0.000	80.531	80.575	103.27%	83.167	_		Government/ Agency
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.865	0.000	3.398	0.000	33,978	34,087	104.33%	35,448	-		Government/ Agency
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.869	0.000	3.312	0.000	62,785	62,999	104.22%	65,437	-		Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.178	0.000	3.616	0.000	57,273	57,320	103.47%	59,262	-	59,262	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.706	0.000	3.283	0.000	41,019	41,186	104.15%	42,722	-		Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.984	0.000	3.458	0.000	138,305	138,323	104.46%	144,473	-	144,473	Government/ Agency
FSF0702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	2.978	0.000	3.390	0.000	22,021	21,923	103.22%	22,731	-	22,731	Government/ Agency
FSF0703 FSF0704	31371MQC4 31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	3/1/2036 12/1/2035	2.942	0.000 0.000	3.398 0.803	0.000 0.000	20,097 2,406	20,002	103.30% 100.66%	20,761 2.422	-		Government/ Agency
FSF0705	31408JCJ8 31408W4C3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	0.760 2.774	0.000	3.336	0.000	100,645	2,394 100,672	104.20%	104,868	-		Government/ Agency Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.021	0.000	3.518	0.000	137,178	137,221	104.58%	143,464	_		Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	2.943	0.000	3.368	0.000	112,253	111,212	103.28%	115,936	-		Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.175	0.000	3.675	0.000	251,480	249,182	103.59%	260,499	-		Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.856	0.000	3.351	0.000	45,770	45,322	103.31%	47,287	-	47,287	Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.867	0.000	3.471	0.000	38,294	38,338	105.34%	40,341	-		Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.658	0.000	3.217	0.000	17,993	18,008	104.11%	18,732	-		Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.484	0.000	3.926	0.000	46,625	46,117	101.86%	47,493	-		Government/ Agency
FSF0745 FSF0752	31412XMY7 31371NEU5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.00%	7/1/2037 6/1/2037	2.997 3.325	0.000 0.000	3.732 3.747	0.000 0.000	93,219 43,950	93,297 43.393	104.65% 101.74%	97,555 44,714	-		Government/ Agency Government/ Agency
1 01:0/02	3137 HNEU3	I MINIA SILIGIE FAITIIIY IVIDS	JU IN SINGLE FAMILT MIDS	5.00%	0/1/200/	3.323	0.000	3.141	0.000	43,930	43,393	101.7470	44,714	-	44,714	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.479	0.000	2.716	0.000	106	106	102.75%	109	-	109	Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.271	0.000	3.812	0.000	226	227	103.66%	234	-		Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.288	0.000	3.788	0.000	6,922	6,944	103.63%	7,173	-		Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.134	0.000	3.611	0.000	133	133	103.51%	137	-	137	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	2.956	0.000	3.368	0.000	2,596	2,604	103.26%	2,681	-	2,681	Government/ Agency
FSF0762 FSF0763	31412SGP4 31413DD61	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	12/1/2037 7/1/2037	3.275 3.115	0.000 0.000	3.823 3.618	0.000 0.000	5,182 4,345	5,199 4,358	103.66% 103.53%	5,371 4,498	-	5,371 4,498	Government/ Agency Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.250	0.000	3.759	0.000	6.486	6,508	103.53%	6.724	-		Government/ Agency
FSF0766	314130K70 31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.295	0.000	3.796	0.000	95,149	95,495	103.57%	98,549	-	98,549	٠,
FSF0767	31414AW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2038	3.373	0.000	3.925	0.000	48.602	48.615	103.81%	50,451	-	50.451	Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.471	0.000	3.971	0.000	17,248	17,107	101.85%	17,566	-	17,566	Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.810	0.000	4.107	0.000	13,848	13,882	99.82%	13,824	-	13,824	Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	2.974	0.000	3.578	0.000	13,315	13,538	104.55%	13,921	-	13,921	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.739	0.000	3.244	0.000	116,713	119,241	105.02%	122,572	-	122,572	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.223	0.000	4.535	0.000	50,929	51,008	99.90%	50,876	-	50,876	٠,
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.124	0.000	4.429	0.000	237,684	238,056	99.89%	237,413	-		Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.003	0.000	4.307	0.000	549,586	551,117	99.85%	548,783	-		Government/ Agency
FSF0804	31412UY79	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	3.765	0.000	3.999	0.001	884,895	887,013	99.80%	883,116	-		Government/ Agency
FSF0808 FSF0816	31417YNE3 31416A4V9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	4/1/2040 11/1/2038	4.017 3.544	0.000 0.000	4.578 4.033	0.000 0.000	248,660 23,834	252,113 24,145	102.08% 101.86%	253,838 24,278	-		
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.509	0.000	3.933	0.000	26,645	27,022	101.79%	24,276	-	24,276	Government/ Agency Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	3.961	0.000	4.344	0.000	106.623	107.676	99.88%	106.491	-	106.491	Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.113	0.000	4.466	0.000	522.886	530.555	99.88%	522,272		,	
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	3.974	0.000	4.555	0.000	643,259	661.743	102.06%	656,536	_		
FSF0835	31418XDN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.181	0.000	4.557	0.000	96,518	97,940	99.90%	96,421	-		
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.325	0.000	4.534	0.000	88	89	98.00%	86	-	86	Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.516	0.000	4.755	0.000	100,740	101,788	97.90%	98,629	-	98,629	Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.493	0.001	4.693	0.001	995,454	1,006,164	97.94%	974,913	-	974,913	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.446	0.000	4.658	0.001	755,893	764,035	97.97%	740,533	-	740,533	Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.212	0.000	4.588	0.000	104,759	105,953	99.90%	104,650	-	104,650	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.581	0.001	4.774	0.001	1,767,069	1,762,652	97.89%	1,729,737	-		٠,
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.196	0.000	4.590	0.000	129,602	131,073	99.89%	129,462	-	129,462	
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.057	0.000	4.420	0.000	80,168	81,053	99.88%	80,071	-		٠,
FSF0845 FSF0846	31419B5R2 31416WSN3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	9/1/2040 9/1/2040	4.250 4.056	0.000 0.001	4.692 4.668	0.000 0.001	88,019 1,009,404	89,043 1,031,224	99.87% 102.11%	87,901 1,030,734	-	87,901	Government/ Agency Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	4.022	0.001	4.583	0.001	576,629	588.480	102.11%	588.441	-		Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.143	0.000	4.754	0.000	690,373	703,887	102.03%	705,063			٠,
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.015	0.000	4.642	0.000	541,275	553,389	102.11%	552.686	-	552,686	
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.531	0.000	4.768	0.000	42,993	43,126	97.89%	42,086	_	42,086	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.017	0.000	5.106	0.000	493,956	499,173	95.12%	469,831	-	469,831	Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.017	0.000	5.107	0.000	508,371	513,741	95.12%	483,544	-	483,544	Government/ Agency
FSF0858	3138E3AA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	4.951	0.000	5.058	0.000	90,888	91,870	95.16%	86,487	-	86,487	Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.885	0.000	4.982	0.000	324,131	327,580	95.26%	308,782	-	308,782	٠,
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.055	0.000	5.149	0.000	471,292	477,340	95.07%	448,078	-		Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.210	0.000	5.199	0.000	59,653	60,423	92.66%	55,273	-		Government/ Agency
FSF0863 FSF0864	31418AFH6 3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.50%	5/1/2042 6/1/2042	5.126 4.909	0.000 0.001	5.120 5.002	0.000 0.001	185,993 1,272,488	188,201 1,299,195	92.79% 95.27%	172,585 1,212,293	-		Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.124	0.001	5.002	0.001	395.641	402.563	93.27%	367.259	-		Government/ Agency Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.211	0.000	5.205	0.000	267,141	271,790	92.65%	247,500	-	247,500	٠,
FSF0867	3138LUDV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.189	0.000	5.183	0.000	212,662	216,327	92.67%	197.075	_		Government/ Agency
FSF0868	3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	4.821	0.000	4.814	0.000	362,668	368,951	93.35%	338,567	_	338,567	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.245	0.000	5.253	0.000	217,945	221,769	92.54%	201,680	-	201,680	Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.136	0.000	5.148	0.000	185,524	188,757	92.73%	172,045	-	172,045	Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.235	0.000	5.221	0.000	319,556	325,129	92.63%	296,012	-	296,012	Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.218	0.000	5.222	0.000	347,564	353,524	92.60%	321,857	-		Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.209	0.000	5.204	0.000	123,753	125,909	92.64%	114,649	-	114,649	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.329	0.000	5.299	0.000	398,498	405,633	92.49%	368,568	-	368,568	٠,
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.163	0.002	5.251	0.002	2,105,453	2,157,158	94.97%	1,999,576	-		Government/ Agency
FSF0880 FSF0881	3138MPP58 31417CNL5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	11/1/2042 8/1/2042	5.183 5.121	0.000 0.002	5.305 5.217	0.000 0.002	94,841 2,235,131	97,232 2,285,088	94.86% 95.00%	89,969 2,123,391	-		Government/ Agency Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.121	0.002	5.217	0.002	2,235,131	2,285,088	95.00% 95.02%	2,123,391	-		Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.118	0.000	5.223	0.000	24,518	25,222	94.97%	23,285	-		Government/ Agency
1 01 0000	314170000	1 14W/ Colligie I allilly MDO	OU TH OHNOLL I AWILL I WIDO	3.50 /6	3/1/2042	3.110	0.000	5.225	0.000	24,310	25,222	J-1.31 /0	25,265	-	23,203	Covernment Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.117	0.000	5.214	0.000	39,875	41,036	95.00%	37,881	-		Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.196	0.000	5.288	0.000	165,777	170,192	94.91%	157,340	-		Government/ Agency
FSF0920 FSF0921	3138EKG41 31417VN66	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	2/1/2042 12/1/2039	4.406 4.158	0.002 0.001	4.832 4.527	0.002 0.001	2,356,548 1,490,835	2,437,338 1,539,787	99.85% 99.90%	2,352,908 1.489,289	-		Government/ Agency Government/ Agency
FSF0923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.571	0.000	5.033	0.001	91,213	94,779	99.56%	90,816	-		Government/ Agency
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.129	0.000	4.479	0.000	146,864	151,607	99.89%	146,701	_		Government/ Agency
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.237	0.000	4.564	0.000	171,603	177,279	99.89%	171,419	-		Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.215	0.000	4.591	0.000	643,857	665,931	99.89%	643,166	-	643,166	Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.172	0.001	5.493	0.001	1,722,001	1,783,359	97.48%	1,678,610	-		Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.288	0.000	5.596	0.000	311,732	324,230	97.02%	302,446	-		Government/ Agency
FSF0929 FSF0930	3138YEVQ7 3138YEV87	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	1/1/2045 1/1/2045	5.167 5.091	0.000	5.501 5.405	0.000 0.000	501,742 399,044	522,054 415,180	97.02% 97.02%	486,796 387.157	-		Government/ Agency Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.496	0.002	5.653	0.002	2,891,426	2,975,634	94.05%	2,719,432	-		Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.505	0.001	5.648	0.001	1.265.971	1.296.894	93.90%	1.188.687	_		Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.621	0.000	5.086	0.000	399,408	417,805	99.56%	397,669	-		Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.856	0.000	5.373	0.000	338,979	354,809	99.41%	336,974	-	336,974	Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.611	0.003	5.741	0.003	4,186,029	4,304,972	93.96%	3,933,102	-		Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.612	0.002	5.773	0.002	2,510,300	2,581,958	94.58%	2,374,312	-		Government/ Agency
FSF0939	3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	5.935	0.003	5.919	0.003	3,179,824	3,255,788	90.52%	2,878,277	-		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	5.947 5.954	0.001 0.004	5.928 5.954	0.001 0.004	1,230,834 5,277,953	1,260,258 5,407,398	90.52% 90.52%	1,114,112 4.777.438	-		Government/ Agency Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.537	0.004	5.942	0.004	1,676,642	1,733,773	96.36%	1,615,694	-		Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.404	0.001	5.804	0.001	1,333,900	1,379,088	96.55%	1,287,912	_		Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.392	0.003	5.775	0.003	3,650,452	3,740,535	96.68%	3,529,162	-		Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.690	0.001	5.838	0.001	1,170,980	1,182,004	93.77%	1,098,032	-	1,098,032	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.484	0.004	5.875	0.004	4,899,666	5,061,451	96.36%	4,721,557	-	4,721,557	Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.742	0.003	5.934	0.003	3,217,091	3,259,999	93.49%	3,007,628	-		Government/ Agency
FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	5.845	0.001	6.018	0.001	1,710,586	1,734,617	93.49%	1,599,211	-		Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.891 5.783	0.002 0.001	6.053 5.939	0.002 0.001	1,859,217 689,814	1,885,194	93.49%	1,738,164	-		Government/ Agency
FSF0950 FSF0951	3138ERU57 3140FP4G1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2047 2/1/2047	5.783	0.001	6.008	0.001	909,226	699,516 922.191	93.49% 93.49%	644,900 850.027	-		Government/ Agency Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2047	5.629	0.001	5.806	0.001	717,909	724,771	93.49%	674,083	-		Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.638	0.000	5.764	0.000	388,727	392,298	93.90%	364,996	_		Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.805	0.001	6.005	0.001	1,361,574	1,391,968	93.43%	1,272,072	-		Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.756	0.000	5.959	0.001	615,137	627,687	93.43%	574,701	-	574,701	Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.789	0.000	5.986	0.001	624,592	637,314	93.43%	583,534	-	583,534	Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.725	0.001	5.946	0.001	1,739,372	1,775,262	93.43%	1,625,035	-		Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.716	0.001	5.922	0.001	1,193,531	1,220,883	93.43%	1,115,075	-		Government/ Agency
FSF0959 FSF0960	3140FQY27 3140FUKP2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2047 3/1/2047	5.875 5.903	0.001 0.000	6.037 6.098	0.001 0.000	654,163 521,667	668,535 533,242	93.49% 93.43%	611,571 487,376	-		Government/ Agency Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.568	0.000	5.948	0.003	3.157.625	3.276.151	96.36%	3.042.841	-		Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.478	0.002	5.878	0.002	2,413,584	2,505,121	96.24%	2,322,830	_		Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.758	0.001	5.953	0.001	1,090,917	1,112,031	93.49%	1,019,888	_		Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.716	0.001	5.926	0.001	695,355	708,831	93.49%	650,081	-	650,081	Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.764	0.001	5.956	0.001	871,258	888,133	93.61%	815,620	-	815,620	Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.719	0.001	5.927	0.001	1,081,716	1,102,661	93.49%	1,011,287	-		Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.796	0.001	5.984	0.001	1,480,515	1,509,029	93.49%	1,384,120	-		Government/ Agency
FSF0969 FSF0970	3138WKRK3 31418CS47	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 3.50%	4/1/2047 1/1/2048	5.512 5.842	0.002 0.003	5.920 6.055	0.002 0.003	2,826,377 3,304,381	2,898,181 3,325,619	96.24% 93.36%	2,720,102 3,085,104	-		Government/ Agency Government/ Agency
FSF0970 FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.064	0.003	5.712	0.003	1,050,421	1,079,042	98.94%	1,039,284	-		
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	4.826	0.000	5.555	0.000	162.554	167.100	98.75%	160.526	-		Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.073	0.001	5.806	0.002	1,818,423	1,868,626	98.81%	1,796,870	_		Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.797	0.000	5.621	0.000	381,114	391,798	98.75%	376,359	-		Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.873	0.001	5.675	0.001	1,305,872	1,344,657	98.75%	1,289,578	-		Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	4.779	0.002	5.621	0.002	2,785,506	2,863,334	98.75%	2,750,750	-		Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	4.862	0.000	5.692	0.000	33,495	34,432	98.72%	33,066	-		Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	4.895	0.000	5.671	0.000	107,553	110,538	98.78%	106,245	-		Government/ Agency
FSF0979 FSF0980	31418CXN9 3140JLP99	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.50%	6/1/2048 12/1/2048	5.501 4.965	0.002 0.001	5.963 5.744	0.002 0.001	2,026,875 979,763	2,026,755 1,007,073	96.02% 98.66%	1,946,228 966.619	-		Government/ Agency Government/ Agency
FSF0980 FSF0981	3140JLP99 31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	4.965	0.001	5.744	0.001	1,621,689	1,666,669	98.66%	1,600,948	-		Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	5.882	0.000	6.155	0.000	566,835	578,228	93.15%	527,980	-		Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.389	0.000	6.405	0.000	45,963	46,508	90.14%	41,432	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.030	0.003	6.331	0.004	4,209,350	4,432,250	92.99%	3,914,235	-	3,914,235	Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.895	0.012	6.609	0.011	13,640,094	14,080,830	85.93%	11,720,548	-		Government/ Agency
FSF0987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.494	0.009	6.499	0.009	9,968,304	10,396,743	90.22%	8,993,092	-		Government/ Agency
FSF0993 FSF0995	3140QEBS0 3133KGK23	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 3.50%	7/1/2050 8/1/2049	6.928 5.938	0.012 0.004	6.652 6.330	0.011 0.004	13,345,317 4,985,379	13,867,457 5,253,300	86.18% 93.11%	11,500,617 4,642,089	-		Government/ Agency Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.876	0.004	6.588	0.004	6,598,934	6.899.127	85.83%	5,664,091	-		Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.811	0.008	6.523	0.008	9,295,156	9,684,422	85.83%	7,978,351	_		Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.960	0.011	6.684	0.010	12,322,893	12,846,232	85.83%	10,577,162	-	10,577,162	Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.915	0.011	6.618	0.010	12,051,525	12,569,481	85.83%	10,344,238	-	10,344,238	Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.356	0.009	6.374	0.009	10,290,920	10,809,786	89.49%	9,209,697	-		Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.629	0.005	6.660	0.005	5,227,636	5,481,667	89.52%	4,680,024	-		Government/ Agency
FSF1006 FSF1009	3140KEHY7 3140XAYT3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.50%	8/1/2050 9/1/2050	6.632 6.072	0.004 0.004	6.646 6.356	0.004 0.004	4,947,787 4,781,120	5,159,368 5,040,695	89.62% 92.96%	4,434,129 4,444,425	-		Government/ Agency Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.157	0.025	6.846	0.024	27.474.994	28.461.290	85.65%	23.531.214	_		Government/ Agency
FSF1012	3140XDPD2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	10/1/2051	6.724	0.035	6.675	0.035	39,580,776	41,360,200	89.12%	35,273,766	_		Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.647	0.012	6.635	0.012	13,765,808	14,390,403	89.84%	12,366,813	-		Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.659	0.008	6.632	0.008	9,302,911	9,682,382	89.65%	8,340,030	-	8,340,030	Government/ Agency
FSF1015	3140XB6S4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.675	800.0	6.652	0.008	9,573,115	9,924,584	89.18%	8,537,393	-		Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.107	0.004	6.382	0.004	4,650,293	4,907,434	92.80%	4,315,545	-		Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.683	0.019	6.722	0.019	21,060,121	21,864,444	89.12%	18,768,449	-		Government/ Agency
FSF1018	3140MBCU4 3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.088	0.010	6.801	0.009 0.036	10,974,286	11,029,623	86.18%	9,457,330	-		Government/ Agency
FSF1019 FSF1020	3140XFJA0 3140XF4J7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 3.00%	1/1/2052 3/1/2052	7.091 6.575	0.038 0.019	6.802 6.649	0.036	41,675,360 22,081,704	41,817,940 22,188,656	86.18% 89.81%	35,914,650 19,830,680	-		Government/ Agency Government/ Agency
FSF1020 FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	4.997	0.019	5.671	0.019	31,409,526	31,028,743	95.15%	29,884,948	-		Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.335	0.007	5.392	0.008	10,531,964	10,575,722	97.66%	10,285,360	_		Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.291	0.007	5.330	0.008	10,963,585	11,009,152	97.66%	10,706,875	-		Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.514	0.012	4.855	0.017	23,590,154	24,001,225	99.52%	23,477,063	-	23,477,063	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.168	0.011	5.342	0.015	19,104,004	19,197,390	98.06%	18,734,297	-	18,734,297	Government/ Agency
FSF1032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	4.994	0.010	5.655	0.011	14,067,907	13,876,585	95.15%	13,385,069	-		Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	3.416	0.011	4.802	0.015	21,273,419	21,724,898	99.74%	21,217,970	-		Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.043	0.008	4.534	0.012	17,804,736	17,846,183	100.43%	17,880,736	-		Government/ Agency
FSF1035 FSF1036	3140XJBV4 3132DN3T8	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	9/1/2052 10/1/2052	4.127 3.178	0.013 0.007	5.321 4.489	0.017 0.010	22,213,318 15,936,753	21,598,189 15,792,071	98.41% 99.77%	21,859,798 15,900,194	-		Government/ Agency Government/ Agency
FSF1037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	4.455	0.007	5.383	0.014	18,219,213	17,802,524	97.44%	17,752,759	-		Government/ Agency
FSF1038	3133BKB99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.130	0.012	5.165	0.012	16,090,624	15,806,441	98.06%	15,779,233	_		Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	3.166	0.008	4.498	0.012	18,239,126	18,149,514	100.25%	18,284,492	-		Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	3.078	0.010	4.453	0.015	22,575,927	22,468,340	100.25%	22,632,080	-	22,632,080	Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	2.299	0.007	3.892	0.013	21,686,148	21,764,088	101.46%	22,002,968	-		Government/ Agency
FSF1042	3140XMAX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	1.515	0.004	3.157	0.008	16,197,490	16,283,109	102.27%	16,565,359	-		Government/ Agency
FSF1043	3132DQXZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	2.341	0.006	3.802	0.009	16,515,873	16,369,011	101.25%	16,723,094	-		Government/ Agency
FSF1044	3140QSUC3 3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053 11/1/2053	1.697 0.625	0.002	3.263 2.527	0.004 0.007	9,158,750	9,158,750	102.04%	9,345,579	-		Government/ Agency
FSF1045 FSF1046	3140Q1H28 3142GQW65	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 6.00%	1/1/2053	1.863	0.002 0.004	3.320	0.007	18,562,457 14,627,827	18,443,518 14,801,855	103.59% 101.98%	19,228,944 14,917,078	-		Government/ Agency Government/ Agency
FSF1040 FSF1047	3142GQW03	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2054	1.452	0.004	3.176	0.007	9.668.579	9.800.654	101.98%	9.899.044	-		Government/ Agency
FSF1048	3140XN5N0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.206	0.006	3.669	0.011	19,414,049	19,390,226	101.25%	19,657,633	_		Government/ Agency
FSF1049	3140QT2S7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.545	0.009	3.900	0.014	23,991,666	23,917,872	100.79%	24,180,224	_		Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	1.558	0.004	3.309	0.008	15,653,928	15,806,411	102.35%	16,022,171	-		Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	2.354	800.0	3.753	0.012	21,945,747	21,847,592	101.13%	22,193,664	-		Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	1.569	0.006	3.217	0.011	23,413,443	23,380,830	102.91%	24,095,922	-		Government/ Agency
FSF1053	3140ABBW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	1.417	0.003	3.079	0.006	13,620,802	13,598,666	102.37%	13,943,347	-		Government/ Agency
FSF1054	3142GRBK5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2054	1.679	0.007	3.280	0.013	27,265,403	27,413,070	102.35%	27,906,794	-		Government/ Agency
FSF1055 GSF0043	3140XPXX2 36202CG72	FNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 9.00%	5/1/2054 6/20/2025	2.121 0.247	0.008	4.045 0.245	0.015 0.000	24,407,862 174	24,247,417 174	102.16% 100.21%	24,935,299 174	-		Government/ Agency Government/ Agency
GSF0045 GSF0055	36202CG72 36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	0.522	0.000	0.521	0.000	293	293	100.21%	294	-		Government/ Agency
GSF0056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.457	0.000	0.455	0.000	1,543	1,542	100.43%	1,548	_		Government/ Agency
GSF0074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	0.624	0.000	0.634	0.000	3,642	3,630	102.29%	3,726	-		Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	0.937	0.000	0.938	0.000	4,983	4,984	101.64%	5,065	-		٠,
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	1.013	0.000	1.027	0.000	25,316	25,322	101.86%	25,788	-		Government/ Agency
GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025	0.442	0.000	0.440	0.000	4,515	4,515	100.34%	4,531	-		Government/ Agency
GSF0094	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.778	0.000	0.781	0.000	10,714	10,715	101.16%	10,838	-		Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	1.085	0.000	1.087	0.000	6,139	6,146	102.09%	6,267	-		Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.749	0.000	0.750	0.000	1,047	1,047	101.08%	1,058	-	1,058	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.749	0.000	0.750	0.000	944	945	101.08%	954	-	954	Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.375	0.000	0.373	0.000	1,096	1,101	100.21%	1,098	-		Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	1.013	0.000	1.026	0.000	2,104	2,108	101.86%	2,143	-		Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.664	0.000	0.666	0.000	3,868	3,872	100.84%	3,900	-		Government/ Agency
GSF0112 GSF0126	36209HMN2 36209AR77	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 8.00%	3/15/2028 2/15/2028	1.238 1.145	0.000 0.000	1.241 1.146	0.000 0.000	24,545 1,455	24,593 1.458	103.22% 102.88%	25,336 1.497	-		Government/ Agency
GSF0126 GSF0150	36209AR77 36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.145	0.000	1.146	0.000	9,252	1,458 9.256	102.88%	9,543	-		Government/ Agency Government/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.215	0.000	1.216	0.000	2,596	2,596	103.14%	2,677	_	-,	Government/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.214	0.000	1.215	0.000	10,280	10,280	103.14%	10,602	-		Government/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.214	0.000	1.213	0.000	6,324	6,328	101.45%	6,416	-		Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.237	0.000	1.241	0.000	20,567	20,585	101.50%	20,876	-	20,876	Government/ Agency
GSF0180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.695	0.000	0.694	0.000	736	736	100.37%	738	-	738	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.382	0.000	1.409	0.000	25,178	25,177	102.04%	25,690	-		Government/ Agency
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.245	0.000	1.277	0.000	493	493	102.29%	504	-		Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.254	0.000	1.268	0.000	18,007	18,035	101.56%	18,288	-		Government/ Agency
GSF0210 GSF0220	36207SQY2 36209RLJ0	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 8.00%	7/15/2027 3/15/2030	0.717 1.672	0.000 0.000	0.716 1.678	0.000 0.000	7,184 6,582	7,210 6,582	101.34% 104.90%	7,280 6,904	-		Government/ Agency Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	1.023	0.000	1.024	0.000	11,141	11,159	103.01%	11,476	-		Government/ Agency
GSF0229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.159	0.000	0.158	0.000	27	27	100.01%	27	_		Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.409	0.000	1.403	0.000	20,761	20,869	103.92%	21,574	-		Government/ Agency
GSF0236	36207FD40	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	9/15/2026	0.717	0.000	0.716	0.000	1,808	1,808	101.34%	1,832	-		Government/ Agency
GSF0238	36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/15/2028	1.225	0.000	1.269	0.000	5,454	5,459	101.56%	5,539	-	5,539	Government/ Agency
GSF0239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.188	0.000	1.205	0.000	31,137	31,148	101.39%	31,571	-	31,571	Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.809	0.000	0.810	0.000	6,279	6,282	100.59%	6,316	-	6,316	Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.567	0.000	1.571	0.000	69,893	69,937	102.38%	71,555	-		Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.391	0.000	1.450	0.000	28,435	28,441	102.02%	29,010	-		Government/ Agency
GSF0246 GSF0247	36225BKT4 36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	8/15/2030 6/15/2030	1.662 1.534	0.000 0.000	1.709 1.573	0.000 0.000	3,236 7,595	3,264 7.646	104.04% 103.74%	3,367 7.879	-		Government/ Agency
GSF0247 GSF0261	36225BKC1 36211FQZ1	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 8.00%	11/15/2030	1.534	0.000	1.833	0.000	7,595 1.889	7,646 1.926	103.74%	7,879 1.992	-		Government/ Agency Government/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2030	2.459	0.000	2.544	0.000	43,086	43,126	102.06%	43,973	-	,	Government/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.906	0.000	2.065	0.000	24,355	24,489	102.26%	24.906	_		Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.569	0.000	2.754	0.000	347,115	347,525	102.21%	354,781	-		Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.140	0.000	2.342	0.000	35,333	35,489	102.65%	36,270	-		Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.071	0.000	2.253	0.000	17,330	17,408	102.52%	17,767	-	17,767	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.443	0.000	2.634	0.000	7,125	7,164	103.06%	7,343	-		Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.424	0.000	2.494	0.000	45,507	45,732	102.96%	46,854	-		Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.348	0.000	3.465	0.000	26,896	26,805	104.08%	27,995	-		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	3.067 3.138	0.000 0.000	3.313 3.351	0.000 0.000	294,160 118,936	293,146 118,436	103.81% 102.74%	305,360 122,195	-		Government/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.004	0.000	3.244	0.000	141,651	141,075	102.74%	145,401	-		Government/ Agency Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.188	0.000	3.450	0.000	33.429	33,291	102.82%	34.370	-		Government/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.128	0.000	4.236	0.000	222,067	223,486	97.70%	216,952	_		Government/ Agency
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.314	0.000	4.419	0.000	415,249	418,012	97.65%	405,495	-		Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.062	0.000	4.198	0.000	198,975	200,279	97.72%	194,438	-	194,438	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.188	0.000	4.461	0.000	434,329	439,773	99.63%	432,727	-	432,727	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.159	0.000	1.192	0.000	28,216	28,216	101.04%	28,508	-		Government/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.419	0.000	1.486	0.000	41,100	41,100	102.59%	42,163	-		Government/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.599	0.000	1.784	0.000	88	88	104.64%	92	-		Government/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.819 2.520	0.000	1.809 2.640	0.000 0.000	26,790	26,953	105.70%	28,316 103,257	-		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	7.939	0.000 0.029	7.921	0.000	102,290 29.588.468	102,253 30.475.015	100.95% 82.58%	22,218,790	12.723.932		Government/ Agency Government/ Agency
GCL0170 GCL0174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	2.979	0.036	2.987	0.026	85.993.611	87.017.761	95.29%	81.059.388	18.751.389		Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	12/15/2003	8.300	0.038	8.271	0.037	38,930,169	40,922,564	79.40%	25,347,880	26,997,831		Government/ Agency
GCL0179	3617XRBV3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.24%	1/15/2064	7.372	0.024	7.358	0.024	25,515,101	26,034,633	87.73%	22,270,720	915,699		Government/ Agency
GCL0181	3617XRB50	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.69%	11/15/2063	7.299	0.011	7.286	0.011	11,212,675	11,372,011	91.62%	10,164,919	1,290,525		Government/ Agency
GCL0185	3617YXDK1	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.17%	7/15/2064	7.505	0.012	7.490	0.012	10,470,223	10,613,642	104.90%	10,996,855	279,777	11,276,632	Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.500	0.000	7.463	0.000	146,036	269,120	107.58%	457,420	3,963,564		Government/ Agency
GCL0187	3618G92C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	8.166	0.018	8.115	0.018	14,111,299	13,550,413	108.85%	15,629,320	3,040,701		Government/ Agency
GCL0188	3618G92E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	4/15/2065	7.697	0.006	7.666	0.006	4,662,884	4,474,381	107.74%	5,075,258	664,116		Government/ Agency
GCL0189 GCL0190	3617FTE53 3617FTE38	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065 4/15/2065	7.838 7.634	0.021 0.019	7.800 7.604	0.021 0.019	16,836,000 15,768,338	17,210,437 16,159,283	109.98% 109.17%	18,516,957 17,376,443	1 700 000		Government/ Agency
GCL0190 GCL0191	3617F1E38 3618G92G3	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15% 6.10%	7/15/2065	7.634	0.019	7.604 7.666	0.019	15,768,338	256,394	109.17%	369,576	1,768,062 2,009,282		Government/ Agency Government/ Agency
GCLUIBI	301009203	GINIVIA IVIF GLO / PLG	MOLITERIMILI CONSTRUCTION MBS	0.10%	1/15/2005	1.100	0.000	000.1	0.000	101,718	200,394	109.57%	309,376	2,009,282	2,310,058	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
GCL0192	3618F8Z62	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.34%	8/15/2065	7.444	0.000	7.405	0.000	25,000	795,454	105.43%	1,163,609	20,931,900	22,095,509	Government/ Agency
GCL0193	FWDGCL193	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	7.940	0.000	7.891	0.000		821,900	108.37%	1,602,856	19,152,300		Government/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.136	0.000	0.135	0.000	14,900,000	14,896,280	99.82%	14,873,761	-		Government/ Agency
GMF0223 GMF0237	36184QBX1 36193CAA2	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.45% 4.10%	6/15/2055 5/15/2051	0.830 1.649	0.000 0.001	0.828 1.651	0.000 0.001	2,397,418 3,636,446	2,318,695 3,891,411	99.76% 98.96%	2,391,667 3,598,689	-		Government/ Agency Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	1.508	0.003	1.510	0.003	11.683.724	11.910.664	98.27%	11.481.455	_		Government/ Agency
GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	0.968	0.005	0.968	0.005	36,826,550	38,272,454	97.95%	36,073,189	-		Government/ Agency
GMF0251	36193DFR8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62%	12/15/2057	3.010	0.012	3.017	0.012	27,381,505	27,808,479	96.80%	26,504,558	-	26,504,558	Government/ Agency
GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	6/15/2057	2.593	0.005	2.600	0.005	13,072,198	13,479,909	97.78%	12,781,406	-		Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	2.512	0.005	2.518	0.005	14,639,899	14,985,441	96.85%	14,179,211	-		Government/ Agency
GMF0273 GMF0274	36197CYB0	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38% 3.65%	1/15/2060 10/15/2058	4.654 3.677	0.037 0.005	4.662 3.686	0.037 0.005	57,146,551	57,151,376	94.12% 97.03%	53,784,333	-		Government/ Agency
GMF0274 GMF0276	36196BLS0 3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	4.861	0.005	4.867	0.005	9,874,872 29,018,830	10,007,789 30,710,965	92.41%	9,581,835 26,817,084	-		Government/ Agency Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	4.311	0.009	4.321	0.009	15,039,254	15,299,991	96.77%	14,553,742	_		Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.398	0.010	4.408	0.010	16,313,271	16,593,927	94.38%	15,396,106	_		Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	3.945	0.007	3.955	0.007	13,684,785	13,923,905	95.02%	13,003,858	-		Government/ Agency
GMF0284	3617MRW26	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060	5.222	0.018	5.225	0.018	26,117,018	27,401,835	87.87%	22,948,945	-	22,948,945	Government/ Agency
GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	5.376	0.016	5.376	0.016	23,014,046	24,815,890	90.28%	20,777,955	-		Government/ Agency
GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	5.394	0.007	5.394	0.007	10,262,875	11,078,696	90.49%	9,286,526	-		Government/ Agency
GMF0292	3617HVYX3	GNMA ME PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	5.143	0.005	5.146	0.005	7,075,888	7,236,019	93.46%	6,613,344	-		Government/ Agency
GMF0293 GMF0294	3617GCDB7 3617URRH0	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.27% 3.17%	4/15/2046 8/15/2059	5.164 5.603	0.016 0.025	5.163 5.601	0.016 0.025	23,025,935 33.301.351	24,086,325 36.545.315	91.94% 91.26%	21,170,137 30.391.479	-		Government/ Agency Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	5.225	0.008	5.227	0.023	10.912.721	11,225,764	95.18%	10.386.979	_		Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.286	0.005	5.287	0.005	6,892,334	7,086,708	99.31%	6,844,928	_		Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	5.285	0.006	5.286	0.006	7,547,379	7,760,176	99.31%	7,495,468	-		Government/ Agency
GMF0298	3617W6V97	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.08%	11/15/2056	6.046	0.038	6.040	0.038	50,185,470	51,949,705	85.10%	42,708,839	-	42,708,839	Government/ Agency
GMF0299	3617W9QW6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.94%	11/15/2059	5.913	0.036	5.908	0.035	45,846,351	50,577,267	89.19%	40,888,435	-		Government/ Agency
GMF0300	3617XJD31	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	6.382	0.043	6.374	0.043	50,067,316	55,202,152	92.21%	46,165,921	-		Government/ Agency
GMF0302	36197JZS7	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	3.194 5.529	0.010	3.202 5.528	0.010 0.025	21,393,764	22,806,898	97.84% 93.80%	20,931,659	-		Government/ Agency
GMF0303 GMF0304	3617JMZM4 3617H4UZ2	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.60% 3.78%	4/15/2061 8/15/2060	5.066	0.025 0.027	5.528	0.025	32,905,997 38.195.812	33,886,416 38.450.877	93.80% 95.18%	30,864,838 36,356,034	-		Government/ Agency Government/ Agency
GMF0304	3617H4022	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	5.239	0.002	5.241	0.027	2,220,050	2,257,803	98.81%	2,193,607	-		Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	5.838	0.032	5.833	0.032	40,575,589	42,027,817	93.53%	37,949,821	_		Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	6.448	0.022	6.439	0.022	23,946,796	24,857,110	95.46%	22,858,557	-		Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	5.951	0.041	5.945	0.041	51,307,587	52,790,629	92.03%	47,217,911	-	47,217,911	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	6.262	0.027	6.255	0.027	34,266,341	35,011,751	87.71%	30,054,357	-		Government/ Agency
GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	6.661	0.005	6.651	0.005	6,253,951	6,397,174	86.53%	5,411,550	-		Government/ Agency
GMF0312	3617VBMZ9	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	7.104 6.740	0.025	7.092	0.025	28,011,374	28,854,744	84.27%	23,605,857	-		Government/ Agency
GMF0313 GMF0315	3617QLXN8 3617V3VM6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.45% 2.98%	4/15/2062 6/15/2063	7.047	0.012 0.013	6.730 7.035	0.012 0.013	14,254,324 14,503,897	14,469,242 14,992,386	86.28% 86.98%	12,298,175 12,614,997	-		Government/ Agency Government/ Agency
GMF0317	3617W6VR7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	6.917	0.013	6.907	0.013	4,983,764	5,176,594	85.90%	4,280,804	-		Government/ Agency
GMF0318	3617FTA24	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	1/15/2064	7.319	0.005	7.305	0.005	4,877,535	5,041,463	90.54%	4,416,271	_		Government/ Agency
GMF0319	3617FTA40	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	1/15/2064	7.296	0.006	7.282	0.006	5,729,551	5,917,659	91.65%	5,251,374	-		Government/ Agency
GMF0320	3618ACYJ1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.78%	12/15/2058	6.874	0.022	6.862	0.022	20,351,833	21,082,137	106.26%	21,626,407	-	21,626,407	Government/ Agency
GMF0321	3618BKVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.71%	10/15/2058	6.792	0.007	6.781	0.007	6,490,338	6,723,205	106.09%	6,885,276	-		Government/ Agency
GMF0322	3618BNEG4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.82%	11/15/2058	6.824	0.006	6.812	0.006	5,525,229	5,723,498	106.56%	5,887,474	-		Government/ Agency
GMF0323	3618FJBQ0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.66%	10/15/2058	6.796	0.017	6.785	0.017	16,296,617	16,919,773	106.14%	17,297,898	-		Government/ Agency
GMF0324 GMF0325	3618FTCM6 3618ABSC5	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.62% 5.66%	10/15/2058 12/15/2058	6.801 6.890	0.014 0.006	6.790 6.878	0.014 0.006	12,849,789 5,965,005	13,329,319 6.187.624	105.77% 106.14%	13,590,670 6,331,501	-		Government/ Agency Government/ Agency
GMF0326	3617YXDJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.64%	11/15/2058	6.845	0.002	6.833	0.002	2,253,511	2,337,610	105.95%	2,387,651	_		Government/ Agency
GMF0327	3617YXCT3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.14%	9/15/2063	7.047	0.011	7.035	0.011	11,080,540	11,276,770	95.05%	10,531,787	_		Government/ Agency
GMF0328	3617YPFZ3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.08%	2/15/2064	7.305	0.016	7.291	0.016	15,331,488	15,664,701	94.42%	14,475,991	-		Government/ Agency
GMP0005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.057	0.000	0.056	0.000	1,500,000	1,471,964	100.05%	1,500,810	-	1,500,810	Government/ Agency
GMP0006	167570PC8	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.057	0.000	0.056	0.000	1,000,000	992,281	100.02%	1,000,244	-		Government/ Agency
PMB0159	81299B9R8	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.40%	6/1/2038	4.527	0.001	4.529	0.001	1,868,089	1,870,895	96.08%	1,794,819	-		Government/ Agency
PMB0166	81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.87%	5/1/2044	0.085	0.000	0.084	0.000	1,520,767	1,520,025	99.91%	1,519,389	-		Government/ Agency
PMB0170 PMB0174	999684251 999754344	FHA MF PC FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	6.40% 5.89%	8/1/2046 4/1/2038	0.085 0.085	0.000 0.000	0.084 0.084	0.000 0.000	3,366,145 3,528,334	3,367,514 3,530,545	99.99% 99.91%	3,365,913 3,525,247	-		Government/ Agency
PMB0174 PMB0176	999754344	FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	6.60%	1/1/2038	0.085	0.000	0.084	0.000	3,528,334	3,530,545	99.87%	3,525,247 3,071,345	-		Government/ Agency Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	2.946	0.000	2.953	0.001	1,880,147	1,887,306	101.96%	1,917,057	_		Government/ Agency
PMB0181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	2.479	0.021	2.485	0.021	58,600,000	58,577,247	97.22%	56,969,396	-		Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.085	0.000	0.084	0.000	6,857,802	6,933,405	99.56%	6,827,532	-	6,827,532	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.246	0.000	0.244	0.000	7,173,377	7,587,711	99.16%	7,113,185	-	7,113,185	Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	6.159	0.004	6.152	0.004	4,351,733	4,360,829	91.66%	3,988,668	-		Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	6.361	0.003	6.353	0.003	3,036,509	3,040,593	92.34%	2,803,909	-		Government/ Agency
PMB0188 PMB0189	57599DDS4 53999AFS3	FHA MF PC FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	2.50% 4.10%	4/1/2063 12/1/2060	6.892 5.132	0.005 0.015	6.881 5.134	0.005 0.015	5,596,878 21,118,605	5,604,439 21,137,141	81.95% 92.91%	4,586,731 19,621,254	-		Government/ Agency Government/ Agency
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.084	0.000	0.083	0.000	164.388	164,468	99.64%	163.801	-		Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	1.506	0.001	1.507	0.001	3,998,920	4,067,984	101.19%	4,046,355	-		Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	1.581	0.000	1.583	0.000	1,942,905	1,981,667	101.99%	1,981,590	-	1,981,590	Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	1.796	0.000	1.799	0.000	470,609	477,050	99.66%	469,032	-		Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.373	0.001	2.378	0.001	2,886,848	2,878,232	102.24%	2,951,546	-		Government/ Agency
FNP0268 FNP0280	3138L3SY2 3138L7T48	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.99% 3.36%	6/1/2025 10/1/2029	0.785 4.223	0.000 0.006	0.782 4.233	0.000 0.006	2,450,752 10,010,264	2,450,807 10,011,570	98.37% 96.51%	2,410,791 9,660,981	-		Government/ Agency
FNP0282	3138L7VB9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.40%	10/1/2029	1.962	0.006	1.966	0.006	2,606,130	2,607,036	98.15%	2,557,881	-		Government/ Agency Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	4.767	0.016	4.774	0.016	24,075,791	24,100,582	94.59%	22,773,168	-		Government/ Agency
FNP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.304	0.005	7.279	0.005	4,821,807	4,860,729	91.71%	4,422,307	-		Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.657	0.016	4.664	0.016	24,594,162	24,602,641	94.58%	23,262,283	-	23,262,283	Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.659	0.008	4.666	0.008	12,116,418	12,117,627	94.06%	11,396,400	-		Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.637	0.004	4.643	0.004	6,130,128	6,158,979	94.48%	5,791,934	-		Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	5.015	0.006	5.011	0.006	8,179,306	8,241,086	93.50%	7,647,593	-		Government/ Agency
FNP0289 FNP0290	3138L9XB3 3138LAPD5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.02% 3.63%	6/1/2027 7/1/2035	2.526 7.700	0.001 0.022	2.532 7.667	0.001 0.021	3,443,374 20,603,690	3,444,524 20,619,908	96.80% 92.68%	3,333,253 19,096,475	-		Government/ Agency Government/ Agency
FNP0294	3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.31%	10/1/2027	2.813	0.022	2.821	0.006	14,459,601	14,478,964	97.33%	14,072,842	-		Government/ Agency
FNP0298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	1.168	0.002	1.168	0.002	13,729,193	13,729,513	97.65%	13,406,152	-		Government/ Agency
FNP0307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	3.247	0.007	3.256	0.007	14,994,758	15,009,232	95.74%	14,355,725	-	14,355,725	Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	6.036	0.020	6.032	0.020	25,000,000	25,063,807	92.09%	23,021,970	-		Government/ Agency
FNP0315	3138LEMS7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.46%	8/1/2026	1.893	0.007	1.897	0.007	25,830,000	25,830,463	96.31%	24,877,315	-		Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	2.128	0.004	2.132	0.004	14,467,857	14,470,394	96.15%	13,910,357	-		Government/ Agency
FNP0321 FNP0327	3138ET5Z5 3138LHTV6	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.13% 3.14%	5/1/2026	1.612 4.013	0.001 0.004	1.614 4.023	0.001	3,058,279	3,063,390	98.11%	3,000,564	-		Government/ Agency
FNP0327 FNP0330	3138LH1V6 3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.14% 2.94%	4/1/2029 6/1/2027	2.560	0.004	4.023 2.567	0.004 0.010	7,324,926 26,909,028	7,329,619 26,913,934	95.76% 96.58%	7,014,397 25,987,404	-		Government/ Agency Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	2.547	0.023	2.553	0.023	63,056,831	63.067.890	96.54%	60,872,322	-		Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	2.489	0.002	2.494	0.002	6,110,184	6,112,494	96.48%	5,895,403	-		Government/ Agency
FNP0349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.82%	12/1/2027	0.022	0.000	2.930	0.007	17,479,082	17,479,082	99.30%	17,356,073	-	17,356,073	Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.81%	1/1/2028	0.021	0.000	3.021	0.010	22,425,000	22,425,000	99.26%	22,259,912	-		Government/ Agency
FNP0354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.76%	2/1/2028	0.022	0.000	3.074	0.013	29,686,730	29,686,730	99.13%	29,428,577	-		Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.78%	3/1/2028	0.018	0.000	3.135	0.017	37,365,462	37,365,462	99.18%	37,059,319	-		Government/ Agency
FNP0365 FNP0366	3140HT5P0 3140HT3B3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.17% 6.05%	6/1/2029 5/1/2029	4.363 0.017	0.014 0.000	4.374 4.007	0.014 0.010	22,345,000 17,292,596	22,387,627 17,295,284	95.66% 99.98%	21,376,096 17,289,485	-		Government/ Agency Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.05%	6/1/2029	-0.005	0.000	4.027	0.024	41,173,844	41,173,844	99.99%	41,169,756	_		Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	5/1/2029	4.086	0.002	4.096	0.002	3,481,821	3,539,597	97.03%	3,378,547	_		Government/ Agency
FNP0370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	1.929	0.004	1.932	0.004	13,706,452	13,707,105	96.40%	13,213,107	-		Government/ Agency
FNP0371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	4.330	0.022	4.341	0.022	37,700,000	37,835,855	93.54%	35,266,405	-	35,266,405	Government/ Agency
FNP0372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	3.428	0.006	3.437	0.006	11,648,817	11,815,667	97.61%	11,370,501	-		Government/ Agency
FNP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.826	0.007	5.821	0.007	8,760,000	8,785,510	91.57%	8,021,598	-		Government/ Agency
FNP0375	3140HTYA1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.287	0.012	7.272 8.147	0.012	12,567,999	12,694,414	88.76%	11,154,735	-		Government/ Agency
FNP0376 FNP0378	3140HVQ31 3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.96% 2.61%	9/1/2034 11/1/2026	8.167 2.078	0.021 0.003	2.082	0.021 0.003	20,000,000 9,669,829	20,481,141 9,681,275	87.77% 96.26%	17,554,916 9,308,529	-		Government/ Agency Government/ Agency
FNP0380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	5.021	0.003	5.030	0.003	5.955.000	5.956.106	90.38%	5,382,298	_		Government/ Agency
FNP0381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	6.014	0.015	6.009	0.015	18,655,000	18,659,467	88.83%	16,571,684	-		Government/ Agency
FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	4.509	0.007	4.519	0.007	11,657,602	11,677,630	91.44%	10,659,272	-		Government/ Agency
FNP0383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	6.449	0.010	6.441	0.010	11,975,000	12,001,063	88.41%	10,586,918	-	10,586,918	Government/ Agency
FNP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	4.923	0.014	4.932	0.014	20,550,000	20,616,555	91.36%	18,774,994	-		Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	4.841	0.007	4.849	0.007	11,279,000	11,310,487	91.21%	10,287,926	-		Government/ Agency
FNP0388 FNP0389	3140HYER5 3140HWJR4	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.09% 2.46%	5/1/2032 11/1/2034	6.496 7.707	0.011 0.009	6.489 7.685	0.011 0.009	13,400,000 9,195,105	13,458,059 9,255,737	86.44% 86.11%	11,583,436 7,917,445	-		Government/ Agency Government/ Agency
FNP0389 FNP0390	3140J0CH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.82%	7/1/2034	7.707 8.409	0.009	7.685 8.368	0.009	9,195,105 4,457,079	9,255,737 4,483,146	80.05%	7,917,445 3,567,780	-		Government/ Agency
FNP0390	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	5.031	0.004	5.036	0.004	7.123.833	7.175.784	86.82%	6.184.820	-		Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	5.072	0.002	5.077	0.002	3,119,179	3,136,437	86.50%	2,698,029	-		Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	5.451	0.010	5.457	0.010	14,235,000	14,288,923	84.90%	12,085,102	-		Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	5.547	0.026	5.552	0.026	37,950,000	38,017,350	84.59%	32,102,463	-		Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	6.524	0.016	6.516	0.016	20,060,687	20,247,998	83.27%	16,704,688	-		Government/ Agency
FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	5.053	0.001	5.058	0.001	1,196,669	1,212,091	87.63%	1,048,645	-	1,048,645	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	5.510	0.002	5.515	0.002	3,025,000	3,047,546	85.74%	2,593,675	-	2,593,675	Government/ Agency
FNP0398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	6.765	0.012	6.757	0.012	14,157,681	14,232,644	82.66%	11,702,089	-		Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	5.277	0.017	5.282	0.017	25,610,000	25,655,895	85.11%	21,797,447	-		Government/ Agency
FNP0400 FNP0401	3140J0NB2 3140J0N30	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.53% 1.17%	7/1/2032 8/1/2030	6.576 5.063	0.008 0.004	6.568 5.068	0.008 0.004	10,483,820 6,828,172	10,581,898 6,829,713	83.03% 85.41%	8,704,947 5,831,984	-		Government/ Agency
FNP0401 FNP0402	3140J0N30 3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.692	0.004	14.413	0.004	8.392.000	8.528.319	63.90%	5,831,984	-		Government/ Agency Government/ Agency
FNP0402 FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	5.430	0.007	5.436	0.007	10,500,000	10,576,089	85.44%	8,971,616	-	-1 /	Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	5.336	0.014	5.341	0.014	21,000,000	21,149,753	85.42%	17.937.406	-		Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	5.336	0.003	5.341	0.003	4,280,026	4,312,777	85.35%	3,652,882	-		Government/ Agency
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	5.131	0.001	5.136	0.001	1,104,896	1,119,507	86.75%	958,516	-	958,516	Government/ Agency
FNP0408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	9.382	0.047	9.281	0.046	45,461,089	45,613,213	74.01%	33,645,229	-		Government/ Agency
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	16.193	0.021	15.883	0.020	14,200,000	14,340,478	61.97%	8,799,165	-		Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	5.867	0.020	5.869	0.020	27,329,000	27,329,187	83.32%	22,771,815	-		Government/ Agency
FNP0417 FNP0418	3140J3CK8 3140LAG90	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.47% 1.57%	12/1/2030 1/1/2031	5.875 5.463	0.009 0.015	5.876 5.464	0.009 0.015	12,400,000 21,681,809	12,450,972 21,723,301	84.03% 85.14%	10,419,896 18,459,144	-		Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	5.566	0.015	5.566	0.015	24,678,804	24,675,508	84.63%	20,886,412	-		Government/ Agency Government/ Agency
FNP0419	3140LBTF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	7.732	0.006	7.718	0.006	6,160,000	6,215,235	81.58%	5,025,371	-		Government/ Agency
FNP0422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.56%	3/1/2031	-0.021	0.000	5.704	0.020	23,855,000	23,855,000	97.97%	23,371,252	-		Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	6.469	0.019	6.462	0.019	23,623,000	23,660,650	84.40%	19,938,766	-		Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	11.115	0.004	10.899	0.004	3,599,912	3,632,359	75.23%	2,708,083	-		Government/ Agency
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	6.420	0.045	6.413	0.045	57,950,000	58,112,512	83.03%	48,113,816	-	48,113,816	Government/ Agency
FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	3.698	0.005	3.707	0.005	10,000,000	10,009,398	89.23%	8,922,687	-		Government/ Agency
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	6.069	0.014	6.067	0.014	18,000,000	18,364,198	87.03%	15,666,266	-		Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.660	0.014	5.646	0.014	19,290,989	19,333,135	86.27%	16,641,927	-		Government/ Agency
FNP0434 FNP0435	3140LD5B1 3140LECX3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.88% 5.55%	11/1/2031 11/1/2031	6.348 -0.022	0.020 0.000	6.342 6.217	0.020 0.037	25,400,000 40,943,000	25,421,671 40,946,624	84.84% 97.84%	21,549,424 40,060,130	-		Government/ Agency
FNP0437	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	11.155	0.000	10.944	0.037	12.957.604	13.121.549	75.90%	9.835.047	-		Government/ Agency Government/ Agency
FNP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	11.070	0.015	10.861	0.015	12,167,961	12,194,692	76.80%	9,345,534	-		Government/ Agency
FNP0439	FWDFNP439	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	9/1/2039	10.246	0.000	10.079	0.000	-	-	81.94%	(4,334,688)	24,000,000		Government/ Agency
FNP0440	FWDFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	1/1/2041	10.743	0.000	10.544	0.000	-	277,940	81.04%	(5,270,020)	27,794,000		Government/ Agency
FNP0441	FWDFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2041	11.114	0.000	10.892	0.000	-	-	80.45%	(2,287,654)	11,700,000	9,412,346	Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.695	0.035	12.392	0.034	25,155,000	25,164,539	76.09%	19,140,112	-		Government/ Agency
FNP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.64%	2/1/2029	0.009	0.000	4.035	0.012	20,000,000	20,002,770	98.11%	19,622,622	-		Government/ Agency
FNP0444 FNP0445	3140LFRB2	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	11.073	0.008	10.868	0.008	6,259,284	6,375,343	82.66%	5,174,111	-		Government/ Agency
FNP0445 FNP0446	3140LFX41 3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.93% 2.93%	4/1/2038 4/1/2038	9.818 9.818	0.024 0.020	9.693 9.693	0.024 0.019	19,507,156 15.898.332	19,516,489 15.905.939	85.25% 85.25%	16,628,908 13.552.560	-		Government/ Agency Government/ Agency
FNP0447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.655	0.010	11.447	0.009	7,206,629	7,210,657	80.38%	5,792,649	_		Government/ Agency
FNP0448	3140LGKM3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.84%	5/1/2032	0.020	0.000	6.396	0.027	28,526,000	28,528,887	99.97%	28,516,986	-		Government/ Agency
FNP0451	3140LGP71	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.82%	6/1/2029	0.011	0.000	4.288	0.044	70,000,000	70,011,016	99.81%	69,864,662	-		Government/ Agency
FNP0452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	11.007	0.000	10.779	0.000	-	-	97.68%	(233,346)	10,058,000	9,824,654	Government/ Agency
FNP0453	3140LGSL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	6/1/2032	0.021	0.000	6.576	0.030	30,975,000	30,975,307	99.88%	30,938,660	-		Government/ Agency
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	7.263	0.020	7.250	0.020	19,865,000	19,912,866	95.46%	18,963,250	-		Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	6.721	0.025	6.712	0.025	26,250,000	26,476,370	97.43%	25,576,386	-		Government/ Agency
FNP0457 FNP0458	3140LHUD0 3140LHXW5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.80% 6.20%	10/1/2052 11/1/2032	10.867 0.074	0.019 0.000	10.671 6.794	0.019 0.016	12,173,150 15,800,000	12,208,511 15,803,551	96.89% 99.83%	11,794,493	-		Government/ Agency
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	3.222	0.000	3.230	0.016	29,835,000	29,873,521	99.95%	15,773,259 29,820,754	-		Government/ Agency Government/ Agency
FNP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	3.234	0.020	3.242	0.020	41,708,000	41,784,152	99.63%	41,553,026	-		Government/ Agency
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	7.063	0.023	7.051	0.023	21.805.000	21.827.017	100.41%	21.894.682	-		Government/ Agency
FNP0466	3140LKR96	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.31%	6/1/2033	7.209	0.009	7.196	0.009	8,587,000	8,608,664	100.01%	8,587,904	-		Government/ Agency
FNP0467	3140LKWM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.05%	6/1/2030	5.011	0.008	5.017	0.008	10,632,000	10,541,968	99.25%	10,552,332	-	10,552,332	Government/ Agency
FNP0468	3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	5.004	0.016	5.009	0.016	20,915,000	20,915,250	101.45%	21,217,496	-		Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.599	0.028	6.590	0.028	27,805,000	28,681,220	105.25%	29,264,940	-		Government/ Agency
FNP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	6.318	0.012	6.310	0.012	11,871,148	12,422,486	106.85%	12,684,762	-		Government/ Agency
FNP0471 FNP0472	3140LK3C5 3140LLEH0	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.55% 4.88%	7/1/2030 7/1/2030	5.063 5.031	0.008 0.009	5.068 5.036	0.008 0.009	10,699,000 11,665,000	10,716,673 11,819,933	101.81% 103.53%	10,892,541 12,076,733	-		Government/ Agency
FNP0472 FNP0473	3140LLEH0 3140LJHE9	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.88% 5.06%	7/1/2030 12/1/2032	6.599	0.009	5.036 6.591	0.009	11,665,000	11,819,933	103.53% 105.25%	12,076,733 19,997,622	-		Government/ Agency Government/ Agency
FNP0473 FNP0474	3140LJHE9 3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.52%	9/1/2032	6.599 7.236	0.019	7.223	0.019	11,361,000	19,399,342	105.25%	11,528,986	-		Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	3.605	0.008	3.615	0.008	14,584,000	14,711,802	103.51%	15,096,527	_		Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	7.110	0.014	7.098	0.014	13,405,000	13,435,243	103.11%	13,821,538	-		Government/ Agency
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	5.125	0.006	5.129	0.006	7,757,000	7,759,352	102.94%	7,985,026	-		Government/ Agency
FNP0478	3140LK4N0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	7/1/2030	4.921	0.004	4.926	0.004	4,860,000	4,863,404	103.17%	5,014,053	-		Government/ Agency
FNP0479	3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.96%	8/1/2033	7.173	0.004	7.161	0.004	3,465,000	3,465,226	104.80%	3,631,208	-	3,631,208	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0480	3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	7.179	0.017	7.167	0.017	15,366,000	15,396,588	105.07%	16,144,806	-	16,144,806	Government/ Agency
FNP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	7.149	0.004	7.136	0.004	3,748,000	3,812,120	106.80%	4,002,943	-		Government/ Agency
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	5.210	0.012	5.214	0.012	14,596,000	14,656,308	104.59%	15,266,673	-		Government/ Agency
FNP0483 FNP0484	3140LLYD7 3140LL2E0	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.16% 5.52%	10/1/2030 10/1/2033	5.158 7.017	0.006 0.004	5.161 7.006	0.006 0.004	8,020,000 3,860,000	8,083,767 3,946,014	105.11% 108.23%	8,429,814 4,177,698	-		Government/ Agency
FNP0484 FNP0485	3140LL2E0 3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.52%	11/1/2033	7.017	0.004	7.006	0.004	6.140.000	3,946,014 6.224.684	108.23%	4,177,698 6.653.806	-		Government/ Agency Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	7.104	0.007	7.262	0.007	5,222,000	5,192,204	105.17%	5,492,184	-		Government/ Agency
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	8.331	0.009	8.282	0.009	6,609,000	7,142,987	112.21%	7,415,891	-		Government/ Agency
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	6.18%	1/1/2028	0.007	0.000	2.990	0.002	3,750,000	3,751,302	99.81%	3,743,000	-		Government/ Agency
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	7.413	0.013	7.399	0.013	11,175,000	11,249,377	103.67%	11,585,561	-	11,585,561	Government/ Agency
FNP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	7.357	0.003	7.344	0.003	2,801,000	2,810,195	103.89%	2,910,024	-		Government/ Agency
FNP0491	3140NUM22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.40%	1/1/2034	7.463	0.004	7.449	0.004	3,815,000	3,705,598	100.45%	3,832,353	-		Government/ Agency
FNP0492	3140NURB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034	7.451	0.008	7.437	0.008	7,430,000	7,366,110	102.14%	7,588,731	-		Government/ Agency
FNP0493 FNP0494	3140LLYH8 3140NUTK5	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	6.13%	10/1/2033 2/1/2034	0.074 7.042	0.000 0.004	7.054 7.030	0.013 0.004	12,400,000 3,983,226	12,403,526 4,063,202	99.87% 105.46%	12,383,506 4,200,835	-		Government/ Agency
FNP0494	3140LMBC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06% 5.36%	11/1/2028	3.652	0.004	3.661	0.004	6,503,000	6,639,994	104.43%	4,200,635 6,791,342	-		Government/ Agency Government/ Agency
FNP0495	3140NUAX7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.50%	1/1/2029	3.846	0.004	3.856	0.004	10.500.000	10.793.517	105.30%	11,056,639	-		Government/ Agency
FNP0497	3140LMC56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.99%	12/1/2028	3.666	0.004	3.675	0.004	6,367,925	6,610,051	106.55%	6,784,805	-		Government/ Agency
FNP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.723	0.010	3.732	0.010	18,367,000	18,639,654	104.34%	19,163,553	-		Government/ Agency
FNP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.723	0.009	3.732	0.009	15,979,000	16,305,336	104.34%	16,671,988	-		Government/ Agency
FNP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	3.688	0.006	3.697	0.006	9,817,000	9,990,526	104.01%	10,211,062	-	10,211,062	Government/ Agency
FNP0501	3140NUFS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	1/1/2029	3.869	0.021	3.879	0.021	36,000,000	36,225,887	103.62%	37,301,832	-		Government/ Agency
FNP0502	3140NVEL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.46%	5/1/2029	4.005	0.003	4.016	0.003	4,709,426	4,770,669	105.36%	4,961,890			Government/ Agency
FNP0503	FWDFNP503	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.40%	6/1/2043	11.522	0.000	11.237	0.000	-		107.33%	1,754,745	23,950,000		Government/ Agency
FNP0504 FNP0505	3140NVC39 3140NVGK7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.39% 5.32%	5/1/2034 6/1/2034	7.333 7.129	0.009 0.004	7.319 7.116	0.009 0.004	7,910,000 3,682,309	8,132,299 3,761,464	107.84% 106.81%	8,530,371 3,933,018	-		Government/ Agency Government/ Agency
FNP0506	3140NUAS8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.55%	12/1/2028	3.737	0.004	3.746	0.012	20.041.000	20.477.998	105.32%	21,106,269	-		Government/ Agency
FNP0507	3140NVJA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	6/1/2029	4.187	0.044	4.198	0.044	68,500,000	69,145,871	103.60%	70,967,240	-		Government/ Agency
FNP0508	FWDFNP508	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.21%	7/1/2044	11.772	0.000	11.454	0.000	-	-	102.69%	327,493	12,174,000		Government/ Agency
FNP0509	3140NU3A5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.04%	4/1/2029	4.053	0.014	4.063	0.014	22,230,000	22,592,357	103.62%	23,033,699	-		Government/ Agency
FNP0510	3140NUCB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.28%	12/1/2028	3.776	0.010	3.786	0.010	16,998,000	17,393,192	104.29%	17,727,734	-	17,727,734	Government/ Agency
FNP0511	3140NVG27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.03%	6/1/2029	4.162	0.006	4.173	0.006	9,129,000	9,282,166	103.71%	9,467,464	-		Government/ Agency
FNP0512	3140NVD46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	4.129	0.006	4.140	0.006	9,620,000	9,716,183	103.01%	9,909,229	-		Government/ Agency
FNP0513 FRM0004	3140NVM61 3132WWYB2	FNMA MF DUS Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.81% 3.28%	8/1/2029 12/1/2029	4.337 4.543	0.008	4.348 4.553	0.008 0.010	12,750,000 15,360,101	12,850,115 15,437,837	102.97% 95.77%	13,128,294 14,710,619	-		Government/ Agency
FRM0004 FRM0006	3132WWYB2 3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.28%	4/1/2030	4.543 4.727	0.010 0.016	4.553	0.010	23,819,740	24.112.021	95.77% 96.87%	23,073,824	-		Government/ Agency Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.519	0.006	4.529	0.006	9,134,232	9,191,530	96.00%	8,768,956	_		Government/ Agency
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	5.702	0.006	5.700	0.006	7,423,819	7,473,963	90.08%	6,687,596	-		Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	5.699	0.009	5.697	0.009	11,736,096	11,825,099	90.19%	10,585,345	-	10,585,345	Government/ Agency
FRM0012	3132WWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	11.039	0.023	10.820	0.022	19,438,058	19,851,339	72.76%	14,143,306	-	14,143,306	Government/ Agency
FRM0013	3132WVBH6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/1/2034	7.382	0.040	7.368	0.040	42,650,673	42,802,861	86.54%	36,907,990	-		Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.58%	7/1/2027	0.007	0.000	1.949	0.001	3,853,951	3,854,296	99.66%	3,840,966			Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.893	0.000	10.696	0.000	-		100.27%	73,374	27,450,000		Government/ Agency
FRM0016 FRM0017	3132XGR73 3132XFLQ9	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.90% 4.25%	12/1/2032 1/1/2028	6.576 3.070	0.010 0.042	6.567 3.078	0.010 0.042	10,207,000 93,650,000	10,188,543 93,050,397	101.64% 100.48%	10,374,115 94,099,005	-		Government/ Agency Government/ Agency
FRM0018	3132XFLQ9 3132XGTX4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	4.590	0.042	4.599	0.042	9,198,000	93,050,397	100.46%	94,099,005	-		Government/ Agency
FRM0019	3132WWZH8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	9.496	0.014	9.366	0.014	9,874,462	9,959,356	102.44%	10,114,941	-		Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	4.729	0.022	4.724	0.022	33,450,000	33,360,261	93.63%	31,318,787	-		Government/ Agency
FHM0010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2026	1.133	0.002	1.133	0.002	14,805,287	14,811,451	98.55%	14,591,051	-	14,591,051	Government/ Agency
FHM0011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	1.102	0.002	1.103	0.002	10,000,000	10,007,773	98.75%	9,874,675	-	9,874,675	Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.80%	10/25/2030	-0.031	0.000	5.173	0.002	2,445,315	2,445,315	99.51%	2,433,423	-		Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.71%	10/25/2030	-0.055	0.000	5.130	0.003	4,315,262	4,315,262	99.34%	4,286,709	-		Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.65%	12/25/2030	-0.065	0.000	5.065	0.008	11,012,447	11,012,447	99.46%	10,952,469	-		Government/ Agency
FHM0016 FHM0017	3137F84M2 3137F8ZR7	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.73% 5.60%	11/25/2030 12/25/2030	-0.029 -0.061	0.000 0.000	5.134 5.140	0.006 0.008	8,336,733 10,240,069	8,336,733 10,240,069	99.59% 99.15%	8,302,423 10,152,931	-		Government/ Agency Government/ Agency
FHM0017 FHM0018	3137F8ZR7 3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.60%	12/25/2030	0.008	0.000	2.873	0.008	10,240,069	10,240,069	99.15%	10,752,931	-		Government/ Agency
FHM0019	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.59%	1/25/2021	-0.075	0.000	5.225	0.003	24,370,751	24,370,751	98.84%	24.088.506	-		Government/ Agency
FHM0020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.59%	6/25/2031	-0.078	0.000	5.252	0.012	15,702,492	15,702,492	99.24%	15,583,794	-		Government/ Agency
FHM0021	3137H2NB6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.55%	8/25/2031	-0.084	0.000	5.610	0.014	16,647,902	16,647,902	98.94%	16,471,133	-		Government/ Agency
FHM0022	3137HADA1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	6.07%	7/25/2033	-0.059	0.000	6.683	0.025	24,998,758	25,094,620	100.10%	25,023,759	-	25,023,759	Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	5.927	0.001	5.905	0.001	1,521,675	1,533,778	94.56%	1,438,879	-		Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	2.719	0.008	2.727	800.0	20,268,009	20,288,209	96.44%	19,545,765	-	19,545,765	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	2.511	0.001	2.509	0.001	4,422,411	4,583,656	80.92%	3,578,653	-	3,578,653	Government/ Agency
GNR0092	38376GXA3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.72%	2/16/2044	0.307	0.000	0.229	0.000	29,425	29,974	99.64%	29,320	-		Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.591	0.007	2.302	0.006	20,571,903	20,692,524	90.73%	18,665,912	-		Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.915	0.003	2.474	0.002	6,507,851	6,507,859	90.64%	5,898,910	-		Government/ Agency
GNR0097 GNR0106	38378BWB1 38378NST1	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.82% 3.63%	4/16/2050	1.308	0.000	1.137	0.000	630,433	640,202	96.61% 97.73%	609,092	-		Government/ Agency
GNR0106 GNR0108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.83%	12/16/2045 3/16/2044	1.359 1.468	0.002 0.001	1.244 1.358	0.001 0.001	7,790,634 7,007,230	7,552,535 6,786,291	97.79%	7,613,690 6,852,672	-		Government/ Agency Government/ Agency
GNR0113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.871	0.000	0.828	0.000	2,786,765	2,775,076	98.82%	2,753,956	_		Government/ Agency
GNR0115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.523	0.006	2.424	0.006	16.589.385	16.467.578	96.00%	15.925.808	_		Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	5.862	0.005	5.789	0.005	6,644,055	6,341,810	91.02%	6,047,142	_		Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.972	0.008	4.711	0.007	11,545,000	11,586,957	89.92%	10,380,841	-		Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2052	2.591	0.001	2.396	0.001	2,410,993	2,481,334	95.98%	2,314,017	-	2,314,017	Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.775	0.001	2.337	0.001	2,599,743	2,582,986	94.02%	2,444,393	-	2,444,393	Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.429	0.001	2.092	0.001	2,104,902	2,106,831	95.20%	2,003,785	-		Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	1.001	0.000	0.876	0.000	1,581,120	1,598,416	97.79%	1,546,118	-		Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.989	0.003	4.457	0.003	4,630,280	4,624,742	86.32%	3,996,777	-		Government/ Agency
GNR0138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.356	0.002	3.119	0.001	3,539,110	3,565,150	94.03%	3,327,710	-		Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.857	0.000	1.701	0.000	926,032	928,882	96.05%	889,430	-		Government/ Agency
GNR0143 GNR0146	38379UBY1	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.60%	12/16/2055	0.133	0.000	0.103	0.000	148,492	149,180 375.415	99.73% 97.94%	148,083	-		Government/ Agency
GNR0146 GNR0147	38379RCD3 38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.15% 2.20%	5/16/2056 6/16/2056	0.830 1.606	0.000 0.000	0.681 1.364	0.000 0.000	376,040 779,999	375,415 778.484	97.94%	368,295 750,213	-		Government/ Agency Government/ Agency
GNR0147 GNR0148	38379UFN1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	3/16/2056	0.252	0.000	0.216	0.000	154.120	154,236	99.43%	153,240	-		Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.818	0.001	2.569	0.001	2,016,844	2,017,011	95.62%	1,928,406	_		Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.728	0.001	2.441	0.001	2,729,244	2,704,383	94.97%	2,591,839	-		Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.848	0.002	4.461	0.001	2,443,511	2,436,280	90.72%	2.216.839	_		Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.915	0.012	5.395	0.011	16,785,686	16,528,457	85.04%	14,275,166	-		Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.676	0.062	8.172	0.059	60,000,000	57,385,594	78.49%	47,091,078	-		Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.744	0.012	2.594	0.011	29,917,779	28,847,572	95.92%	28,696,957	-	28,696,957	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.946	0.001	1.726	0.001	4,089,877	4,039,739	96.53%	3,947,881	-	3,947,881	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.889	0.001	2.616	0.001	3,004,577	2,985,849	95.10%	2,857,268	-	2,857,268	Government/ Agency
GNR0159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	4.586	0.004	4.357	0.004	7,038,149	7,054,537	91.72%	6,455,057	-		Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	6.525	0.050	6.427	0.049	58,278,013	62,641,615	86.99%	50,696,020	-		Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.835	0.021	6.512	0.020	25,397,943	26,147,450	80.25%	20,381,356	-		Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.891	0.016	6.568	0.016	20,016,379	20,639,653	80.18%	16,048,290	-		Government/ Agency
GNR0163 GNR0164	38380RNF3 38380RTN0	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00% 2.00%	6/16/2063 6/16/2063	6.933 6.740	0.014 0.017	6.589 6.418	0.013 0.016	16,570,719 21,357,693	17,089,305 21,980,836	79.64% 80.58%	13,196,814 17,209,363	-		Government/ Agency Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	6.905	0.017	6.557	0.016	52,118,103	53,765,406	79.69%	41,533,078	-		Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.833	0.043	6.509	0.027	34,891,264	35,793,407	79.53%	27,750,568	-		Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.988	0.040	6.659	0.038	47,822,444	48,762,781	80.28%	38,392,618	_		Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	5.640	0.012	5.294	0.011	16,016,288	16,607,194	86.87%	13,913,295	_		Government/ Agency
GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	6.964	0.022	6.636	0.021	26,111,161	26,490,225	79.07%	20,645,166	-	20,645,166	Government/ Agency
GNR0170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	5.987	0.012	5.545	0.011	15,870,631	16,364,446	84.34%	13,386,001	-		Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	5.651	0.008	5.309	0.008	11,735,018	12,146,897	85.56%	10,040,996	-	10,040,996	Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	7.046	0.022	6.702	0.021	26,558,688	26,881,577	79.96%	21,236,670	-	21,236,670	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.115	0.043	6.766	0.040	50,592,575	51,392,552	80.33%	40,641,183	-		Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	6.387	0.007	5.901	0.007	9,236,389	9,510,573	84.07%	7,764,749	-		Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	7.049	0.012	6.712	0.011	13,989,189	14,172,570	80.42%	11,249,573	-		Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.155	0.022	6.831	0.021	25,701,132	26,017,462	80.72%	20,746,597	-		Government/ Agency
GNR0177	38381DC65	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.983	0.015	6.693	0.015	18,566,641	18,981,652	81.10%	15,056,760	-		Government/ Agency
GNR0178 GNR0179	38381DL32 38381DZ86	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00% 1.95%	4/16/2063 3/16/2064	7.203 7.192	0.021 0.029	6.867 6.872	0.020 0.027	24,762,150 33,645,967	25,108,359 34,077,940	79.02% 80.53%	19,566,115 27,095,205	-		Government/ Agency Government/ Agency
GNR0179 GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	5.803	0.029	5.284	0.027	15,888,877	16,267,954	82.46%	13,101,911	-		Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.958	0.036	6.639	0.034	43,709,656	44.077.203	80.52%	35,193,831	-		Government/ Agency
GNR0182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	14.254	0.030	13.124	0.034	9,830,000	9,376,594	57.39%	5,641,015	-		Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	7.245	0.036	6.960	0.034	41,505,333	41,123,998	79.85%	33,140,183	_		Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.200	0.032	6.900	0.030	37,035,613	36,585,753	80.22%	29,708,880	-		Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	7.163	0.020	6.845	0.020	24,000,680	23,701,930	80.53%	19,328,405	-		Government/ Agency
GNR0186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	14.014	0.029	12.805	0.027	22,712,000	20,635,924	59.27%	13,460,317	-		Government/ Agency
GNR0187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	17.505	0.009	17.148	0.009	7,404,094	5,903,699	45.02%	3,333,629	-	3,333,629	Government/ Agency
CLP0081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	0.087	0.000	0.085	0.000	3,200,000	3,200,000	99.93%	3,197,817	-	3,197,817	AA
CLP0084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	1.599	0.001	1.599	0.001	5,000,000	5,000,000	99.57%	4,978,355	-	4,978,355	AA
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	13.247	0.014	12.864	0.014	9,330,000	9,327,499	76.90%	7,175,065	-	7,175,065	AA

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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	8.891	0.022	8.798	0.022	19,846,126	19,846,126	84.68%	16,805,152	-	16,805,152	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.806	0.031	8.700	0.030	25,000,000	25,000,000	94.44%	23,608,765	-	23,608,765	AA
CLP0099	64972C8S5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.95%	11/1/2043	13.477	0.025	12.927	0.024	12,800,000	12,800,156	95.95%	12,280,997	-	12,280,997	AA
CLP0100	64972C8T3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	15.601	0.016	14.744	0.015	7,315,000	7,315,093	95.64%	6,995,787	-	6,995,787	AA
CLP0101	64972C8U0	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2053	16.922	0.020	15.801	0.018	8,305,000	8,305,109	93.65%	7,777,442	-	7,777,442	AA
CLP0102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2049	16.791	0.021	15.790	0.020	10,240,000	10,240,000	84.07%	8,608,284	-	8,608,284	AA
CLP0103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	18.255	0.045	16.959	0.041	20,000,000	20,000,000	82.38%	16,476,496	-	16,476,496	AA
CLP0104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	19.289	0.048	17.899	0.044	20,000,000	20,000,000	83.33%	16,665,802	-	16,665,802	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.782	0.018	13.346	0.018	13,000,000	13,000,000	68.63%	8,921,825	-	8,921,825	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.240	0.008	11.046	0.008	6,275,000	6,275,000	74.48%	4,673,746	-	4,673,746	AA
CLP0117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	0.255	0.000	0.251	0.000	470,000	470,005	99.36%	466,981	-	466,981	AAA
CLP0121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	5.374	0.002	5.362	0.002	2,000,000	2,000,000	100.80%	2,015,944	-	2,015,944	AA
CLP0122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	5.345	0.004	5.334	0.004	5,000,000	5,000,000	100.21%	5,010,476	-	5,010,476	AA
CLP0123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	14.058	0.006	13.410	0.006	3,000,000	3,000,000	98.91%	2,967,289	-	2,967,289	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	6.343	0.052	6.315	0.052	53,425,000	53,465,468	104.24%	55,689,696	-	55,689,696	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	6.029 6.447	0.024	6.007 6.419	0.024	26,645,000	26,681,795	102.71%	27,367,762	-	27,367,762	AA AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065		0.029		0.029	30,060,000	30,102,987	100.02%	30,064,638	-	30,064,638	
CLP0127	64972KCJ2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	11/1/2049	6.315	0.002	6.288	0.002	2,000,000	2,000,000	100.45%	2,009,087	-	2,009,087	AA
CLP0128	64972KCK9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.75%	11/1/2054	6.293	0.006	6.266	0.006	6,000,000	6,000,000	100.85%	6,050,782	-	6,050,782	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	2.069	0.002	2.069	0.002	5,615,000	5,628,430	101.59%	5,704,270	-	5,704,270	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05%	7/1/2066	8.928	0.018	8.805	0.018	13,320,000	13,354,894	102.53%	13,657,338	-	13,657,338	AAA
CLP0131	57586VCL5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.84%	12/1/2067	7.056	0.038	7.017	0.037	35,415,000	35,431,723	101.78%	36,045,362		36,045,362	AA
CLP0132	FWDCLP132	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	9/1/2026	1.924	0.001	1.924	0.001	-	833	100.18%	4,377	2,370,000	2,374,377	AAA
CLP0133	FWDCLP133	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	15.268	0.048	14.370	0.045	-	7,518	100.51%	108,477	21,400,000	21,508,477	AAA
CLP0134 CPM0025	FWDCLP134 999700487	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.22%	7/1/2042 12/1/2047	11.288 0.085	0.027	10.928 0.084	0.026 0.000	2,773,216	2,780,031	100.14% 99.31%	22,838 2,753,972	16,525,000	16,547,838 2,753,972	AAA
		Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20% 6.40%		0.085	0.000 0.000	0.084	0.000					-		AA AA
CPM0028 CLM0018	999752157 65499APS1	Privately Insured State Housing Bonds Direct Loans	MULTIFAMILY PERMANENT MBS MULTIFAMILY CONSTRUCTION	4.05%	11/1/2048 10/14/2024	0.085	0.000	0.084	0.000	847,372 50.897.093	855,072 50,822,349	99.34% 99.73%	841,754 50,756,433	1.102.907	841,754 51,859,340	not rated
CLM0016 CLM0027	88599AFX2	Direct Loans Direct Loans	MULTIFAMILY CONSTRUCTION MULTIFAMILY CONSTRUCTION	8.33%	11/19/2024	0.005	0.001	0.064	0.001	39,557,883	39,522,465	99.73%	39,366,183	10,442,117	49,808,300	not rated
CLM0027 CLM0028	95599ABJ2	Direct Loans Direct Loans	MULTIFAMILY CONSTRUCTION MULTIFAMILY CONSTRUCTION	3.60%	12/17/2024	0.005	0.000	0.211	0.001	12,429,942	12,435,046	99.62%	12,344,934	10,442,117	12,344,934	not rated
CLM0028 CLM0029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/17/2024	0.288	0.000	0.285	0.000	9,194,141	9,194,141	98.77%	9,080,694	-	9,080,694	not rated
CLM0030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.75%	12/17/2024	0.321	0.000	0.318	0.000	9,218,665	9,218,574	98.77%	9,104,888		9,104,888	not rated
CLM0030 CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	0.719	0.001	0.716	0.001	8,161,487	8,125,021	97.70%	7,973,552		7,973,552	not rated
CLM0032	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	7.35%	5/1/2025	0.003	0.000	0.554	0.002	24,750,000	24,692,576	99.50%	24,625,384	_	24,625,384	not rated
CLM0034	58899ABP3	Direct Loans	MULTIFAMILY CONSTRUCTION	7.95%	5/10/2025	0.004	0.000	0.552	0.001	10.592.416	10.531.065	99.80%	10.566.901	1.908.543	12.475.445	not rated
CLM0035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	7.70%	9/10/2024	0.028	0.000	0.081	0.000	17,125,971	17,122,108	99.38%	17,017,889	346.029	17,363,918	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	8.00%	6/14/2027	0.018	0.000	2.470	0.005	12,395,832	12,318,883	101.19%	12,992,532	37,604,168	50,596,700	not rated
CLM0037	FWDCLM037	Direct Loans	MULTIFAMILY CONSTRUCTION	7.60%	6/12/2027	0.021	0.000	2.485	0.000	12,000,002	(2,517)	100.14%	26,124	18,660,000	18,686,124	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	7.27%	12/1/2058	0.028	0.000	2.889	0.000	9,822	(236,489)	101.36%	545,600	39,275,892	39,821,493	not rated
CLM0039	FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION	7.27%	12/1/2053	0.028	0.000	2.889	0.000		(133,165)	101.36%	214.311	15.714.286	15.928.597	not rated
CLM0040	68199AJX4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.82%	5/29/2027	2.423	0.000	2.429	0.000	1,020,197	946,447	101.10%	1,270,716	21,822,752	23,093,468	not rated
CLM0041	FWDCLM041	Direct Loans	MULTIFAMILY CONSTRUCTION	6.52%	5/29/2027	2.393	0.000	2.398	0.000	-,,	(8,130)	101.18%	25,434	2,157,051	2,182,485	not rated
CLM0042	FWDCLM042	Direct Loans	MULTIFAMILY CONSTRUCTION	7.25%	6/25/2027	0.074	0.000	2.536	0.000	-	42,425	99.42%	(86,987)	15,067,874	14,980,887	not rated
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	14.253	0.029	0.000	0.000	20,000,000	19,515,044	69.46%	13,891,370			Government/ Agency
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	14.042	0.010	0.000	0.000	7,000,000	6,683,779	72.03%	5,042,188	-		Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	13.906	0.023	0.000	0.000	15,000,000	15,273,531	76.34%	11,450,802	-		Government/ Agency
TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.751	0.041	0.000	0.000	20,000,000	18,193,861	79.22%	15,843,750	-		Government/ Agency
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	12.885	0.028	0.000	0.000	15,000,000	14,771,811	96.43%	14,465,022	-		Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	13.220	0.193	0.000	0.000	105,000,000	105,187,791	94.53%	99,257,813	-		Government/ Agency
TNT0156	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	17.199	0.023	0.000	0.000	10,000,000	9,699,776	89.59%	8,959,375	-		Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.887	0.097	0.000	0.000	40,000,000	37,056,080	98.08%	39,231,252	-		Government/ Agency
TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	16.305	0.026	0.000	0.000	10,000,000	9,983,836	108.81%	10,881,250	-	10,881,250	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	12.886	0.020	0.000	0.000	10,000,000	10,077,101	105.89%	10,589,063	-		Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	13.170	0.112	0.000	0.000	55,000,000	57,297,323	104.13%	57,271,583	-		Government/ Agency
TNT0161	91282CLD1	US Treasury	US Treasury	4.13%	7/31/2031	5.974	0.049	0.000	0.000	55,000,000	56,301,491	101.85%	56,017,880	-		Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	783,206	-	783,206	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	186,894,162	186,870,518	100.00%	186,870,518	-		Government/ Agency
		Total								7,302,790,659	7,379,820,221		6,800,830,261	454,011,697	7,254,841,958	
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Notional Unrealized

							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	C	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
ASSET ID	Ticker	С	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Amount	Gain (Loss)								
Futures - Long																	
	USZ4	Futures		US Long Bond DEC24 LONG	1,185.00	12/19/2024	124.140625	147,106,640.63	(1,203,521.55)								
	WNZ4	Futures		US ULTRA Long Bond DEC24 LONG	670.00	12/19/2024	133.433291	89,400,304.69	(1,002,180.59)								
Futures - Short																	
										_							
		Total						236,506,945.32	(2,205,702.14)	<u> </u>							
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¹ The sum of the contribution of effective duration may differ from the reported portfolio effective duration due to forward / unfunded commitments.