						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	0.651	0.000	3.049	0.000	215,751	216,010	101.56%	219,125	-	219,125	
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	7.12%	5/1/2033	0.436	0.000	3.030	0.000	65,692	65,773	101.01%	66,357	-		Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.34% 7.14%	8/1/2033	0.762	0.000	3.097	0.000	107,795	107,752	101.75% 101.46%	109,682 241,142	-	,	
AFN0012 AFN0013	31385XKH9 31403UYG0	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	6.81%	8/1/2033 11/1/2033	0.667 0.375	0.000 0.000	3.071 3.180	0.000 0.000	237,680 428,094	237,549 428,100	101.46%	432,136	-	432,136	Government/ Agency Government/ Agency
AFN0013 AFN0014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	7.27%	7/1/2033	0.664	0.000	3.063	0.000	90,878	90,726	100.94 %	92.165	-		Government/ Agency
AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	6.86%	8/1/2033	0.278	0.000	2.954	0.000	98.279	98.211	101.00%	99.259	_	99.259	Government/ Agency
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	5.10%	3/25/2037	0.234	0.000	3.543	0.000	80,803	80,389	98.69%	79,747	-	79,747	Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	6.74%	4/1/2034	0.357	0.000	3.148	0.000	242,334	244,543	101.51%	245,996	-	245,996	Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	5.87%	11/1/2034	1.006	0.000	3.434	0.000	117,621	118,626	101.61%	119,514	-	119,514	Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	5.25%	4/25/2037	0.274	0.000	3.266	0.000	189,408	189,055	98.94%	187,403	-		
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.40%	3/25/2042	0.446	0.000	4.556	0.001	1,359,889	1,361,203	99.21%	1,349,137	-		Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.35%	6/25/2042	0.425	0.000	4.627	0.002	2,595,946	2,597,144	98.97%	2,569,098	-		Government/ Agency
AFN0029 AFN0034	3136A9HU5 3136AGXD9	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	5.31% 5.45%	10/25/2042 10/25/2043	0.465 0.593	0.000 0.000	4.991 5.199	0.001 0.002	1,161,448 2,739,566	1,164,588 2,748,323	98.73% 99.27%	1,146,704 2,719,591	-	2,719,591	Government/ Agency Government/ Agency
AFN0034 AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	5.45%	6/25/2037	0.593	0.000	3.332	0.002	395,175	2,746,323 395.193	98.96%	391.046	-		Government/ Agency
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	7.25%	10/1/2042	1.490	0.000	4.241	0.001	1.014.507	1.029.218	102.18%	1.036.574	_		Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	6.61%	2/1/2045	1.072	0.000	3.827	0.001	1,438,352	1,457,227	101.94%	1,466,237	-		
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.22%	6/1/2033	0.671	0.000	3.036	0.000	20,904	20,889	101.19%	21,152	-		Government/ Agency
AFR0007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.15%	10/1/2033	1.062	0.000	3.119	0.000	100,171	99,896	101.35%	101,527	-	101,527	Government/ Agency
AFR0008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.52%	7/1/2035	0.625	0.000	3.095	0.000	86,290	86,200	101.79%	87,832	-	87,832	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.22%	2/15/2036	0.024	0.000	2.330	0.000	148,701	148,701	99.36%	147,749	-	147,749	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.27%	4/15/2036	0.083	0.000	3.588	0.000	180,005	179,929	99.01%	178,215	-		Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	5.42%	11/15/2040	0.423	0.000	4.738	0.001	1,477,414	1,472,740	99.01%	1,462,785	-	1,462,785	
AFR0017 AFR0018	3137AXXG3 3137GAPT8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	5.27% 5.42%	1/15/2043 10/15/2040	0.379 0.425	0.000 0.000	5.134 4.752	0.001 0.000	1,548,394 623,180	1,549,478 624.159	98.28% 98.94%	1,521,720 616.580	-		Government/ Agency Government/ Agency
AFR0016 AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.32%	8/15/2040	0.392	0.000	4.752	0.000	1,608,498	1,607,973	98.52%	1,584,672	-		Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.40%	10/15/2040	0.400	0.000	4.719	0.001	1,187,872	1,187,284	98.66%	1,171,984	_		Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.42%	6/15/2044	0.512	0.000	5.256	0.001	1,766,642	1,771,517	98.85%	1,746,409	-	1,746,409	
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.42%	12/15/2043	0.558	0.000	5.483	0.000	453,432	454,671	98.85%	448,232	-		Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.59%	8/15/2037	0.251	0.000	3.759	0.001	1,280,681	1,288,749	100.02%	1,280,879	-	1,280,879	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.47%	11/15/2040	0.433	0.000	4.711	0.001	1,097,372	1,103,011	98.98%	1,086,136	-		Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.25%	5/15/2037	0.179	0.000	4.104	0.000	62,801	62,792	98.88%	62,098	-		Government/ Agency
FRS0374	3128PQVN8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.083	0.000	0.083	0.000	208	200	99.78%	208	-		
FRS0399 FRS0400	3128MCPK5 3128PRBZ1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	5/1/2025 3/1/2025	0.200 0.162	0.000 0.000	0.200 0.162	0.000 0.000	1,257 417	1,247 412	99.69% 99.72%	1,253 415	-		Government/ Agency Government/ Agency
FRS0400 FRS0401	3128PRNS4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	5/1/2025	0.102	0.000	0.102	0.000	128	127	99.66%	127	-		
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.124	0.000	0.124	0.000	13	12	99.75%	13	_	13	Government/ Agency
FRS0409	3128MCLY9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	1/1/2025	0.042	0.000	0.042	0.000	24	24	99.78%	24	-	24	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.277	0.000	0.277	0.000	3,279	3,279	99.63%	3,266	-	3,266	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.604	0.000	0.603	0.000	3,893	3,888	99.41%	3,870	-	3,870	Government/ Agency
FRS0413	3128PUR46	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.083	0.000	0.083	0.000	173	166	99.78%	173	-	173	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.569	0.000	0.568	0.000	7,185	7,172	99.43%	7,144	-		Government/ Agency
FRS0417 FRS0439	3128PUWW8 3128MDNQ2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 5.00%	4/1/2026 6/1/2026	0.603 0.126	0.000 0.000	0.602 0.127	0.000 0.000	2,230	2,226	99.41% 99.86%	2,217	-	2,217	Government/ Agency
FRS0444	3128MDNQ2 31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50%	9/1/2026	0.126	0.000	0.127	0.000	57,543	57,643	99.86%	56.835	-	E6 025	Government/ Agency Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.499	0.000	0.498	0.000	1.089	1.091	99.20%	1.080	-	1.080	Government/ Agency
FRS0446	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	1.091	0.000	1.084	0.000	20,066	20,100	98.57%	19,780	_	19,780	Government/ Agency
FRS0447	31306XND1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	1.181	0.000	1.174	0.000	31,776	31,829	98.49%	31,295	-	31,295	٠,
FRS0448	31306XKM4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.874	0.000	0.870	0.000	39,549	39,611	98.80%	39,075	-	39,075	Government/ Agency
FRS0449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	0.425	0.000	0.424	0.000	295,966	296,083	99.29%	293,868	-	293,868	
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	0.937	0.000	0.933	0.000	15,240	15,266	98.74%	15,048	-		
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.423	0.000	1.415	0.000	189,032	189,605	98.26%	185,745	-	185,745	٠,
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.316	0.000	0.317	0.000	5	6	99.95% 99.43%	5	-	5	Government/ Agency
FRS0459 FRS0462	3128PT4D4 3128MDVC4	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00% 4.00%	2/1/2026 8/1/2026	0.568 0.533	0.000 0.000	0.567 0.532	0.000 0.000	21,563 84,110	21,573 84,222	99.43% 99.45%	21,440 83,644	-		Government/ Agency Government/ Agency
FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.533	0.000	0.532	0.000	4,735	4,735	99.45%	4,718	-		Government/ Agency
FSF0809	31418PKG9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.151	0.000	0.151	0.000	5	5	99.62%	.,,, 10	-		Government/ Agency
FSF0810	31418NQS2	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.110	0.000	0.110	0.000	209	218	99.65%	209	-		Government/ Agency
FSF0811	31418QT78	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.110	0.000	0.110	0.000	89	89	99.65%	88	-	88	Government/ Agency
FSF0812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.189	0.000	0.189	0.000	691	691	99.59%	688	-		Government/ Agency
FSF0814	31417UXN0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.151	0.000	0.151	0.000	259	259	99.62%	258	-	258	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
FSF0818	31418PXW0	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.110	0.000	0.110	0.000	4	4	99.65%	4	-	4	Government/ Agency
FSF0820	31418P3N3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.110	0.000	0.110	0.000	177	173	99.65%	177	-		Government/ Agency
FSF0821	31418PFJ9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2025	0.110	0.000	0.110	0.000	5,893	5,893	99.65%	5,873	-		Government/ Agency
FSF0823 FSF0824	31417NJZ5 31418RW64	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2024 3/1/2025	0.070 0.150	0.000 0.000	0.070 0.150	0.000 0.000	2,896 11,602	2,896 11,602	99.70% 99.70%	2,888 11.567	-	2,888	Government/ Agency Government/ Agency
FSF0825	31417TNQ7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	1/1/2025	0.150	0.000	0.150	0.000	1,002	1,002	99.70%	1,052	-	1,052	Government/ Agency
FSF0827	31418TLB1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.188	0.000	0.189	0.000	7,833	7,833	99.70%	7,809	-	7,809	Government/ Agency
FSF0828	31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	4/1/2025	0.226	0.000	0.227	0.000	106	106	99.70%	106	_	106	Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.188	0.000	0.188	0.000	4,113	4,113	99.70%	4,100	-	4,100	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.835	0.000	0.828	0.000	23,793	23,826	98.74%	23,494	-	23,494	Government/ Agency
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.378	0.000	0.377	0.000	564	567	99.44%	561	-	561	Government/ Agency
FSF0913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.662	0.000	0.661	0.000	938	939	99.27%	931	-	931	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.181	0.001	2.138	0.001	2,051,870	2,070,465	96.26% 103.55%	1,975,222	-	1,975,222	
FRS0097 FRS0098	31292GUZ7 31292GU20	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 6.50%	4/1/2028 4/1/2028	1.198 1.193	0.000 0.000	1.261 1.232	0.000 0.000	316 140	316 140	103.55%	327 143	-	327 143	Government/ Agency Government/ Agency
FRS0123	31292G020 31292G7H3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/1/2029	1.563	0.000	1.648	0.000	5,688	5,636	104.27%	5,931	-	5,931	Government/ Agency
FRS0124	31292G6K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	10/1/2029	1.552	0.000	1.642	0.000	976	976	103.55%	1.011	_	1.011	Government/ Agency
FRS0130	31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.524	0.000	1.614	0.000	330	330	103.55%	341	-	341	Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.568	0.000	1.638	0.000	1,436	1,423	104.27%	1,497	-	1,497	Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.805	0.000	1.912	0.000	8,661	8,448	103.96%	9,004	-	9,004	Government/ Agency
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	1.038	0.000	1.092	0.000	2,445	2,418	103.55%	2,531	-	2,531	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.743	0.000	1.815	0.000	214	214	103.50%	222	-	222	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.090	0.000	1.104	0.000	2,493	2,483	102.75%	2,561	-	2,561	Government/ Agency
FRS0165 FRS0182	31292HFU3 31292HH56	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	10/1/2030 3/1/2031	1.763 1.744	0.000 0.000	1.841 1.812	0.000 0.000	203 296	203 296	104.86% 104.79%	213 310	-	213 310	
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.744	0.000	2.002	0.000	136	136	105.39%	143	-	143	Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.638	0.000	1.711	0.000	4.527	4,527	102.59%	4.644	_		Government/ Agency
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.741	0.000	2.820	0.000	11	27	102.47%	11	-	11	Government/ Agency
FRS0212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.511	0.000	2.624	0.000	2,211	2,220	103.95%	2,298	-	2,298	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.399	0.000	2.524	0.000	3,153	3,165	103.81%	3,273	-	3,273	Government/ Agency
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	3.018	0.000	3.167	0.000	102,352	102,853	103.89%	106,336	-	106,336	٠,
FRS0223	31292H4K7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.804	0.000	2.927	0.000	145,877	146,666	103.58%	151,095	-	151,095	
FRS0239 FRS0242	31297B6N7 31297DTE8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	7/1/2034 8/1/2034	3.009 3.095	0.000 0.000	3.159 3.274	0.000 0.000	1,218 324,952	1,223 326,659	103.86% 103.97%	1,265 337,855	-	1,265 337,855	
FRS0243	31297DTE6 31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.195	0.000	3.349	0.000	120,931	121,539	104.07%	125,849	-	125,849	Government/ Agency Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.382	0.000	1.427	0.000	37.670	37.875	101.63%	38.286	_	38.286	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.214	0.000	3.374	0.000	42,939	43,178	104.12%	44,707	-	44,707	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.141	0.000	3.318	0.000	15,587	15,666	104.01%	16,213	-	16,213	
FRS0260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	0.801	0.000	0.814	0.000	26,350	26,392	100.42%	26,461	-	26,461	Government/ Agency
FRS0263	31297F5W9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2034	3.185	0.000	3.342	0.000	37,889	38,080	104.10%	39,442	-	39,442	
FRS0264	31297GDF5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	3.275	0.000	3.429	0.000	26,748	26,906	104.21%	27,875	-	27,875	
FRS0268 FRS0269	31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	3.190	0.000	3.318	0.000	54,361	54,530	102.86%	55,918	-	55,918	Government/ Agency
FRS0269 FRS0270	31297HY86 31297HR68	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	1/1/2035 1/1/2035	2.804 3.059	0.000 0.000	2.912 3.171	0.000	165,309 168.057	166,286 168,550	103.58% 102.74%	171,223 172,667	-	171,223 172.667	Government/ Agency Government/ Agency
FRS0270	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.979	0.000	3.077	0.000	100,759	101,057	102.74%	103,435	-	103,435	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.300	0.000	3.432	0.000	156,269	156,723	102.96%	160,891	_	160,891	Government/ Agency
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.736	0.000	2.829	0.000	103,062	103,365	102.47%	105,605	-	105,605	Government/ Agency
FRS0282	31297MR42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	3.356	0.000	3.543	0.000	139,298	139,947	104.30%	145,289	-	145,289	Government/ Agency
FRS0283	31297MR34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2035	1.414	0.000	1.459	0.000	37,070	37,221	101.68%	37,692	-	37,692	Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.210	0.000	3.385	0.000	226,886	228,024	104.10%	236,182	-	236,182	Government/ Agency
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.327	0.000	3.519	0.000	142,497	143,219	104.28%	148,595	-	148,595	Government/ Agency
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.407	0.000	3.527	0.000	48,989	48,971	100.93%	49,445	-		Government/ Agency
FRS0294 FRS0298	3128K7RU4 31297V5R5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.50%	9/1/2035 11/1/2035	3.388 3.389	0.000 0.000	3.554 3.631	0.000	69,872 110,787	70,177 111,341	104.32% 105.31%	72,892 116,666	-	72,892 116,666	Government/ Agency Government/ Agency
FRS0302	31297V5K5 31297VLY2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	2.594	0.000	2.720	0.000	33,655	33,837	105.51%	35,024	-	35,024	
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.574	0.000	3.703	0.000	23,186	22,887	100.91%	23,398	_	23,398	Government/ Agency
FRS0319	3128KGD70	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2036	3.785	0.000	3.987	0.000	215,833	214,549	103.32%	223,002	-	223,002	Government/ Agency
FRS0320	3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.497	0.000	3.709	0.000	96,172	95,589	103.08%	99,138	-	99,138	Government/ Agency
FRS0321	3128KCG43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.636	0.000	3.760	0.000	45,343	44,840	100.94%	45,768	-	45,768	٠,
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.559	0.000	3.693	0.000	163,907	162,033	100.92%	165,408	-	165,408	
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.455	0.000	3.574	0.000	31,531	31,182	100.88%	31,809	-		Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.704	0.000	3.909	0.000	15,434	15,389	103.24%	15,935	-	15,935	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
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.600	0.000	3.799	0.000	106,305	105,683	103.17%	109,675	-	109,675	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.650	0.000	3.847	0.000	30,451	30,265	103.20%	31,424	-		Government/ Agency
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.894	0.000	4.080	0.000	29,956	29,361	101.03%	30,264	-		Government/ Agency
FRS0339	3128KSER9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.713	0.000	3.847	0.000	137,966	135,234	100.95%	139,281	-		Government/ Agency
FRS0340 FRS0341	3128KR7M0 3128KTKF6	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	6/1/2037 7/1/2037	3.714 2.633	0.000 0.000	3.865 2.675	0.000 0.000	69,647 4,461	68,241 4.381	100.96% 100.69%	70,319 4,492	-		Government/ Agency
FRS0341 FRS0343	3128K1KF6 3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	2.633 3.661	0.000	2.675 3.981	0.000	91.037	4,381 91.503	100.69%	4,492 96.293	-		Government/ Agency Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.808	0.000	4.020	0.000	69,745	69,506	103.77%	71,866	_		Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.528	0.000	3.796	0.000	197,984	198,713	104.57%	207,028	-		Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.689	0.000	3.988	0.000	4,635	4,645	104.57%	4,847	-		Government/ Agency
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	4.015	0.000	4.225	0.000	91,115	90,020	103.16%	93,998	-	93,998	Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	4.040	0.000	4.237	0.000	11,393	11,362	101.03%	11,510	-	11,510	Government/ Agency
FRS0364	3128MJLD0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039	4.198	0.000	4.387	0.000	193,737	194,286	101.07%	195,808	-		Government/ Agency
FRS0365	312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.393	0.000	4.428	0.000	82,245	82,344	96.72%	79,551	-	.,	Government/ Agency
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.633	0.000	3.983	0.000	2,727	2,791	105.74%	2,884	-		Government/ Agency
FRS0371 FRS0372	312938FB4 312938CG6	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2039 12/1/2039	3.273 4.361	0.000 0.000	3.324 4.450	0.000 0.000	2,447 185,835	2,443 185,905	99.12% 99.02%	2,425 184,012	-		Government/ Agency Government/ Agency
FRS0385	312938CG0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.674	0.000	4.939	0.000	550,944	555,342	101.13%	557,166	-		Government/ Agency
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.284	0.000	4.332	0.000	158.606	159.812	96.80%	153.535	_		Government/ Agency
FRS0389	312942AD7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2040	4.912	0.000	4.988	0.000	67,345	67,861	96.37%	64,901	-		Government/ Agency
FRS0391	312942KX2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.401	0.000	4.540	0.000	595,712	600,878	99.01%	589,836	-		Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2041	5.055	0.001	5.046	0.001	1,228,350	1,234,064	93.75%	1,151,531	-	1,151,531	Government/ Agency
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.769	0.000	4.824	0.000	10,722	10,889	96.51%	10,348	-	10,348	Government/ Agency
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.089	0.001	5.085	0.001	1,502,242	1,514,671	93.69%	1,407,495	-	1,407,495	Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	5.010	0.000	5.013	0.000	729,688	735,603	93.77%	684,197	-		Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.271	0.001	5.209	0.001	1,967,248	1,984,652	90.88%	1,787,859	-		Government/ Agency
FRS0431 FRS0432	31292SAN0 3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	9/1/2042 11/1/2042	5.344	0.002 0.000	5.278 5.251	0.002 0.000	3,063,887 240,037	3,086,000 243,018	90.77% 90.80%	2,780,979 217,950	-		Government/ Agency
FRS0432 FRS0433	3132HN1 Y5 3132HQBE1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.322 5.341	0.000	5.251	0.000	1.744.773	1.779.931	90.80%	1.583.677	-		Government/ Agency Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2042	5.388	0.001	5.312	0.001	2,679,111	2,732,232	90.69%	2,429,790	-		Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.433	0.001	5.356	0.001	1,360,200	1.387.498	90.60%	1,232,409	_		Government/ Agency
FRS0437	3132HRH45	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.389	0.002	5.310	0.002	2,516,923	2,564,016	90.68%	2,282,321	-		Government/ Agency
FRS0438	3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2042	5.450	0.001	5.471	0.001	1,796,837	1,843,464	93.19%	1,674,410	-		Government/ Agency
FRS0440	3132GRKD2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.076	0.002	5.072	0.002	2,414,016	2,464,659	93.71%	2,262,264	-	2,262,264	Government/ Agency
FRS0441	3132GRKB6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.052	0.001	5.055	0.001	2,064,966	2,118,745	93.72%	1,935,331	-		Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.234	0.001	5.232	0.001	1,508,194	1,538,529	93.52%	1,410,452	-		Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.437	0.001	4.565	0.001	835,796	857,199	99.01%	827,525	-		Government/ Agency
FRS0455 FRS0456	3132GEZY9 3132GRTL5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	7/1/2041 2/1/2042	4.847 4.592	0.000 0.000	5.000 4.727	0.000 0.000	307,179 248,928	315,811 256,098	98.93% 99.00%	303,899 246,451	-		Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	4.037	0.000	4.139	0.000	221,258	226,803	99.00%	219,127	-		Government/ Agency Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.237	0.000	3.288	0.000	153.014	156.584	99.10%	151.635	-		Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.774	0.000	4.925	0.000	587,534	606,804	98.94%	581,332	_		Government/ Agency
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.440	0.001	4.557	0.001	1,001,415	1,032,431	99.01%	991,524	-		Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.460	0.000	4.560	0.000	744,252	766,831	99.01%	736,884	-	736,884	Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.833	0.000	3.909	0.000	241,017	248,507	99.04%	238,712	-	238,712	Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.915	0.000	5.062	0.000	174,121	180,003	98.92%	172,234	-		Government/ Agency
FRS0471	312944Q95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2040	4.542	0.000	4.658	0.000	150,438	155,356	99.01%	148,943	-		Government/ Agency
FRS0472	3132GDJ60	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2041	4.753	0.000	4.893	0.000	402,925	416,319	98.96%	398,738	-		Government/ Agency
FRS0473 FRS0474	3128MJUC2 312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.391 4.497	0.001	5.595 4.613	0.001 0.000	1,257,385	1,305,754	98.63%	1,240,182	-		Government/ Agency
FRS0474 FRS0475	312936GE7 312945RT7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2039 2/1/2041	4.381	0.000 0.000	4.482	0.000	346,206 137.019	356,941 141.456	99.01% 99.02%	342,774 135.678	-		Government/ Agency Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	5.256	0.000	5.471	0.000	459.686	476.817	98.73%	453.828	_		Government/ Agency
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.518	0.001	5.431	0.001	1,310,700	1,292,706	90.44%	1,185,372	_		Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.714	0.001	5.718	0.001	759,478	767,360	92.92%	705,675	-		Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.597	0.000	5.595	0.000	597,228	603,429	93.08%	555,925	-		Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.788	0.000	5.783	0.000	492,138	497,238	92.81%	456,760	-	456,760	Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.586	0.000	5.594	0.000	62,437	63,093	93.10%	58,129	-		Government/ Agency
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.670	0.001	5.775	0.001	1,747,449	1,808,812	95.80%	1,674,102	-		Government/ Agency
FRS0485	3132QLTA1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.749	0.000	5.852	0.000	180,422	187,405	95.80%	172,849	-		Government/ Agency
FRS0486 FRS0488	3132QLSJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044 2/1/2045	5.682 5.698	0.000 0.000	5.805 5.805	0.000 0.000	408,244	424,105 400,476	95.80% 95.80%	391,109	-		Government/ Agency
FRS0488 FRS0489	3128MJVW7 3132JNQ59	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	9/1/2043	5.698	0.000	5.805	0.000	385,314 624,148	400,476 647.534	95.80% 96.05%	369,141 599,489	-		Government/ Agency Government/ Agency
1.1720409	313ZJNQ39	Fredule Mac Single Family MBS	JU IN SINGLE FAMILT MIDS	4.00%	9/1/2043	0.420	0.000	0.010	0.000	024, 148	047,034	90.03%	599,469	-	399,489	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
FRS0490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.397	0.000	5.502	0.000	384,420	399,390	96.08%	369,366	-	369,366	Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.514	0.001	5.611	0.001	760,617	789,959	95.99%	730,123	-		Government/ Agency
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.604	0.001	5.709	0.001	1,273,047	1,324,949	95.71%	1,218,419	-		Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.671	0.000	5.775	0.000	443,165	460,341	95.80%	424,564	-		Government/ Agency
FRS0494 FRS0495	3128MJVR8 3128MJVV9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2045 2/1/2045	5.740 5.765	0.001 0.002	5.736 5.758	0.001 0.002	1,538,489 2.107.185	1,576,530 2,156,621	92.64% 92.64%	1,425,312 1,952,173	-		Government/ Agency Government/ Agency
FRS0495 FRS0496	3128MJVV9 3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.765	0.002	5.758 5.556	0.002	329,337	341,946	92.64% 96.05%	316,315	-		Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.617	0.000	5.717	0.001	1,427,413	1.482.665	95.80%	1.367.499	_		Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.688	0.000	5.792	0.000	386,873	402,073	95.71%	370,272	-		Government/ Agency
FRS0499	3132QRA26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.922	0.001	5.895	0.001	935,529	952,025	92.58%	866,123	_		Government/ Agency
FRS0500	3128MJWQ9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.853	0.001	5.838	0.001	1,187,784	1,202,702	92.58%	1,099,664	-	1,099,664	Government/ Agency
FRS0501	3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.550	0.000	5.787	0.000	134,631	141,234	98.44%	132,536	-	132,536	Government/ Agency
FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.694	0.001	5.699	0.001	1,542,223	1,568,432	92.96%	1,433,609	-	1,433,609	Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.576	0.001	5.824	0.001	1,005,807	1,054,959	98.44%	990,159	-	990,159	,
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.849	0.000	5.002	0.000	156,922	163,687	98.93%	155,248	-		Government/ Agency
FRS0505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.537 5.930	0.000	5.806	0.000	52,227	54,802	98.44%	51,415	-		Government/ Agency
FRS0506 FRS0507	3128MJXE5 3128MJYR5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 2.50%	11/1/2045 8/1/2046	6.223	0.002 0.002	5.917 5.977	0.002 0.002	2,417,536 3,109,972	2,468,628 3,139,281	92.55% 86.76%	2,237,427 2,698,059	-		Government/ Agency Government/ Agency
FRS0508	3128MJYF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	4/1/2046	6.223	0.002	5.828	0.002	679,619	685,985	86.88%	590,453	-		Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.431	0.001	5.298	0.000	1,041,418	1,050,443	88.18%	918,340	-		Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.803	0.001	5.704	0.001	704,151	717,721	89.47%	630,013	_		Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.819	0.000	5.716	0.000	506,614	516.340	89.57%	453.750	-	453,750	
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.146	0.001	6.006	0.001	876,463	893,721	89.07%	780,623	-	780,623	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.939	0.001	5.829	0.001	1,361,986	1,388,399	89.47%	1,218,588	-	1,218,588	Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.177	0.002	6.042	0.002	1,965,009	2,003,985	89.07%	1,750,138	-	1,750,138	Government/ Agency
FRS0516	3128MJXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2045	5.947	0.003	5.938	0.003	3,651,300	3,710,220	92.55%	3,379,275	-	3,379,275	Government/ Agency
FRS0517	3128MJYC8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2046	6.023	0.001	6.015	0.001	912,937	929,610	92.49%	844,352	-		Government/ Agency
FRS0519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.044	0.001	6.061	0.001	1,565,263	1,594,553	92.42%	1,446,693	-	1,446,693	
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.039	0.004	6.044	0.004	4,436,844	4,517,912	92.49%	4,103,521	-		Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	6.006	0.001	6.157	0.001	683,861	702,094	95.33%	651,951	-	651,951	
FRS0522 FRS0523	3132QREU0 3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.897	0.001 0.001	5.998 5.993	0.001 0.001	625,695 1.356.661	642,370 1.378.885	95.62% 92.49%	598,259 1,254,740	-	598,259	,
FRS0523	3128MJYH7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 3.50%	4/1/2046 6/1/2046	6.000 6.060	0.000	6.062	0.001	422,375	429,369	92.49%	390,380	-		Government/ Agency Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.104	0.000	6.083	0.000	474.198	481,898	92.42%	438,277	-		Government/ Agency
FRS0528	3132QQHU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2045	5.859	0.000	5.956	0.000	394,004	404,145	95.62%	376,728	_		Government/ Agency
FRS0529	3132QVPU9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.991	0.000	6.099	0.000	132.207	135.670	95.46%	126.203	-	126,203	Government/ Agency
FRS0530	3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.889	0.000	6.033	0.000	580,168	595,499	95.40%	553,459	_	553,459	
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.795	0.001	5.910	0.001	1,402,698	1,439,549	95.46%	1,338,999	-	1,338,999	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.929	0.001	6.051	0.001	725,645	745,567	95.40%	692,239	-	692,239	Government/ Agency
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.918	0.000	6.060	0.000	277,958	285,584	95.65%	265,856	-	265,856	Government/ Agency
FRS0534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.901	0.001	6.028	0.001	637,928	655,460	95.40%	608,560	-		Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.988	0.001	6.113	0.001	881,317	905,403	95.40%	840,744	-		Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.602	0.002	5.693	0.002	2,783,006	2,869,788	95.93%	2,669,792	-		Government/ Agency
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	5.776	0.003	5.884	0.003	3,585,231	3,692,223	95.62%	3,428,023	-		Government/ Agency
FRS0538 FRS0539	3128MJXY1 3132WGUH8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	2/1/2046 9/1/2046	5.857 5.843	0.000 0.001	5.941 5.958	0.000 0.001	571,295 869,162	586,785 893,030	95.46% 95.33%	545,352 828,605	-	545,352 828,605	Government/ Agency Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.726	0.000	5.830	0.000	517,481	531,706	95.33%	493,334	-		Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.057	0.000	6.169	0.001	1.625.606	1.670.184	95.33%	1.549.753			Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	6.034	0.000	6.158	0.000	481,302	494,569	95.33%	458,844	-	458,844	,
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.759	0.004	5.872	0.004	5,248,819	5,416,915	95.62%	5,018,664	-		Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.902	0.000	6.022	0.000	3,543	3,663	95.40%	3,380	-		Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.943	0.000	6.058	0.000	3,827	3,957	95.40%	3,650	-	3,650	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	5.978	0.000	6.112	0.000	50,857	52,629	95.18%	48,404	-	48,404	Government/ Agency
FRS0548	3132QVJF9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.739	0.000	5.837	0.000	65,555	67,764	95.46%	62,578	-		Government/ Agency
FRS0549	3128MJ2D1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2047	5.961	0.002	6.105	0.002	2,958,882	3,061,808	95.18%	2,816,193	-		Government/ Agency
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.220	0.000	0.222	0.000	4	4	100.13%	4	-		Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.731	0.000	0.823	0.000	6,025	6,025	103.55%	6,239	-		Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	1.062	0.000	1.196	0.000	226	226	103.55%	234	-		Government/ Agency
FSF0185 FSF0187	31371GX47 31380LFK9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 6.50%	8/1/2028 9/1/2028	1.081 1.328	0.000 0.000	1.221 1.476	0.000 0.000	194 7,055	194 7,053	103.55% 102.38%	201 7,223	-	201	Government/ Agency Government/ Agency
FSF0187 FSF0188	31380LFK9 31379YRM7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.328	0.000	1.476 1.418	0.000	7,055 10.358	7,053 10,356	102.38% 102.38%	7,223 10.604	-		Government/ Agency
FSF0199	313791RM7 31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.294	0.000	1.416	0.000	9,166	9,141	102.36%	9,207	-		Government/ Agency
1 01 0 100	3137111008	1 1414// Colligie Lathliy MDO	OU TH SHADEL LAWIET MIDS	0.0076	11/1/2020	1.234	0.000	1.570	0.000	3,100	5,141	100.4370	3,201	-	9,207	Severiment 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
FSF0200	31371HFM5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2029	1.277	0.000	1.358	0.000	11,576	11,544	100.43%	11,626	-	11,626	Government/ Agency
FSF0206	31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2028	1.328	0.000	1.402	0.000	6,525	6,505	100.47%	6,556	-		Government/ Agency
FSF0242	31371JDS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	3/1/2030	1.492	0.000	1.672	0.000	2,143	2,112	104.51%	2,239	-		Government/ Agency
FSF0260 FSF0264	31371J3C6 31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 8.00%	5/1/2031 5/1/2031	1.581 1.863	0.000 0.000	1.817 1.883	0.000 0.000	71 53	71 53	103.82% 103.95%	74 55	-		
FSF0264 FSF0267	31371J3W2 31387JEM4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.863	0.000	1.883	0.000	35.788	35.811	103.95%	37.275	-		Government/ Agency Government/ Agency
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.770	0.000	2.023	0.000	60,379	60,423	104.16%	62,952	-		
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.888	0.000	2.174	0.000	18.359	18.371	104.70%	19,222	-		Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.863	0.000	2.143	0.000	4,809	4,809	104.65%	5,032	-	5,032	,
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.919	0.000	2.100	0.000	5,081	5,074	103.24%	5,245	-	5,245	Government/ Agency
FSF0315	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2031	1.877	0.000	1.896	0.000	47,137	47,186	104.78%	49,390	-	49,390	Government/ Agency
FSF0320	31385H6T4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2032	1.819	0.000	2.096	0.000	122	122	104.55%	128	-		Government/ Agency
FSF0321	31371JSB1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	11/1/2030	1.609	0.000	1.846	0.000	2,185	2,185	103.88%	2,270	-		Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.957	0.000	2.254	0.000	43,924	44,003	104.86%	46,058	-		,
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	2.096 1.964	0.000 0.000	2.409 2.262	0.000 0.000	40,402 14,496	40,415 14,557	105.32% 104.97%	42,551 15,215	-		Government/ Agency Government/ Agency
FSF0375	31385WT33	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2032	2.090	0.000	2.299	0.000	742	744	103.59%	768	-		
FSF0415	31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.077	0.000	2.227	0.000	81.270	81.559	99.99%	81.259	-		Government/ Agency
FSF0433	31403NFZ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.728	0.000	3.029	0.000	105,384	105,400	102.67%	108,201	-	108,201	
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.635	0.000	2.787	0.000	36,285	36,371	102.43%	37,165	-		Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.839	0.000	3.124	0.000	10,842	10,867	102.70%	11,134	-	11,134	Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.943	0.000	3.250	0.000	18,620	18,605	102.80%	19,141	-	19,141	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.795	0.000	2.950	0.000	159,463	158,913	100.65%	160,496	-		Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.768	0.000	2.996	0.000	69,893	70,040	102.57%	71,692	-		Government/ Agency
FSF0567	31405JA87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2034	3.043	0.000	3.286	0.000	63,170	63,302	102.83%	64,958	-		Government/ Agency
FSF0570	31405PBS8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.538	0.000	2.698	0.000	38,107	38,180	102.31%	38,988	-		
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.035	0.000 0.000	3.361	0.000	45,985 71,575	46,059 71,674	102.89%	47,315	-		Government/ Agency
FSF0577 FSF0578	31405NDX0 31405NDA0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	9/1/2034 9/1/2034	2.779 3.006	0.000	3.029 3.309	0.000 0.000	71,575 89.193	71,674 89.313	102.62% 102.86%	73,450 91,740	-		
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.909	0.000	3.286	0.000	181,789	182,779	104.06%	189,172	-		Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.135	0.000	3.427	0.000	83,096	83,254	102.83%	85,448	-		Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.630	0.000	1.808	0.000	17,475	17,565	102.14%	17,848	-		Government/ Agency
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	2.979	0.000	3.373	0.000	86,170	86,517	104.22%	89,810	-	89,810	Government/ Agency
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.590	0.000	1.742	0.000	1,678	1,685	102.02%	1,711	-		Government/ Agency
FSF0644	31407D4B8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.260	0.000	3.508	0.000	52,863	52,861	100.77%	53,272	-	53,272	,
FSF0645	31407BTX7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.150	0.000	3.415	0.000	77,430	77,410	100.75%	78,010	-		
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.200	0.000	3.555	0.000	118,309	118,408	102.92%	121,759	-	121,759	
FSF0653 FSF0662	31407JLQ3 31407JMM1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	7/1/2035 8/1/2035	3.053 2.970	0.000	3.370 3.400	0.000 0.000	79,065 33.416	79,106 33,518	102.91% 104.22%	81,369 34.824	-	81,369 34,824	,
FSF0663	3140751WIVI	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.970	0.000	3.252	0.000	60,485	60,684	104.22%	62,930	-		,
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.262	0.000	3.591	0.000	56,326	56,371	102.95%	57,986	_		
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.805	0.000	3.278	0.000	40,138	40,295	104.05%	41,763	-	41,763	,
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.074	0.000	3.461	0.000	136,139	136,157	104.34%	142,053	-		,
FSF0702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.049	0.000	3.353	0.000	21,501	21,408	102.87%	22,118	-	22,118	Government/ Agency
FSF0703	31371MQC4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2036	3.027	0.000	3.382	0.000	19,689	19,599	102.80%	20,241	-	20,241	Government/ Agency
FSF0704	31408JCJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	0.649	0.000	0.675	0.000	1,917	1,907	100.12%	1,919	-		Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.882	0.000	3.331	0.000	98,403	98,428	104.09%	102,428	-		
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.119	0.000	3.537	0.000	135,149	135,190	104.46%	141,177	-		Government/ Agency
FSF0729 FSF0731	31410R5U9 31410MDY3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	5/1/2036 4/1/2036	3.022 3.141	0.000	3.353 3.525	0.000 0.000	110,225 235,535	109,236 233,455	102.92% 102.91%	113,445 242,379	-	113,445 242,379	Government/ Agency Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.953	0.000	3.348	0.000	235,535 44,784	44,360	102.91%	46,044	-	46,044	
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	2.964	0.000	3.507	0.000	37.752	37.794	105.34%	39.769	-		
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.769	0.000	3.236	0.000	17,521	17,535	104.03%	18,228	-	,	Government/ Agency
FSF0744	31411WGA9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.591	0.000	3.903	0.000	45,896	45,411	100.87%	46,295	-		Government/ Agency
FSF0745	31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/1/2037	3.128	0.000	3.767	0.000	91,980	92,055	104.48%	96,099	-		Government/ Agency
FSF0752	31371NEU5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.412	0.000	3.710	0.000	43,086	42,557	100.82%	43,439	-	43,439	Government/ Agency
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.488	0.000	2.697	0.000	103	103	102.35%	106	-	106	
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.382	0.000	3.828	0.000	223	224	102.93%	230	-		
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.387	0.000	3.773	0.000	6,814	6,835	103.08%	7,023	-		Government/ Agency
FSF0760 FSF0761	31414LZ68 31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50% 5.50%	2/1/2038	3.224 3.085	0.000 0.000	3.602 3.410	0.000 0.000	130 2.491	130 2.498	102.98% 102.82%	134 2.562	-	134	
FSF0761 FSF0762	31411FHZ0 31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	12/1/2036 12/1/2037	3.085	0.000	3.410 3.839	0.000	2,491 5,106	2,498 5,123	102.82% 102.92%	2,562 5,255	-		Government/ Agency
1.91.07	3141256P4	FNMA Single Family MBS	JU TR SINGLE FAMILY MBS	5.50%	12/1/203/	ა.აგგ	0.000	3.839	0.000	5,106	5,123	102.92%	5,∠55	-	5,255	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
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.214	0.000	3.614	0.000	4,272	4,285	103.00%	4,400	-	4,400	Government/ Agency
FSF0765	31413UR76	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2037	3.350	0.000	3.756	0.000	6,375	6,396	103.11%	6,573	-		Government/ Agency
FSF0766 FSF0767	31413YTT8 31414AW65	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	11/1/2037 1/1/2038	3.395 3.490	0.000 0.000	3.798 3.950	0.000 0.000	93,675 47,970	94,005 47,984	103.16% 103.04%	96,633 49,430	-		Government/ Agency Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.578	0.000	3.950	0.000	16,613	16.482	100.90%	16.763	-		Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.863	0.000	4.058	0.000	13.623	13.654	98.91%	13,475	_		Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.073	0.000	3.574	0.000	13,100	13,313	104.41%	13,677	-	13,677	Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.829	0.000	3.264	0.000	111,449	113,786	105.02%	117,047	-	117,047	Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.270	0.000	4.478	0.000	44,791	44,859	98.88%	44,290	-	44,290	Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.185	0.000	4.388	0.000	233,665	234,022	98.89%	231,064	-		Government/ Agency
FSF0803 FSF0804	31416TE21 31412UY79	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	8/1/2039 8/1/2039	4.057 3.777	0.000 0.000	4.260 3.921	0.000 0.000	539,633 788,916	541,098 790,756	98.90% 98.93%	533,694 780,463	-	533,694 780,463	Government/ Agency Government/ Agency
FSF0808	31417YNE3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2040	4.138	0.000	4.560	0.000	244,322	247,632	100.96%	246,657	-	246,657	Government/ Agency
FSF0816	31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.634	0.000	3.987	0.000	23,318	23,614	100.87%	23,520	-		
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.623	0.000	3.836	0.000	26,113	26,474	100.85%	26,334	-	26,334	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.042	0.000	4.307	0.000	95,735	96,653	98.89%	94,673	-		Government/ Agency
FSF0833	31418X2G2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2040	4.184	0.000	4.426	0.000	515,274	522,647	98.89%	509,544	-		Government/ Agency
FSF0834	31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2040	4.112	0.000	4.553	0.000	627,810	645,422	100.95%	633,781	-		Government/ Agency
FSF0835 FSF0836	31418XDN5 31419ADT1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.00%	8/1/2040 7/1/2040	4.257 4.349	0.000 0.000	4.520 4.474	0.000 0.000	95,084 85	96,451 86	98.88% 96.53%	94,021 82	-		Government/ Agency Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.550	0.000	4.700	0.000	97,677	98,668	96.40%	94,160	-		Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.529	0.001	4.651	0.001	976.380	986.629	96.43%	941.508	_		Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.483	0.000	4.614	0.000	715,740	723,262	96.47%	690,469	-		Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.289	0.000	4.550	0.000	103,157	104,305	98.88%	102,002	-	102,002	Government/ Agency
FSF0842	3138A4RP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.569	0.001	4.683	0.001	1,558,632	1,554,735	96.40%	1,502,567	-		
FSF0843	31412RHW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2040	4.250	0.000	4.522	0.000	124,211	125,586	98.88%	122,820	-		Government/ Agency
FSF0844	31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.131	0.000	4.381	0.000	77,923	78,762	98.89%	77,057	-		
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	4.348 4.190	0.000 0.001	4.665 4.655	0.000 0.001	86,882 997.845	87,868 1,018,910	98.84% 100.98%	85,875 1.007.625	-		Government/ Agency Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	4.062	0.000	4.464	0.001	438,510	447,319	100.98%	442,835	-	442,835	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.268	0.000	4.729	0.000	639,031	651,258	100.99%	645,341	-		Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.151	0.000	4.633	0.000	535,034	546,742	100.97%	540,236	-		Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.567	0.000	4.715	0.000	42,300	42,427	96.38%	40,770	-	40,770	Government/ Agency
FSF0856	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.017	0.000	5.056	0.000	473,027	477,909	93.51%	442,305	-		Government/ Agency
FSF0857	3138E6EK8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.018	0.000	5.058	0.000	501,595	506,773	93.51%	469,020	-		Government/ Agency
FSF0858 FSF0859	3138E3AA1 3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	2/1/2042 1/1/2042	4.940 4.883	0.000 0.000	4.990 4.924	0.000 0.000	81,398 318,242	82,258 321,551	93.58% 93.67%	76,168 298,109	-		Government/ Agency Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.059	0.000	5.103	0.000	460.842	466.624	93.46%	430.696	-		Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.199	0.000	5.148	0.000	58.559	59,297	90.74%	53.136	-		
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.099	0.000	5.048	0.000	183,083	185,206	90.92%	166,457	-		Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.907	0.001	4.945	0.001	1,252,500	1,278,200	93.68%	1,173,331	-	1,173,331	Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.096	0.000	5.041	0.000	389,840	396,506	90.96%	354,589	-		
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.189	0.000	5.139	0.000	263,375	267,853	90.76%	239,037	-	239,037	Government/ Agency
FSF0867 FSF0868	3138LUDV4 3138M1K31	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	6/1/2042 7/1/2042	5.168 4.784	0.000 0.000	5.117 4.732	0.000 0.000	209,862 354,415	213,395 360,415	90.78% 91.55%	190,522 324,476	-	190,522	Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.232	0.000	5.192	0.000	215,079	218,767	90.64%	194,941	-		Government/ Agency Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.117	0.000	5.078	0.000	182.149	185,251	90.86%	165,492	-		Government/ Agency
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.194	0.000	5.139	0.000	300,767	305,893	90.77%	273,017	-		Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.200	0.000	5.158	0.000	341,925	347,654	90.71%	310,162	-	310,162	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.188	0.000	5.138	0.000	120,282	122,330	90.75%	109,161	-	109,161	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.289	0.000	5.223	0.000	393,309	400,194	90.61%	356,393	-	356,393	Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.169	0.001	5.212	0.001	2,034,101	2,082,956	93.34%	1,898,689	-		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	5.199 5.128	0.000 0.002	5.270 5.177	0.000 0.002	93,803 2,206,174	96,117 2,254,391	93.22% 93.38%	87,445 2,060,030	-		Government/ Agency Government/ Agency
FSF0884	31417CNL5 3138LWDV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.128	0.002	5.177	0.002	2,206,174	2,254,391	93.35%	2,060,030	-		Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.126	0.000	5.183	0.000	23,990	24,663	93.34%	22,393	_		Government/ Agency
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.125	0.000	5.173	0.000	39,146	40,261	93.37%	36,552	-		Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.207	0.000	5.251	0.000	163,126	167,374	93.27%	152,155	-		Government/ Agency
FSF0920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.497	0.001	4.801	0.002	2,254,610	2,330,231	98.81%	2,227,873	-		Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.231	0.001	4.488	0.001	1,457,457	1,504,086	98.88%	1,441,179	-		Government/ Agency
FSF0923 FSF0924	3138X0C55 31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	9/1/2043 5/1/2039	4.687 4.197	0.000 0.000	5.024 4.438	0.000 0.000	89,207 144,049	92,627 148,575	98.60% 98.89%	87,958 142,444	-		Government/ Agency
F3F0924	3141ZPK60	FNMA Single Family MBS	SU TR SINGLE FAMILY MBS	4.50%	5/1/2039	4.197	0.000	4.438	0.000	144,049	148,5/5	98.89%	142,444	-	142,444	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
FSF0925	31417MZL0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2039	4.302	0.000	4.525	0.000	169,503	174,965	98.88%	167,603	-	167,603	Government/ Agency
FSF0926	31419AG43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.291	0.000	4.554	0.000	630,947	652,053	98.88%	623,871	-		Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.257	0.001	5.477	0.001	1,705,480	1,765,091	95.86%	1,634,952	-		Government/ Agency
FSF0928 FSF0929	3138YBPY3 3138YEVQ7	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	5.370 5.255	0.000 0.000	5.577 5.483	0.000 0.000	308,529 496,209	320,672 515,930	95.68% 95.68%	295,205 474,780	-		Government/ Agency Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.170	0.000	5.382	0.000	395.183	410.871	95.68%	378.117	-		Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.562	0.002	5.630	0.002	2,793,666	2,873,512	92.53%	2,584,869	-		Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.568	0.001	5.625	0.001	1,234,253	1,263,851	92.46%	1,141,234	-		Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.727	0.000	5.069	0.000	392,774	410,520	98.60%	387,277	-	387,277	Government/ Agency
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	4.977	0.000	5.367	0.000	334,899	350,249	98.51%	329,898	-		Government/ Agency
FSF0936	3140EW5C5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.642	0.003	5.685	0.003	4,087,137	4,201,204	92.74%	3,790,607	-		Government/ Agency
FSF0937	3140E9JX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.670 5.974	0.002	5.751	0.002	2,415,976	2,483,723	93.28%	2,253,527	-		Government/ Agency
FSF0939 FSF0940	3140F76S3 3140F8D46	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	5.974	0.002 0.001	5.860 5.868	0.002 0.001	3,149,598 1,219,750	3,223,486 1,248,384	89.08% 89.08%	2,805,517 1,086,497	-		Government/ Agency Government/ Agency
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.008	0.004	5.902	0.004	5,226,281	5,352,172	89.08%	4,655,331	-		Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.676	0.001	5.958	0.001	1,663,963	1,719,729	95.21%	1,584,306	-		Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.526	0.001	5.802	0.001	1,144,142	1,182,250	95.28%	1,090,085	-		Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.517	0.003	5.780	0.003	3,568,288	3,654,827	95.40%	3,404,159	-	3,404,159	Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.760	0.001	5.813	0.001	1,135,796	1,146,300	92.43%	1,049,842	-	1,049,842	Government/ Agency
FSF0946	3138WJQ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.617	0.004	5.893	0.004	4,792,802	4,948,488	95.21%	4,563,362	-		Government/ Agency
FSF0947	3140FNJL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.854	0.002	5.937	0.002	3,143,647	3,184,880	92.24%	2,899,851	-		Government/ Agency
FSF0948 FSF0949	3140FMLM6 3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	12/1/2046	5.948 5.979	0.001 0.001	6.025 6.046	0.001 0.001	1,697,538 1.845,238	1,720,986 1.870.588	92.24% 92.24%	1,565,890	-		Government/ Agency
FSF0949 FSF0950	3138ERU57	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	1/1/2047 1/1/2047	5.979 5.878	0.001	5.931	0.001	1,845,238	677,568	92.24%	1,702,136 616,495	-		Government/ Agency Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.927	0.001	6.018	0.001	902,629	915,288	92.24%	832,629	_		Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.663	0.000	5.740	0.000	557,928	563,166	92.43%	515,706	-		Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.692	0.000	5.731	0.000	380,208	383,637	92.46%	351,554	-		Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	5.924	0.001	6.020	0.001	1,325,029	1,354,127	92.15%	1,221,028	-	1,221,028	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.885	0.000	5.981	0.000	603,735	615,850	92.24%	556,914	-		Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	5.904	0.000	5.997	0.000	613,280	625,567	92.24%	565,719	-		Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.835	0.001	5.959	0.001	1,707,434	1,742,087	92.24%	1,575,019	-		Government/ Agency
FSF0958 FSF0959	3140FTRN3 3140FQY27	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	6/1/2047 1/1/2047	5.866 5.973	0.001 0.001	6.006 6.039	0.001 0.001	1,186,035 648,782	1,212,787 662,796	92.15% 92.24%	1,092,944 598,468	-		Government/ Agency
FSF0960	3140FUKP2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2047	6.007	0.000	6.099	0.001	517,457	528,748	92.24%	477,327	-		Government/ Agency Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.703	0.002	5.972	0.003	3,102,913	3,217,471	95.21%	2,954,372	_		Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.625	0.002	5.915	0.002	2,359,993	2,448,117	95.12%	2,244,804	-		Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.859	0.001	5.951	0.001	1,073,508	1,093,935	92.31%	990,927	-	990,927	Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.821	0.001	5.932	0.001	689,855	702,999	92.31%	636,787	-		Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.856	0.001	5.950	0.001	840,004	855,999	92.31%	775,385	-		Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.833	0.001	5.936	0.001	1,073,377	1,093,812	92.31%	990,805	-		Government/ Agency
FSF0968 FSF0969	3138WJZ43 3138WKRK3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 4.00%	2/1/2047 4/1/2047	5.901 5.660	0.001 0.002	5.986 5.964	0.001 0.002	1,450,274 2,760,201	1,477,742 2,829,214	92.24% 95.12%	1,337,803 2,625,478	-		Government/ Agency Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.972	0.002	6.079	0.002	3.235.404	3.255.873	91.99%	2,976,404	-		Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.255	0.001	5.750	0.001	1.042.175	1.070.128	97.98%	1.021.076	_		Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.109	0.000	5.676	0.000	161,680	166,138	97.51%	157,649	-		Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.311	0.001	5.852	0.001	1,793,740	1,842,523	97.76%	1,753,502	-		Government/ Agency
FSF0974	3140HFGR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.105	0.000	5.706	0.000	324,043	332,998	97.38%	315,559	-	315,559	Government/ Agency
FSF0975	3140HFG29	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.195	0.001	5.781	0.001	1,252,471	1,289,143	97.38%	1,219,678	-		Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.113	0.002	5.719	0.002	2,762,801	2,838,904	97.38%	2,690,464	-		Government/ Agency
FSF0977 FSF0978	31418CXP4 31418CS62	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	6/1/2048 1/1/2048	5.186 5.200	0.000 0.000	5.792 5.755	0.000 0.000	32,624 104,915	33,524 107,783	97.38% 97.54%	31,770 102,332	-		Government/ Agency Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.200	0.000	6.038	0.000	1.981.372	1.981.257	94.93%	1,880,948	-		Government/ Agency
FSF0979 FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	5.276	0.002	5.873	0.002	974,644	1,961,257	97.35%	948.821	-		Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.172	0.001	5.747	0.001	1,569,218	1,612,138	97.38%	1,528,131	-		Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.037	0.000	6.231	0.000	563,202	574,359	91.68%	516,356	-		Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.509	0.000	6.423	0.000	43,701	44,213	88.58%	38,709	-	38,709	Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.192	0.003	6.404	0.003	4,030,792	4,241,231	91.62%	3,693,004	-		Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	6.936	0.011	6.588	0.011	13,337,912	13,762,370	84.45%	11,264,251	-		Government/ Agency
FSF0987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.618 6.965	0.008	6.523	0.008 0.011	9,718,241	10,129,911	88.63%	8,613,437	-		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	6.965	0.011 0.004	6.618 6.399	0.011	12,982,735 4,888,204	13,483,072 5,147,115	84.58% 91.68%	10,980,522 4,481,618	-		Government/ Agency Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.920	0.004	6.568	0.004	6,504,758	6,796,248	84.45%	5,493,455	-		Government/ Agency
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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
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.872	0.007	6.528	0.007	8,882,113	9,248,513	84.45%	7,501,200	-	7,501,200	Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.013	0.010	6.664	0.010	12,236,343	12,748,339	84.36%	10,322,472	-		Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	6.959	0.010	6.597	0.009	11,733,465	12,230,276	84.36%	9,898,249	-		Government/ Agency
FSF1004 FSF1005	3140XAEY4 3140QGE94	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	1/1/2051 12/1/2050	6.455 6.751	0.008 0.004	6.371 6.679	0.008 0.004	10,191,093 4,985,433	10,697,721 5,224,297	87.98% 88.01%	8,966,292 4,387,824	-		Government/ Agency Government/ Agency
FSF1005	3140QGE94 3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.744	0.004	6.658	0.004	4,776,884	4.978.237	88.04%	4,205,767	-		Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.234	0.004	6.413	0.004	4,752,090	5.006.563	91.62%	4,353,856	_		Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.225	0.023	6.852	0.022	26,523,192	27,461,786	84.14%	22,316,715	-		Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.780	0.012	6.669	0.012	13,683,556	14,295,900	88.36%	12,090,331	-	12,090,331	Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.795	0.008	6.666	0.008	9,049,896	9,414,018	88.08%	7,970,732	-		Government/ Agency
FSF1016	3140QL3A2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2051	6.292	0.004	6.473	0.004	4,354,099	4,591,764	91.43%	3,981,053	-		Government/ Agency
FSF1017	3140XD3U8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2051	6.840	0.018	6.758	0.018	20,388,582	21,156,790	87.76%	17,893,611	-		Government/ Agency
FSF1018 FSF1019	3140MBCU4 3140XFJA0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 2.50%	1/1/2052 1/1/2052	7.183 7.179	0.010 0.036	6.820 6.818	0.009 0.034	10,900,750	10,954,959	84.73% 84.73%	9,236,655 34.783.336	-		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%	3/1/2052	6.788	0.036	6.694	0.034	41,049,972 21,163,016	41,188,475 21,264,180	84.73% 88.17%	34,783,336 18,659,252	-		Government/ Agency Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.391	0.023	5.898	0.025	30,878,742	30,508,638	93.89%	28,992,832	-		Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.778	0.007	5.634	0.008	10,489,898	10,533,010	96.48%	10,120,182	-		Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.745	0.007	5.591	0.008	10,183,319	10,225,188	96.48%	9,824,408	-		Government/ Agency
FSF1030	3140MSU86	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.084	0.013	5.179	0.017	22,599,198	22,988,971	98.58%	22,277,910	-	22,277,910	Government/ Agency
FSF1031	3140XHVJ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.691	0.012	5.577	0.015	19,012,047	19,103,988	96.94%	18,431,086	-	18,431,086	Government/ Agency
FSF1032	3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2052	5.400	0.010	5.898	0.011	13,716,838	13,532,390	93.89%	12,879,086	-		Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.008	0.012	5.114	0.015	20,797,512	21,234,382	98.67%	20,521,335	-		Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	3.695	0.009	4.862	0.012	17,420,952	17,461,100	99.17%	17,276,719	-		Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.652	0.014	5.549	0.017	21,550,588	20,960,068	97.19%	20,945,932	-		Government/ Agency
FSF1036 FSF1037	3132DN3T8 3140N5Z49	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 4.50%	10/1/2052 10/1/2052	3.753 4.872	0.008 0.012	4.848 5.614	0.011 0.014	15,472,351 18,022,470	15,333,284 17.614.694	98.52% 96.35%	15,242,714 17,364,740	-		Government/ Agency Government/ Agency
FSF1037	3133BKB99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.598	0.012	5.438	0.012	15,655,904	15,382,320	96.79%	15,153,036	-		Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	3.787	0.010	4.806	0.012	17,904,397	17,817,275	98.90%	17,707,485	_		Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	3.718	0.012	4.784	0.015	22,126,265	22,021,828	98.90%	21,882,920	-		Government/ Agency
FSF1041	3132DQFW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2053	2.820	0.009	4.283	0.013	20,998,488	21,073,270	100.71%	21,147,571	-	21,147,571	Government/ Agency
FSF1042	3140XMAX4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.210	0.005	3.594	0.008	14,847,827	14,925,651	101.75%	15,107,079	-	15,107,079	Government/ Agency
FSF1043	3132DQXZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	2.820	0.006	4.211	0.010	15,730,511	15,591,878	100.54%	15,815,893	-		Government/ Agency
FSF1044	3140QSUC3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.205	0.003	3.732	0.005	8,918,558	8,918,558	101.41%	9,044,181	-		Government/ Agency
FSF1045 FSF1046	3140QTH28 3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50% 6.00%	11/1/2053 1/1/2054	1.230 2.374	0.003	2.977 3.774	0.008 0.008	17,217,756 14,487,740	17,108,283	103.09% 101.41%	17,750,103	-		Government/ Agency
FSF1046 FSF1047	3142GQW65 3142GQRA2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	1.939	0.005 0.003	3.774	0.008	9.303.825	14,658,683 9,429,863	101.41%	14,691,808 9,478,487	-		Government/ Agency Government/ Agency
FSF1048	3140XN5N0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.720	0.003	4.104	0.003	18.750.993	18.728.182	100.54%	18.852.770	-		Government/ Agency
FSF1049	3140QT2S7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	3.030	0.010	4.308	0.015	23,523,546	23,451,816	99.98%	23,518,907	-		Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.033	0.005	3.790	0.008	14,995,110	15,139,991	101.94%	15,285,987	-		Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	2.818	0.009	4.176	0.013	21,640,507	21,544,540	100.36%	21,717,391	-	21,717,391	Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.066	0.007	3.736	0.012	22,424,849	22,393,864	101.80%	22,828,313	-		Government/ Agency
FSF1053	3140ABBW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	1.999	0.004	3.566	0.007	13,200,956	13,179,673	101.74%	13,430,834	-		Government/ Agency
FSF1054	3142GRBK5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2054	2.143	0.008	3.770	0.014	25,456,567	25,593,312	101.94%	25,950,376	-		Government/ Agency
FSF1055	3140XPXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2054	2.747	0.010	4.434	0.016	24,254,825	24,096,748	101.23%	24,553,227	-		Government/ Agency
FSF1056 FSF1057	3142GS6E3 3142GTBK1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 5.50%	12/1/2054 11/1/2054	1.758 2.879	0.005 0.006	3.251 4.300	0.010 0.009	20,072,835 15,000,000	20,671,341 14,981,271	103.33% 100.95%	20,742,071 15,142,355	-		Government/ Agency Government/ Agency
FSF1058	3140QVP65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2054	2.581	0.006	3.943	0.009	15,000,000	15,132,283	100.93%	15,211,285	-		Government/ Agency
GSF0043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.172	0.000	0.172	0.000	64	64	100.13%	64	_		Government/ Agency
GSF0055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	0.424	0.000	0.425	0.000	225	225	100.46%	226	-		Government/ Agency
GSF0056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.354	0.000	0.356	0.000	1,053	1,052	100.31%	1,057	-	1,057	Government/ Agency
GSF0074	36202CNT6	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/20/2026	0.531	0.000	0.543	0.000	2,803	2,792	102.43%	2,871	-	2,871	Government/ Agency
GSF0087	36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	9/15/2027	0.943	0.000	0.945	0.000	4,126	4,126	101.67%	4,195	-		Government/ Agency
GSF0088	36208HST4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/15/2027	0.969	0.000	0.982	0.000	23,038	23,041	101.74%	23,438	-		Government/ Agency
GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2025 1/15/2027	0.340	0.000	0.341	0.000	3,454	3,453 6,638	100.32% 101.07%	3,465 6,709	-		Government/ Agency
GSF0094 GSF0096	36207NEN0 36208UYA9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.50%	1/15/2027	0.694 1.019	0.000	0.695 1.021	0.000	6,639 5.652	6,638 5.657	101.07%	6,709 5.757	-		Government/ Agency Government/ Agency
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.665	0.000	0.668	0.000	912	912	101.00%	921	-	-, -	Government/ Agency
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.665	0.000	0.668	0.000	825	826	101.00%	833	_		Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.269	0.000	0.270	0.000	616	621	100.19%	617	-		Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	0.943	0.000	0.955	0.000	1,823	1,826	101.67%	1,854	-		Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.605	0.000	0.609	0.000	3,149	3,153	100.86%	3,176	-		Government/ Agency
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.178	0.000	1.180	0.000	22,976	23,015	101.79%	23,387	-	23,387	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
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.083	0.000	1.083	0.000	1,353	1,355	101.62%	1,375	-	1,375 G	overnment/ Agency
GSF0150	36208VS22	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	4/15/2028	1.155	0.000	1.155	0.000	8,652	8,654	101.75%	8,803	-	8,803 G	overnment/ Agency
GSF0163	36207MT48	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.155	0.000	1.155	0.000	2,432	2,432	101.75%	2,474	-		overnment/ Agency
GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.154	0.000	1.155	0.000	9,625	9,625	101.75%	9,793	-		overnment/ Agency
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.105	0.000	1.102	0.000	5,646	5,649	101.13%	5,710	-		overnment/ Agency
GSF0179 GSF0180	36208PT81 36209STU5	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.00%	6/15/2028 6/15/2028	1.153 0.607	0.000 0.000	1.156 0.607	0.000	18,914 629	18,927 629	101.20% 100.39%	19,141 631	-		overnment/ Agency overnment/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.329	0.000	1.348	0.000	23,767	23,767	100.39%	24,175	-		overnment/ Agency
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.182	0.000	1.213	0.000	443	443	102.43%	453	_		overnment/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.195	0.000	1.208	0.000	16,876	16,900	101.28%	17,092	_		overnment/ Agency
GSF0210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	0.631	0.000	0.632	0.000	6,222	6,241	100.76%	6,270	-	6,270 G	overnment/ Agency
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.624	0.000	1.629	0.000	6,330	6,330	102.47%	6,486	-	6,486 G	overnment/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.956	0.000	0.957	0.000	10,222	10,237	101.87%	10,413	-		overnment/ Agency
GSF0229	36208HMM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.042	0.000	0.042	0.000	5	6	99.77%	5	-		overnment/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.335	0.000	1.327	0.000	19,588	19,682	102.06%	19,992	-		overnment/ Agency
GSF0236 GSF0238	36207FD40 36225A7H7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.00%	9/15/2026 11/15/2028	0.661 1.187	0.000 0.000	0.662 1.226	0.000 0.000	1,569 4,996	1,569 5,000	100.82% 101.28%	1,582 5,060	-		overnment/ Agency
GSF0239	36208YLW7	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.149	0.000	1.163	0.000	27,740	27,748	101.20%	28,074	-		overnment/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.728	0.000	0.730	0.000	5.519	5,522	100.56%	5.550	_		overnment/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.519	0.000	1.520	0.000	66,708	66,745	101.80%	67,906	_		overnment/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.359	0.000	1.410	0.000	26,069	26,073	101.58%	26,480	_		overnment/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.632	0.000	1.674	0.000	3,064	3,088	103.36%	3,167	-		overnment/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.482	0.000	1.515	0.000	7,218	7,263	103.09%	7,441	-	7,441 Go	overnment/ Agency
GSF0261	36211FQZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	11/15/2030	1.802	0.000	1.788	0.000	1,828	1,862	102.72%	1,878	-	1,878 G	overnment/ Agency
GSF0271	36200KKH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2033	2.442	0.000	2.506	0.000	40,017	40,052	101.01%	40,420	-		overnment/ Agency
GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2032	1.874	0.000	2.017	0.000	23,211	23,332	101.89%	23,651	-		overnment/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.561	0.000 0.000	2.725	0.000	339,116	339,498	101.09%	342,804	-		overnment/ Agency
GSF0275 GSF0276	36200MN33 36200MNC3	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	6/15/2033 6/15/2033	2.136 2.084	0.000	2.319 2.253	0.000	33,580 16,416	33,722 16.487	102.21% 102.14%	34,323 16,768	-		overnment/ Agency overnment/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.485	0.000	2.557	0.000	6,948	6,985	102.14%	7,123	-	.,	overnment/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.406	0.000	2.456	0.000	44,233	44,440	102.42%	45.305	_		overnment/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.361	0.000	3.490	0.000	26,559	26,471	103.34%	27,446	_		overnment/ Agency
GSF0285	36294RB73	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.050	0.000	3.318	0.000	287,281	286,318	103.10%	296,188	-		overnment/ Agency
GSF0286	36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/15/2037	3.156	0.000	3.358	0.000	116,651	116,174	101.38%	118,258	-	118,258 G	overnment/ Agency
GSF0287	36241KLQ9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/15/2037	3.020	0.000	3.241	0.000	137,000	136,460	101.33%	138,818	-	138,818 G	overnment/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.198	0.000	3.443	0.000	29,415	29,297	101.41%	29,830	-		overnment/ Agency
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.222	0.000	4.268	0.000	212,872	214,195	96.48%	205,370	-		overnment/ Agency
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.349	0.000	4.398	0.000	408,998	411,652	96.41%	394,325	-		overnment/ Agency
GSF0292 GSF0293	3620C0YX0 3620A7ZP3	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.50%	6/15/2040 8/15/2040	4.094 4.261	0.000 0.000	4.168 4.464	0.000 0.000	195,474 429,254	196,722 434,505	96.56% 98.37%	188,753 422,241	-		overnment/ Agency overnment/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.104	0.000	1.125	0.000	26,049	26.049	100.90%	26.284	-		overnment/ Agency
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.398	0.000	1.439	0.000	38,975	38,975	102.14%	39,809	_		overnment/ Agency
FSB0033	31371JL36	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/1/2030	1.589	0.000	1.752	0.000	84	84	104.86%	88	_		overnment/ Agency
FSB0042	31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	8/1/2030	1.790	0.000	1.792	0.000	25,920	26,067	104.93%	27,199	-	27,199 Go	overnment/ Agency
FSB0072	31389MUN5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.494	0.000	2.594	0.000	99,788	99,754	100.07%	99,862	-	99,862 Go	overnment/ Agency
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	7.783	0.032	7.772	0.032	34,840,023	35,700,559	82.64%	27,496,664	7,472,377	34,969,041 Go	overnment/ Agency
GCL0174	3617V84Y9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	3.05%	12/15/2063	1.376	0.019	1.376	0.019	99,872,645	100,889,733	96.46%	96,167,081	4,872,355		overnment/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	12/15/2064	8.140	0.043	8.126	0.043	46,803,942	48,787,768	79.77%	33,464,202	19,124,058		overnment/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.702 7.998	0.001	7.679	0.001	1,112,074	1,234,735	106.55%	1,381,430	2,997,526		overnment/ Agency
GCL0187 GCL0188	3618G92C2 3618G92E8	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	5.92% 5.92%	2/15/2066 4/15/2065	7.998 7.531	0.018 0.006	7.966 7.514	0.018 0.006	14,408,189 5.048.738	13,845,808 4,859,662	108.41% 107.60%	15,850,243 5,453,723	2,743,811 278,262		overnment/ Agency overnment/ Agency
GCL0189	3617FTE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	7.680	0.000	7.657	0.000	16.836.000	17.208.806	110.04%	18.525.661	270,202		overnment/ Agency
GCL0190	3617FTE38	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	4/15/2065	7.493	0.020	7.476	0.021	17,536,400	17,925,659	109.23%	19,155,536	_		overnment/ Agency
GCL0191	3618G92G3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.10%	7/15/2065	7.576	0.001	7.556	0.001	1,107,077	1,201,621	109.38%	1,310,667	1,063,923		overnment/ Agency
GCL0192	3618F8Z62	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.34%	8/15/2065	7.729	0.002	7.703	0.002	2,090,253	2,860,463	103.88%	2,903,905	18,866,647		overnment/ Agency
GCL0193	3618F82D3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	7.906	0.000	7.874	0.000	95,761	906,212	106.35%	1,311,338	19,056,539		overnment/ Agency
GCL0194	FWDGCL194	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	12/15/2066	8.525	0.000	8.475	0.000	-	442,782	97.80%	(467,334)	21,256,000	20,788,666 Ge	overnment/ Agency
GCL0195	FWDGCL195	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	1/15/2067	8.570	0.000	8.518	0.000	-	1,287,750	97.93%	(1,257,268)	60,600,000		overnment/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.056	0.000	0.056	0.000	14,500,000	14,496,431	99.96%	14,493,838	-		overnment/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	0.597	0.000	0.597	0.000	2,388,873	2,311,166	99.89%	2,386,333	-		overnment/ Agency
GMF0237	36193CAA2	GNMA ME PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	1.432	0.001	1.432	0.001	3,618,363	3,868,808	99.09%	3,585,432	-		overnment/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	1.306	0.002	1.306	0.002	11,476,415	11,690,740	98.85%	11,344,126	-	11,344,126 G	overnment/ Agency

Marcian Marc							EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
Part	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
SMERITE SMER	GMF0244	36180CVN6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039	0.746	0.004	0.746	0.004	36,382,278	37,771,638	98.68%	35,900,686	-	35,900,686	Government/ Agency
March Marc															-		
March Marc															-		
STATE STAT															-		
Common C															-		
Section Sect															-		
SATISTICAL SAT															-		
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March Section Sectio															_		
Section Sect															_		
STATE STAT	GMF0289	3617QRG87	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.74%	4/15/2057	5.190	0.015	5.189	0.015	22,909,686	24,683,044	89.72%	20,554,181	-	20,554,181	Government/ Agency
APPENDED SOFT SAME PEC MALTERALLY PERMANETH RIS 2.75 4.02044 4.07 10.00 4.07	GMF0291	3617QCSM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.78%	8/15/2058	5.207	0.007	5.206	0.007	10,208,184	11,010,992	89.91%	9,178,444	-	9,178,444	Government/ Agency
March Marc	GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.955	0.005	4.956	0.005	6,929,325	7,084,742	93.40%	6,471,719	-	6,471,719	Government/ Agency
MAINTENNESS STATEMEN STATEM															-		
March Marc															-		
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SHAM FF C MALFFMAN FFECMANT MOME 24th 1110000 25th 110000 25th															-		
Section Sect												, ,			-		
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Sept											-11			.,,	-		
CMP3038 S971AMPM SMAKE FIC ML.T.PEAMN FERNANET UBS 3.67% 4150001 5.47% 0.024 5.40% 0.024 5.07.3.277 33.77.443 0.07.47.754 3.07.6.270 0.024 0.0															-		
AMP-PICAL SHAME PEC MALE FRAME PER MANUAT NISS 3.76 9.195000 4.90 0.20															-		
CMPS107 S917-MOV ORNAN REPC MATERIALY PERMANENT MISS 4.719 C. 100 5.007 0.002 5.008 0.002 2.214,009 2.201,402 3.002 0.003 0.004 0.003 0.003 0.004 0.003																	
Section Sect															_		
Self-Accord															_		,
CMPG0109 S917-MANES S917-															_		,
OHF0310 S917MMF CAMPA FF IC MULTIFAMLY PERMANENT MBS 2.67% 3192002 0.077 0.005 0.1737 0.005 3.144,491 3.676,336 97.39% 2.9858,002 0.904mment Agency 0.005 0.1727 0.005 0.0			GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061		0.039							_		
GMF0132 3617VBMZ GMAM MF PLC MULTFAMILY PERBAMENT MISS 2,58% 5150083 0,024 0,917 0,023 27,911,500 23,744,366 83,70% 23,321,115 - 23,321,115 - 23,321,115 - 3,321,115	GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	6.077	0.026	6.073	0.026	34,140,491	34,876,336	87.39%	29,836,092	-	29,836,092	Government/ Agency
SHT001313 SHT001316 SHT001317 SHT0	GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062		0.005	6.472	0.005	6,219,375	6,360,521	86.09%	5,354,204	-	5,354,204	Government/ Agency
OMF-07315 S817W3/W6 OMAN AFF PLC MULTF-MALEY PERMANENT MS 2.98% 618/2005 6.889 0.012 14.86.015 14.908/171 0.517.008 0.52% 12.478.486 - 12.478.496 OMAN MEP PLC MULTF-MALEY PERMANENT MS 5.78% 17.207.505 0.71% 0.021 0.027 0.027 0.027.005 0.021 0.007.005 0.020.008 0.025 0.027 0.027.005 0.027 0.0											27,911,560	28,744,396			-		
SHF0917 SHF0															-		
GMMG0320 S18BACYJ S18BACM GMMA MF PLC MULTFAMILY PERMANENT MBS 5.78% 12/15/2058 6.736 0.021 0.70% 0.022 0.70% 0.75% 0.023 0.00% 0.75% 0.00% 0.75% 0.00% 0.75% 0.00% 0.75% 0.00% 0.75% 0.00% 0.75% 0.00% 0.00% 0.75% 0.00%															-		,
GMF0321 SIBBRV-04 SNAM MF PLC MULTRAMILY PERMANENT MBS 5.71% 1015/2058 6.832 0.007 6.25% 0.007 6.25% 5.709,600 10.67% 5.808,700 5.80															-		
GMF0324 3818BNCG A CNMA MF PLC MULTEMULY PERMANENT MBS 6.6% 10.915/2058 6.686 0.016 6.659 0.016 16.259, 361.312 5.709.609 106.78% 6.886.790 - 5.886.790 Comment Agency CMF0324 3818FTCMB CNMA MF PLC MULTEMULY PERMANENT MBS 6.6% 1015/2058 6.641 0.013 12.918.913 13.294.874 105.20% 13.494.071 - 13.494.071 COMMANDER AGENCY CMF0326 38188CS CNMA MF PLC MULTEMULY PERMANENT MBS 6.6% 1015/2058 6.641 0.013 12.918.913 13.294.874 105.20% 13.494.071 - 13.494.071 COMMANDER AGENCY CMF0326 3817YXDJ4 CNMA MF PLC MULTEMULY PERMANENT MBS 6.6% 1015/2058 6.685 0.002 6.678 0.002 2.248.366 2.331.600 105.44% 2.270.688 COMMENT AGENCY CMF0326 3817YXDJ4 CNMA MF PLC MULTEMULY PERMANENT MBS 6.6% 10.175/2058 6.685 0.002 6.678 0.002 2.248.366 2.331.600 105.44% 2.270.688 COMMENT AGENCY CMF0328 3817YMDJ4 CNMA MF PLC MULTEMULY PERMANENT MBS 4.14% 1915/2058 6.685 0.002 6.678 0.002 12.248.366 15.12.800 91.80% 10.248.30											-1	1			-		
GMF03023 3818FUDIO GMM MF PLC MULTFAMILY PERMANENT MISS 5.69% 10/15/2098 6.398 0.016 6.829 0.016 16.259.355 16.2676,767 105.53% 17.174,133 - 17.174,133 - 17.174,133 Government Agency GMF03025 3818ABSCS GMM MF PLC MULTFAMILY PERMANENT MISS 5.62% 10/15/2098 6.730 0.006 6.723 0.006 5.731,000 5.951,523 6.172,107 105.63% 6.286,362 - 12.267,088 Government Agency GMF03027 36177XCD1 GMM MF PLC MULTFAMILY PERMANENT MISS 5.64% 11/15/2098 6.865 0.002 6.678 0.002 2.248,366 2.331,690 10.64% 2.370,688 - 2.370,88 Government Agency GMF03027 36177XCD1 GMM MF PLC MULTFAMILY PERMANENT MISS 4.16% 91/15/2063 6.876 0.010 1.048,069 11.242,330 94.60% 10.473,802 - 10.473,802 Government Agency GMF0303 36177XCD1 GMM MF PLC MULTFAMILY PERMANENT MISS 5.45% 61/15/2064 7.135 0.015 7.127 0.015 1.282,366 1.5612.890 94.70% 14.392,045 - 14.392,045 Government Agency GMF0303 36187XCD1 GMM MF PLC MULTFAMILY PERMANENT MISS 5.45% 61/15/2069 7.032 0.042 7.024 0.042 3.8817.294 41.677.405 103.15% 41.393,653 - 41.385,553 GMM MF PLC MULTFAMILY PERMANENT MISS 5.45% 61/15/2069 7.095 0.012 7.096 0.012 1.099,8102 11.437,529 10.55% 1.056,332 - 41.385,553 GMM MF PLC MULTFAMILY PERMANENT MISS 5.45% 61/15/2069 7.095 0.012 7.096 0.012 1.099,8102 11.437,529 10.55% 1.056,332 - 41.365,533 GMM MF PLC BACKED MUNI MULTFAMILY PERMANENT MISS 5.45% 61/12/2069 7.095 0.012 7.096 0.012 1.099,8102 11.437,529 10.55% 1.056,332 - 41.365,533 GMM MF PLC BACKED MUNI MULTFAMILY PERMANENT MISS 5.45% 61/12/2064 0.056 0.000 0.056 0.000 1.500,000 1.472,536 0.005 1.005,766 - 1.000,261 - 1.000,261 Government Agency MISS 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.056,759 4.05											-, -,	.,,		.,	-	.,	
SHIFFICIME SHI															-		
GMP0325 3618ABSC5 GMMA MF PLC MULTFAMILY PERMANENT MBS 5.69% 12/15/2058 6.750 0.006 6.728 0.006 5.951,523 6.721,107 10.56.33% 6.286.362 - 6.286.362 Government Agency GMP0327 3617YXCD1 GMMA MF PLC MULTFAMILY PERMANENT MBS 5.69% 11/15/2058 6.855 0.002 6.678 0.002 2.248.368 0.002 0.248.368 0.002 0.248.368 0.003 0.004 0.004 0.005															-		
GMF0328 3617YXCT3 GNMA MF PLC MULTFAMILY PERMANENT MSS 5-64% 11/15/2058 6.876 0.002 6.678 0.002 2.248,366 2.231,800 105.44% 2.370,688 - 2.376,888 Government Agency GMF0328 3617YXCT3 GNMA MF PLC MULTFAMILY PERMANENT MSS 4.08% 2/15/2064 7.135 0.015 7.127 0.015 15,283,046 15,612,890 94.17% 14,392,045 - 14,392,045 Government Agency GMF0330 36174YXCT3 GNMA MF PLC MULTFAMILY PERMANENT MSS 5.17% 7/16/2064 7.219 0.011 10,724,000 10,867,151 103,17% 11,082,135 - 14,082,045 Government Agency GMF0332 36184DSJ4 GNMA MF PLC MULTFAMILY PERMANENT MSS 5.47% 616/2059 7.032 0.042 7.024 0.042 38,837,244 41677,405 103,77% 11,082,135 - 14,083,535 GOVERNMENT AGENCY GMF0333 36184DSJ3 GNMA MF PLC MULTFAMILY PERMANENT MSS 5.69% 816/2059 7.032 0.042 7.024 0.042 38,837,244 41677,405 103,77% 11,082,035 - 11,082,035 GOVERNMENT AGENCY GMF0333 36184DSJ3 GNMA MF PLC MULTFAMILY PERMANENT MSS 5.69% 816/2059 7.095 0.012 7.086 0.012 10,999,802 11,437,529 105,97% 11,656,392 0.11,650,766 - 1,550,766 GMF0030 16/75/0PBG GNMA MF PLC BACKED MUNI MULTFAMILY REVENUE BONDS 4.8% 9/20/2037 0.066 0.000 0.056 0.000 1.500,000 1.5															_		
GMF0327 3617YK73 GNNA MF PLC MULTIFAMILY PERMANENT MBS 4.14% 9/15/2064 7.15 0.015 7.172 0.015 15,283.046 15,612.890 94.80% 10,473.802 - 10,473.802 Government Agency GMF0330 3617YKP33 GNNA MF PLC MULTIFAMILY PERMANENT MBS 5.17% 7/15/2064 7.219 0.011 7.210 0.011 10,724,600 10,867.151 103.15% 11,062.135 - 11,062.135 Government Agency GMF0333 3618ABX,44 GNNA MF PLC MULTIFAMILY PERMANENT MBS 5.45% 615/2059 7.02 0.042 7.04 0.042 39,837.204 41,746.55 103.15% 11,062.135 - 41,138.563 Government Agency GMF0333 3618ABX,33 GNNA MF PLC MULTIFAMILY PERMANENT MBS 5.45% 615/2059 7.02 0.042 7.04 0.042 39,837.204 41,74.05 103.75% 41,338.563 - 41,138.563 Government Agency GMF0333 3618ABX,33 GNNA MF PLC MULTIFAMILY PERMANENT MBS 5.45% 615/2059 7.05 0.012 7.086 0.012 10,999.802 11,437.529 10.597% 11,655.392 Government Agency GMF0036 167570PC8 GNNA MF PLC MULTIFAMILY REVENUE BONDS 4.83% 97,002037 0.086 0.000 0.056 0.000 1.000.000 11,47.258 10.055% 1.500.766 - 1,500.766 Government Agency GMF0036 167570PC8 615/2059 FNA MF PLC MULTIFAMILY REVENUE BONDS 4.50% 61/2038 4.380 0.001 10,000.00 10,000											-1 1	., , .		.,,	_		
GMF0328 3617YPCPZ GNNA MF PLC MULTIFAMILY PERNANENT MSS 4.0% 2/15/2064 7.135 0.015 7.127 0.015 15,283,046 15,612,890 94.17% 14,392,045 - 14,382,634 Government Agency GMF0332 3618ABXJ4 GNNA MF PLC MULTIFAMILY PERNANENT MSS 5.4% 6/15/2059 7.032 0.042 7.024 0.042 39,837,294 41,677,405 103,77% 41,338,563 - 41,338,563 Government Agency GMF0333 3618ABXJ4 GNNA MF PLC MULTIFAMILY PERNANENT MSS 5.4% 6/15/2059 7.095 0.012 7.086 0.012 10,999,802 11,477,529 105,97% 11,569,392 - 11,569,392 Government Agency GMF0005 167570PD6 GNNA MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.63% 8/12/2044 0.066 0.000 0.056 0.000 0.056 0.000 1,000,000 992,340 100,03% 1,000,261 - 1,000,261 Government Agency GMF0005 812998948 MULTIFAMILY REVENUE BONDS 4.9% 3/20/2044 0.056 0.000 0.056 0.000 0.056 0.000 1,000,000 992,340 10,003% 1,000,261 - 1,000,261 Government Agency GMF0005 8129989492 FNA MF PC MF PERNANENT RISK-SHARE PC 5.8% 5/1/2044 0.087 0.000 0.087 0.000 0.057 0.000 3,348,522 9.99% 1,510,422 - 1,510,425 Government Agency GMF0007 999684251 FNA MF PC MF PERNANENT RISK-SHARE PC 5.8% 6/1/2038 4.1300 0.087 0.000 0.087 0.000 3,348,562 9.99% 1,510,422 - 1,510,425 Government Agency GMF0007 999768840 FNA MF PC MF PERNANENT RISK-SHARE PC 5.8% 6/1/2038 0.087 0.000 0.087 0.000 0.348,593 3,488,688 99.99% 3,485,782 - 3,485,782 Government Agency GMF0007 999768840 FNA MF PC MF PERNANENT RISK-SHARE PC 5.8% 6/1/2038 0.087 0.000 0.087 0.000 3,485,963 3,488,088 99.99% 3,485,782 - 3,485,782 Government Agency GMF0007 999768840 FNA MF PC MF PERNANENT RISK-SHARE PC 5.6% 6.10% 0.000 0.087 0.000 0.087 0.000 0.087 0.000 0.085,807,247 0.063,923 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323 0.083,323															-		
GMF032 3618ABXJ4 GNMA MF PLC MULTIFAMILY PERMANENT MBS 5.45% 6/15/2059 7.032 0.042 7.024 0.042 39.837,294 41,677,405 103.77% 41,338,653 - 41,338,653 Government/ Agency GMF033 3618HJ3S3 GNMA MF PLC MULTIFAMILY REVENUE BONDS 4.65% 97/202077 0.056 0.000 0.056 0.000 1.500,000 1.472,356 100.05% 1.500,766 - 1.500,766 Government/ Agency GMF0006 167570PC8 GNMA MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.65% 97/202077 0.056 0.000 0.056 0.000 1.500,000 1.472,356 100.05% 1.500,766 - 1.500,766 Government/ Agency Government/ Agency GMF0006 167570PC8 GNMA MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.90% 37/202044 0.056 0.000 0.056 0.000 1.000,000 1.	GMF0328	3617YPFZ3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.08%	2/15/2064	7.135	0.015	7.127	0.015					_		,
GMP0005 167570PB0 GNMA MF PLC MULTIFAMILY PERNANENT MBS 5.69% 8/15/2059 7.095 0.012 7.086 0.012 10.999,802 11.437,529 105.97% 11.566,392 Government/ Agency GMP0006 167570PB0 GNMA MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.63% 9/20/2037 0.056 0.000 0.056 0.000 1.000,000 992,340 100.05% 10.005% 1.000,0281 - 1.000,261 Government/ Agency GMP0006 167570PB0 GNMA MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.90% 3/20/2044 0.056 0.000 0.056 0.000 1.000,000 992,340 100.05% 1.000,0281 - 1.000,261 Government/ Agency Government/ Agency GMP0016 81299B978 FHA MF PC MF PERMANENT RISK-SHARE PC 3.40% 6/1/2038 4.380 0.001 1.543,244 1.845,927 91.49% 1.686,326 Government/ Agency Government/ Agency PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 8/1/2046 0.087 0.000 0.087 0.000 1.540,471 1.509,822 99.99% 1.551,0422 - 1.580,326 Government/ Agency PMB0174 999754344 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 8/1/2034 0.087 0.000 0.087 0.000 3.348,523 3.349,865 100.08% 3.351,057 - 3.351,057 Government/ Agency PMB0176 999768880 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 1/1/2053 2.756 0.001 2.756 0.001 1.873,589 1.880,655 100.63% 1.894,894 9.99% 3.083,323 - 3.063,323 Government/ Agency PMB0181 57569NLM FPC MF PERMANENT RISK-SHARE PC 5.89% 1/1/2053 2.756 0.001 2.756 0.001 1.873,589 1.880,655 100.63% 1.854,79 - 1.885,479 Government/ Agency PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 1/1/2053 2.756 0.001 2.756 0.001 1.873,589 1.880,655 100.63% 1.885,479 - 1.885,479 Government/ Agency PMB0186 57499ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 3.75% 1/1/2057 0.087 0.000 0.087 0.000 0.087 0.000 0.087,483 0.892,999 9.896,48 6.733,149 - 6.733,149 GOVERNMENT RISK-SHARE PC 3.75% 1/1/2057 0.087 0.000 0.087 0.000 0.087 0.000 0.087,483 0.892,999 9.896,48 6.733,149 - 6.733,149 6.7390ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 3.75% 1/1/2057 0.087 0.000 0.087 0.000 0.087 0.000 0.087,483 0.892,999 9.896,48 6.733,149 - 6.733,149 6.7390ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 3.75% 1/1/2057 0.087 0.000 0.087 0.000 0.087 0.00	GMF0330	3617YXDL9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.17%	7/15/2064	7.219	0.011	7.210	0.011	10,724,600	10,867,151	103.15%	11,062,135	-	11,062,135	Government/ Agency
GMP005 1675/0PB0 GMM MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4,63% 9/20/2037 0,056 0,000 0,056 0,000 1,500,000 1,472,356 100.05% 1,500,766 - 1,500,766 Government/ Agency PMB0159 8129999878 FHA MF PC MF PERMANENT RISK-SHARE PC 3,40% 6/1/2038 4,300 0,001 4,380 0,001 1,843,244 1,845,927 91,49% 1,686,326 - 1,686,326 Government/ Agency PMB0166 81299H927 FHA MF PC MF PERMANENT RISK-SHARE PC 5,87% 5/1/2044 0,087 0,000 0,087 0,000 1,510,547 1,509,822 99,99% 1,510,422 - 1,510,422 Government/ Agency PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 5,89% 4/1/2038 0,087 0,000 0,087 0,000 3,348,593 3,486,58 99,99% 3,351,057 - 3,351,057 Government/ Agency PMB0174 999768480 FHA MF PC MF PERMANENT RISK-SHARE PC 5,89% 4/1/2038 0,087 0,000 0,087 0,000 3,485,993 3,486,088 99,99% 3,485,782 - 3,485,782 Government/ Agency PMB0178 4500,000 1,000 0,000	GMF0332	3618ABXJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.45%	6/15/2059	7.032	0.042	7.024	0.042	39,837,294	41,677,405	103.77%	41,338,563	-	41,338,563	Government/ Agency
GMP006 167570C8 GNM MF PLC BACKED MUNI MULTIFAMILY REVENUE BONDS 4.90% 3/20/2044 0.056 0.000 0.056 0.000 1.000,000 992,340 100.03% 1,000,261 - 1,000,261 Government/ Agency PMB0159 81299H927 FHA MF PC MF PERMANENT RISK-SHARE PC 5.87% 5/1/2044 0.087 0.000 1.510,547 1,568 2.99.99% 1.510,422 - 1,510,422 Government/ Agency PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 6.40% 8/1/2046 0.087 0.000 0.087 0.000 3.348,522 3.349,865 100.08% 3,351,057 - 3,351,057 Government/ Agency PMB0174 999754344 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 4/1/2058 0.087 0.000 0.087 0.000 3.485,963 3.488,088 99.99% 3.683,232 - 3,485,782 - 3,485,782 PMB0176 99976880 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2059 0.169 0.000 0.087 0.000 3.485,963 3.488,088 99.99% 3.083,233 - 3,485,782 - 3,485,782 PMB0178 45202T9V1 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2053 2.756 0.001 2.756 0.001 1.873,589 1.880,655 100.63% 1.885,479 - 1,885,479 Government/ Agency PMB0181 57586NHK0 FHA MF PC MF PERMANENT RISK-SHARE PC 4.00% 1/2/1/2053 2.239 0.019 2.239 0.019 5.600,000 5.577,247 96.52% 56,559,431 - 56,559,431 - 65,559	GMF0333	3618HJ3S3	GNMA MF PLC		5.69%	8/15/2059	7.095	0.012	7.086	0.012	10,999,802	11,437,529	105.97%	11,656,392	-	11,656,392	Government/ Agency
PMB0159 81299B9R8 FHA MF PC MF PERMANENT RISK-SHARE PC 3.40% 61/2038 4.380 0.001 4.380 0.001 1.843,244 1.845,927 91.49% 1.686,326 - 1.686,326 Government/ Agency PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 5.87% 51/2044 0.087 0.000 0.087 0.000 1.510,547 1.509,822 99.99% 1.510,422 - 1.510,422 Government/ Agency PMB0174 999754344 FHA MF PC MF PERMANENT RISK-SHARE PC 5.88% 41/2038 0.087 0.000 0.087 0.000 3.485,983 3.488,088 99.99% 3.485,782 - 3.485,782 Government/ Agency PMB0178 4502T9V1 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 11/2053 2.756 0.001 2.756 0.001 3.63,691 3.078,971 99.99% 3.063,323 - 3.063,323 Government/ Agency PMB0184 57599CV18 FHA MF PC MF PERMANENT RISK-SHARE PC 3.72% 21/12/2062 5.972 0.003 5.988 0.003 4.389,239 4.348,228 89.81% 3.897,227 - 3.897,227 Government/ Agency PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 3.747,526 Government/ Agency PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 3.747,526 6.185 0.002 6.180 0.002 3.023,176 0.003 3.033,203 - 3.683,2															-		
PMB0166 81299H927 FHA MF PC MF PERMANENT RISK-SHARE PC 5.87% 5/1/2044 0.087 0.000 0.087 0.000 1,510,547 1,509,822 99.99% 1,510,422 - 1,510,422 Government/ Agency PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 6.40% 8/1/2046 0.087 0.000 0.087 0.000 3,348,522 3,348,688 190.99% 3,351,057 - 3,551,057 Government/ Agency PMB0176 99976880 FHA MF PC MF PERMANENT RISK-SHARE PC 6.60% 1/1/2050 0.169 0.000 3,485,963 3,485,868 99.99% 3,083,323 - 3,063,323 Government/ Agency PMB0178 45202TSV1 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2053 2.756 0.001 2.756 0.001 1,873,589 1,885,479 - 1,885,479 Government/ Agency PMB0181 57580HMS FHA MF PC MF PERMANENT RISK-SHARE PC 3,65% 1/2/1/2053 2.239 0.019 2.239 <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td>-</td><td></td><td></td></t<>															-		
PMB0170 999684251 FHA MF PC MF PERMANENT RISK-SHARE PC 6.40% 8/1/2046 0.087 0.000 0.087 0.000 3,348,522 3,349,865 100.08% 3,351,057 - 3,485,782 - 3,485,782 - 3,485,782 - 3,485,782 - 3,485,782 - 3,063,322 Government/ Agency 6000 1,12050 0.169 0.000 0.187 0.000 3,683,489 1,989,99% 3,485,782 - 3,363,322 Government/ Agency 9001 2,756 0.001 1,873															-		,
PMB0174 999754344 FHA MF PC MF PERMANENT RISK-SHARE PC 5.89% 4/1/2038 0.087 0.000 0.087 0.000 3,485,963 3,486,088 99.99% 3,485,782 - 3,486,782 Government/ Agency PMB0176 999768880 FHA MF PC MF PERMANENT RISK-SHARE PC 6.60% 1/1/2050 0.169 0.000 3,063,691 3,078,971 99.99% 3,683,323 - 3,083,323 Government/ Agency PMB0178 45202T9V1 FMA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2053 2.756 0.001 2.756 0.001 1,873,690 1,880,651 199.99% 3,063,323 - 3,063,323 Government/ Agency PMB0181 57586NHK0 FHA MF PC MF PERMANENT RISK-SHARE PC 4.00% 1/2/1053 2.239 0.019 2.239 0.019 58,600,000 58,577,247 96.52% 56,559,431 - 56,559,431 Government/ Agency PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 3,167 0.007 0.007											11-	1			-		
PMB0176 99976880 FHA MF PC MF PERMANENT RISK-SHARE PC 6.60% 1/1/2050 0.169 0.000 0.169 0.000 3,063,691 3,078,971 99.99% 3,063,323 - 3,063,323 Government/ Agency PMB0178 4520279V1 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2053 2.756 0.001 1,873,589 1,885,479 - 1,885,479 - 1,885,479 Government/ Agency PMB0181 57586NHK0 FHA MF PC MF PERMANENT RISK-SHARE PC 4.00% 12/1/2053 2.239 0.019 2.239 0.019 5,800,00 58,607,048 6,655,431 - 56,559,419 60vernment/ Agency PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 3.65% 12/1/2057 0.00 0.087 0.000 6,577,483 6,829,593 99.64% 6,733,149 - 6,533,149 - 6,533,149 - 6,533,149 - 6,733,149 - 6,733,149 - 6,733,149 - 6,733,149 -											-11-			.,,	-		
PMB0178 45202T9V1 FHA MF PC MF PERMANENT RISK-SHARE PC 5.80% 1/1/2053 2.756 0.001 2.756 0.001 1,837,589 1,880,655 100.63% 1,885,479 - 1,885,479 Government/ Agency PMB0181 57586NHK0 FHA MF PC MF PERMANENT RISK-SHARE PC 4.00% 12/1/2053 2.239 0.019 58,600,000 58,577,247 96.52% 56,559,431 - 56,559,431 60vernment/ Agency PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 3.65% 12/1/2037 0.087 0.000 6,757,483 6,829,93 99.64% 6,733,149 - 6,733,149 6,733,149 - 6,733,149 - 6,733,149 6,733,149 6,733,149 6,733,149 6,733,149 6,733,149 6,733,149 - 6,733,149 - 6,733,149 - 6,733,149 - 6,733,149 - 7,130,472 60vernment/ Agency - 7,130,472 - 7,130,472 - 7,130,472 - 7,130,472 - 7,13															-		
PMB0181 57586NHK0 FHA MF PC MF PERMANENT RISK-SHARE PC 4.00% 12/1/2053 2.239 0.019 58,600,000 58,577,247 96.52% 56,559,431 - 56,559,431 Government/ Agency PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 3.65% 12/1/2037 0.087 0.000 6,757,483 6,829,593 99.64% 6,733,149 - 6,733,149 Government/ Agency PMB0184 57599ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 5.17% 2/15/2050 5.087 0.000 0.087 0.000 7,139,228 7,446,644 99.88% 7,130,446 - 7,130,446 60vernment/ Agency PMB0186 57499ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 3.97 2/15/2062 5.96 0.003 4,349,228 89.81% 7,130,446 - 7,130,446 60vernment/ Agency 60vernment/ Agency 9.000 7,139,228 7,446,644 99.88% 7,130,446 - 3,897,227 9.00 9.000 9,100 3,032,217 3,033,220															-		,
PMB0183 64199AKB9 FHA MF PC MF PERMANENT RISK-SHARE PC 3.65% 12/1/2037 0.087 0.000 0.087 0.000 6,757,483 6,829,593 99.64% 6,733,149 - 7,130,446 - 7,130,446 - 7,130,446 Government/ Agency PMB0186 57499AWM FHA MF PC MF PERMANENT RISK-SHARE PC 3,272 2/15/2062 5,972 0.003 5,968 0.003 4,339,221 9,81% 3,187,227 - 2,747,526 - 2,747,526 - 2,747,526 - 2,747,526 - 2,747,526 6,734,490,091 </td <td></td> <td>-</td> <td></td> <td></td>															-		
PMB0184 57599CYU8 FHA MF PC MF PERMANENT RISK-SHARE PC 5.17% 2/1/2050 0.087 0.000 0.087 0.000 7,139,228 7,546,464 99.88% 7,130,446 - 7,130,446 Government/ Agency PMB0186 57599AXM FHA MF PC MF PERMANENT RISK-SHARE PC 3.72% 2/15/2062 5.972 0.003 4,339,239 4,348,228 89.81% 3,897,227 - 3,897,227 60vernment/ Agency PMB0187 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 3,30/15/2062 6.185 0.002 6.180 0.002 3,019,239 3,033,220 90.70% 2,747,526 - 2,747,526 60vernment/ Agency PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 2.50% 4/1/2063 6.713 0.004 6.706 0.004 5,576,728 5,584,193 80.51% 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091															-		,
PMB0186 57499ANM3 FHA MF PC MF PERMANENT RISK-SHARE PC 3.72% 2/15/2062 5.972 0.003 5.968 0.003 4,349,239 4,348,228 89.81% 3,897,227 - 3,897,227 Government/ Agency PMB0187 57599CZX1 FHA MF PC MF PERMANENT RISK-SHARE PC 3.90% 3/15/2062 6.185 0.002 6.180 0.002 3,029,176 3,033,220 90.70% 2,747,526 - 2,747,526 Government/ Agency PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 2.50% 4/1/2063 6.713 0.004 6.706 0.004 5,76,728 5,584,193 80.51% 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,490,091 - 4,49															-		,
PMB0187 57599CZX1 FHA MF PC MF PERMANENT RISK-SHARE PC 3.90% 3/15/2062 6.185 0.002 6.180 0.002 3,029,176 3,033,220 90.70% 2,747,526 - 2,747,526 Government/ Agency PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 2.50% 4/1/2063 6.713 0.004 6.706 0.004 5,576,728 5,584,193 80.51% 4,490,091 - 4,490,091 Government/ Agency												, , .		, , .	_		,
PMB0188 57599DDS4 FHA MF PC MF PERMANENT RISK-SHARE PC 2.50% 4/1/2063 6.713 0.004 6.706 0.004 5,576,728 5,584,193 80.51% 4,490,091 - 4,490,091 Government/ Agency											11	, , .			_		
PMB0189 53999AFS3 FHA MF PC MF PERMANENT RISK-SHARE PC 4.10% 12/1/2060 4.951 0.014 4.951 0.014 21,054,895 21,073,229 91.62% 19,291,106 - 19,291,106 Government/ Agency															-		
	PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	4.951	0.014	4.951	0.014	21,054,895	21,073,229	91.62%	19,291,106	-	19,291,106	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
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.086	0.000	0.086	0.000	156,356	156,425	100.02%	156,383	-	156,383	Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	1.292	0.001	1.292	0.001	3,968,595	4,035,751	100.75%	3,998,549	-		Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	1.370	0.000	1.370	0.000	1,928,317	1,966,014	101.45%	1,956,333	-		Government/ Agency
FNP0260 FNP0263	31381SN99 31381U2P1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.69% 5.30%	6/1/2035 8/1/2029	4.857 2.280	0.000 0.001	4.853 2.280	0.000 0.001	462,793 2,762,329	468,886 2,754,826	98.66% 101.52%	456,585 2,804,373	-		Government/ Agency
FNP0263 FNP0268	3138102P1 3138L3SY2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.99%	6/1/2029	2.280 0.548	0.001	2.280 0.548	0.001	2,762,329	2,754,826	98.87%	2,804,373	-		Government/ Agency Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	4.042	0.006	4.045	0.006	9,933,607	9,934,787	95.33%	9,469,786	-	, ,	Government/ Agency
FNP0283	3138L9FR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030	4.575	0.015	4.578	0.015	23,961,838	23,984,496	93.34%	22,365,390	-		Government/ Agency
FNP0284	3138L9JU7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	7.141	0.004	7.127	0.004	4,792,659	4,829,776	90.03%	4,314,870	-		Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.05%	4/1/2030	4.472	0.015	4.474	0.015	24,427,636	24,435,370	93.35%	22,804,107	-	22,804,107	Government/ Agency
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.474	0.007	4.476	0.007	12,041,817	12,042,921	92.89%	11,186,116	-		Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.457	0.004	4.459	0.004	6,085,636	6,111,978	93.29%	5,677,435	-		Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.874	0.005	4.871	0.005	8,032,592	8,090,824	92.25%	7,409,898	-		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	2.321 7.529	0.001 0.020	2.321 7.509	0.001 0.020	3,419,240 20,511,362	3,420,193 20,526,878	96.44% 90.90%	3,297,678 18,644,403	-		Government/ Agency
FNP0290 FNP0294	3138LAPD5 3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.63%	10/1/2035	7.529 2.610	0.020	7.509 2.610	0.020	14,380,279	20,526,878 14,396,686	90.90%	13,909,807	-		Government/ Agency Government/ Agency
FNP0294 FNP0298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2025	0.940	0.003	0.940	0.003	13.632.310	13.632.510	98.07%	13,369,712	-		Government/ Agency
FNP0307	3138LDFD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	4/1/2028	3.046	0.006	3.046	0.006	14,918,908	14,931,461	95.10%	14,187,986	-		Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.822	0.019	5.820	0.019	25,000,000	25,059,510	90.76%	22,689,498	_		Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	1.913	0.004	1.913	0.004	14,369,231	14,371,241	96.08%	13,805,323	-		Government/ Agency
FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	1.391	0.001	1.391	0.001	3,042,604	3,046,331	98.44%	2,995,068	-	2,995,068	Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	3.819	0.004	3.821	0.004	7,289,431	7,293,637	94.73%	6,905,526	-		Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	2.350	0.009	2.350	0.009	26,773,342	26,777,413	96.22%	25,762,479	-		Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	2.339	0.020	2.339	0.020	62,685,314	62,694,483	96.19%	60,299,009	-		Government/ Agency
FNP0337 FNP0349	3138LKHG5 3138LLU78	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.00% 5.31%	5/1/2027 12/1/2027	2.277 0.021	0.002 0.000	2.277 2.709	0.002 0.007	6,081,208 17,385,945	6,083,115 17,385,945	96.18% 99.40%	5,849,030 17,282,201	-		Government/ Agency Government/ Agency
FNP0352	3138LLRM9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	1/1/2028	0.021	0.000	2.788	0.007	22.425.000	22.425.000	99.37%	22,284,498	-		Government/ Agency
FNP0354	3138LMNU3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.25%	2/1/2028	0.021	0.000	2.851	0.012	29,564,519	29,564,519	99.25%	29,341,605	-		Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.27%	3/1/2028	0.016	0.000	2.913	0.016	37,204,955	37,204,955	99.29%	36,942,548	-		Government/ Agency
FNP0365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	4.153	0.013	4.155	0.013	22,345,000	22,383,517	94.48%	21,111,992	-		Government/ Agency
FNP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.54%	5/1/2029	0.011	0.000	3.783	0.009	17,221,039	17,223,464	100.08%	17,234,830	-	17,234,830	Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.54%	6/1/2029	0.010	0.000	3.831	0.023	40,981,611	40,981,611	100.09%	41,018,171	-		Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	5/1/2029	3.892	0.002	3.894	0.002	3,468,115	3,520,032	96.22%	3,336,955	-		Government/ Agency
FNP0370 FNP0371	3140HVJB1 3140HU4N3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.55% 2.67%	9/1/2026 8/1/2029	1.707 4.126	0.003 0.021	1.707 4.129	0.003 0.021	13,639,079 37,524,817	13,639,581 37,647,340	96.34% 92.49%	13,140,108 34,705,180	-		Government/ Agency
FNP0371	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2029	3.230	0.021	3.231	0.021	11.603.651	11.750.044	92.49%	11,200,222	-		Government/ Agency Government/ Agency
FNP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.616	0.006	5.613	0.006	8,722,048	8,745,780	90.09%	7,857,582	_		Government/ Agency
FNP0375	3140HTYA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	7.114	0.011	7.105	0.011	12,496,881	12,617,042	87.14%	10,889,701	-		Government/ Agency
FNP0376	3140HVQ31	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.96%	9/1/2034	7.957	0.020	7.947	0.020	20,000,000	20,459,806	85.64%	17,127,306	-	17,127,306	Government/ Agency
FNP0378	3140HWBD3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.61%	11/1/2026	1.858	0.002	1.858	0.002	9,626,283	9,635,289	96.17%	9,257,124	-	9,257,124	Government/ Agency
FNP0380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	4.803	0.004	4.807	0.004	5,955,000	5,956,012	89.34%	5,320,314	-		Government/ Agency
FNP0381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	5.791	0.014	5.787	0.014	18,655,000	18,659,183	87.46%	16,315,997	-		Government/ Agency
FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	4.313	0.007	4.316	0.007	11,596,812	11,614,956	90.35%	10,478,200	-		Government/ Agency
FNP0383 FNP0384	3140HWJZ6 3140HWZS4	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.49% 2.53%	11/1/2031 1/1/2030	6.232 4.708	0.009 0.013	6.227 4.711	0.009 0.013	11,975,000 20,550,000	11,999,414 20,610,815	86.93% 90.02%	10,410,102 18,500,129	-		Government/ Agency Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	4.623	0.013	4.625	0.013	11,279,000	11,307,856	90.02%	10,169,332	-		Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	6.268	0.010	6.263	0.010	13,400,000	13,454,604	85.22%	11,419,264	-		Government/ Agency
FNP0391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	4.834	0.004	4.836	0.004	7,078,525	7,126,005	85.87%	6,078,570	-		Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	4.872	0.002	4.874	0.002	3,100,878	3,116,664	85.56%	2,653,262	-	2,653,262	Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27%	7/1/2030	5.220	0.009	5.222	0.009	14,235,000	14,284,587	84.03%	11,961,019	-	11,961,019	Government/ Agency
FNP0394	3140J0JC5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030	5.316	0.024	5.318	0.024	37,950,000	38,011,922	83.71%	31,767,137	-		Government/ Agency
FNP0395	3140J0KT6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.55%	7/1/2032	6.326	0.015	6.321	0.015	19,957,788	20,133,133	82.09%	16,384,306	-		Government/ Agency
FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2030	4.855	0.001	4.857	0.001	1,189,910	1,204,022	86.65%	1,031,008	-		Government/ Agency
FNP0397 FNP0398	3140J0K66 3140J0LU2	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.47% 1.52%	7/1/2030 7/1/2032	5.282 6.529	0.002 0.011	5.284 6.524	0.002 0.011	3,025,000 14,157,681	3,045,746 14,228,202	84.80% 81.50%	2,565,332 11,538,996	-		Government/ Agency Government/ Agency
FNP0398 FNP0399	3140J0L02 3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	5.043	0.011	5.045	0.011	25,610,000	25,652,209	84.28%	21,585,043	-		Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2030	6.376	0.008	6.371	0.008	10.434.044	10,525,899	81.86%	8.541.247	-		Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	4.868	0.004	4.869	0.004	6,778,169	6,779,576	84.51%	5,728,392	-		Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.365	0.011	14.186	0.011	8,392,000	8,526,262	62.85%	5,274,238	-		Government/ Agency
FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	5.201	0.007	5.203	0.007	10,500,000	10,569,961	84.55%	8,877,457	-	8,877,457	Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	5.103	0.013	5.105	0.013	21,000,000	21,137,881	84.55%	17,755,754	-		Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	5.125	0.003	5.126	0.003	4,265,536	4,295,603	84.43%	3,601,347	-	3,601,347	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
FNP0407	3140J0UK4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.50%	8/1/2030	4.932	0.001	4.934	0.001	1,098,570	1,111,953	85.79%	942,444	-	942,444	Government/ Agency
FNP0408	3140J0Q37	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	8/1/2037	9.175	0.044	9.107	0.044	45,230,481	45,376,539	72.43%	32,761,451	-		Government/ Agency
FNP0409	3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.840	0.019	15.647	0.019	14,200,000	14,338,368	60.30%	8,562,170	-		Government/ Agency
FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	5.634	0.018	5.634	0.018	27,329,000	27,329,173	82.42%	22,523,493	-		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	5.647 5.263	0.008 0.014	5.647 5.263	0.008 0.014	12,400,000 21,566,714	12,447,147 21,604,948	82.80% 84.20%	10,266,752 18,159,059	-		Government/ Agency Government/ Agency
FNP0418 FNP0419	3140LAG90 3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	5.263	0.014	5.263	0.014	21,566,714	21,604,948	84.20% 83.66%	20.530.387	-		Government/ Agency
FNP0420	3140LBTF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	7.505	0.005	7.497	0.005	6,160,000	6,212,239	80.15%	4,937,290	-		Government/ Agency
FNP0422	3140LBVK6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	3/1/2031	-0.039	0.000	5.404	0.018	23,855,000	23,855,000	98.14%	23,411,772	-		Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	6.241	0.018	6.238	0.018	23,623,000	23,658,125	83.14%	19,640,479	-		Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.864	0.004	10.713	0.004	3,582,767	3,614,613	73.89%	2,647,356	-	2,647,356	Government/ Agency
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	6.190	0.042	6.187	0.042	57,950,000	58,101,838	81.68%	47,331,822	-	47,331,822	Government/ Agency
FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	3.474	0.004	3.475	0.004	9,944,438	9,952,665	88.72%	8,822,340	-		Government/ Agency
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	5.845	0.013	5.844	0.013	18,000,000	18,338,481	85.87%	15,456,548	-		Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.513	0.013	5.503	0.013	18,954,982	18,994,862	85.01%	16,114,430	-		Government/ Agency
FNP0434 FNP0435	3140LD5B1 3140LECX3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.88% 5.05%	11/1/2031	6.122 -0.045	0.019	6.118 5.902	0.019 0.034	25,400,000	25,420,278 40,946,412	83.41% 98.01%	21,186,978	-		Government/ Agency
FNP0435 FNP0437	3140LECX3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	11/1/2031 12/1/2051	10.903	0.000 0.015	10.757	0.034	40,943,000 12,893,173	13,054,088	74.59%	40,129,233 9,616,731	-		Government/ Agency Government/ Agency
FNP0437 FNP0438	3140LEGH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.56%	12/1/2051	10.821	0.013	10.677	0.013	12,106,259	12.132.495	75.39%	9.126.907	-		Government/ Agency
FNP0439	3140NWG33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	10/1/2039	10.308	0.031	10.183	0.031	26,373,625	26,375,625	79.09%	20,857,732	_		Government/ Agency
FNP0440	FWDFNP440	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	1/1/2041	10.808	0.000	10.651	0.000	,,	277,940	77.99%	(6,118,627)	27.794.000		Government/ Agency
FNP0441	FWDFNP441	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2041	10.862	0.000	10.703	0.000	-	-	76.04%	(2,803,905)	11,700,000		Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.470	0.033	12.251	0.033	25,155,000	25,164,314	73.91%	18,591,487	-	18,591,487	Government/ Agency
FNP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.14%	2/1/2029	0.002	0.000	3.775	0.011	20,000,000	20,002,494	98.33%	19,665,174	-	19,665,174	Government/ Agency
FNP0444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.824	0.008	10.684	0.008	6,231,465	6,345,565	80.98%	5,046,356	-		Government/ Agency
FNP0445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	9.608	0.023	9.521	0.022	19,452,935	19,461,952	83.20%	16,184,177	-		Government/ Agency
FNP0446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	9.608	0.018	9.521	0.018	15,854,142	15,861,491	83.20%	13,190,104	-		Government/ Agency
FNP0447	3140LFZA5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.01%	4/1/2052	11.438	0.009	11.300	0.009	7,173,940	7,177,898	79.27%	5,686,629	-		Government/ Agency
FNP0448 FNP0451	3140LGKM3 3140LGP71	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.34% 5.32%	5/1/2032 6/1/2029	-0.006 0.003	0.000 0.000	6.082 4.025	0.025 0.041	28,526,000 70,000,000	28,528,730 70,009,995	98.73% 99.45%	28,163,409 69,616,113	-		Government/ Agency Government/ Agency
FNP0451 FNP0452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	10.476	0.000	10.328	0.000	70,000,000	70,009,995	95.40%	(462,567)	10,058,000		Government/ Agency
FNP0453	3140LGSL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.37%	6/1/2032	-0.006	0.000	6.255	0.028	30,975,000	30,975,291	100.02%	30,980,569	10,030,000		Government/ Agency
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	7.059	0.019	7.051	0.019	19,865,000	19,910,581	93.62%	18,598,237	-		Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	6.520	0.024	6.514	0.024	26,250,000	26,463,792	95.61%	25,098,783	-		Government/ Agency
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.637	0.018	10.504	0.017	12,126,068	12,160,923	96.23%	11,668,529	-	11,668,529	Government/ Agency
FNP0458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.70%	11/1/2032	0.045	0.000	6.471	0.015	15,800,000	15,803,373	100.09%	15,814,124	-	15,814,124	Government/ Agency
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	1.101	0.005	1.101	0.005	29,835,000	29,868,429	99.82%	29,782,467	-		Government/ Agency
FNP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	3.025	0.018	3.025	0.018	41,708,000	41,774,298	99.51%	41,503,297	-		Government/ Agency
FNP0465	3140LKZK2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.37%	6/1/2033	6.866	0.021	6.859	0.021	21,805,000	21,825,945	98.35%	21,445,817	-		Government/ Agency
FNP0466 FNP0467	3140LKR96 3140LKWM1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.31% 4.05%	6/1/2033 6/1/2030	7.013 4.808	0.009 0.007	7.005 4.810	0.009 0.007	8,587,000 10.632.000	8,607,607 10.548.923	97.95% 97.74%	8,410,574 10,391,750	-		Government/ Agency Government/ Agency
FNP0468	3140LKWW1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	4.803	0.007	4.805	0.007	20,915,000	20,915,232	99.82%	20,877,495	-		Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.410	0.027	6.404	0.027	27,805,000	28,635,834	103.14%	28,677,921			Government/ Agency
FNP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	6.142	0.011	6.137	0.011	11.840.201	12.361.797	104.80%	12.408.265	_		Government/ Agency
FNP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	4.864	0.008	4.866	0.008	10,699,000	10,715,334	100.16%	10,716,500	-	, ,	Government/ Agency
FNP0472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	4.834	0.008	4.836	0.008	11,665,000	11,808,190	101.80%	11,875,378	-	11,875,378	Government/ Agency
FNP0473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.410	0.018	6.404	0.018	19,000,000	19,378,734	103.14%	19,596,494	-	19,596,494	Government/ Agency
FNP0474	3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	7.041	0.011	7.034	0.011	11,361,000	11,273,398	99.35%	11,287,039	-		Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	3.405	0.007	3.406	0.007	14,584,000	14,697,502	102.10%	14,890,957	-		Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	6.917	0.014	6.910	0.013	13,405,000	13,433,839	100.93%	13,529,803	-		Government/ Agency
FNP0477	3140LLQA2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	9/1/2030	4.927	0.006	4.928	0.006	7,757,000	7,759,179	101.23%	7,852,239	-		Government/ Agency
FNP0478 FNP0479	3140LK4N0 3140LLJ69	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.82% 4.96%	7/1/2030 8/1/2033	4.722 6.985	0.003 0.004	4.724 6.977	0.003 0.004	4,860,000 3,465,000	4,863,147 3,465,216	101.48% 102.55%	4,932,027 3,553,188	-		Government/ Agency Government/ Agency
FNP0479 FNP0480	3140LLJ69 3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.96% 5.00%	9/1/2033	6.985	0.004	6.984	0.004	15,366,000	3,465,216 15,395,167	102.55%	15,797,190	-		Government/ Agency
FNP0481	3140LLQ61 3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	6.966	0.016	6.958	0.016	3,748,000	3,809,184	102.81%	3,916,059	-		Government/ Agency
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	5.017	0.011	5.018	0.011	14,596,000	14.651.980	102.79%	15.003.494	_		Government/ Agency
FNP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	4.965	0.006	4.966	0.006	8,020,000	8,079,200	103.29%	8,283,854	-		Government/ Agency
FNP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	6.834	0.004	6.827	0.004	3,860,000	3,942,135	105.88%	4,086,793	-		Government/ Agency
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	7.001	0.007	6.993	0.007	6,140,000	6,220,879	106.06%	6,511,958	-		Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	7.087	0.006	7.079	0.005	5,222,000	5,193,519	102.59%	5,357,459	-	5,357,459	Government/ Agency
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	8.154	0.008	8.123	0.008	6,609,000	7,124,106	109.42%	7,231,709	-		Government/ Agency
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.67%	1/1/2028	0.033	0.000	2.785	0.002	3,750,000	3,751,129	99.92%	3,747,004	-	3,747,004	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
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	2/1/2034	7.222	0.012	7.214	0.012	11,175,000	11,246,088	101.42%	11,334,073	-	11,334,073	Government/ Agency
FNP0490	3140NULQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.85%	1/1/2034	7.167	0.003	7.159	0.003	2,801,000	2,809,785	101.64%	2,846,957	-		Government/ Agency
FNP0491	3140NUM22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.40%	1/1/2034	7.269	0.004	7.260	0.004	3,815,000	3,710,447	98.32%	3,751,075	-		Government/ Agency
FNP0492 FNP0493	3140NURB7 3140LLYH8	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034 10/1/2033	7.259 0.046	0.008	7.250 6.735	0.008 0.012	7,430,000	7,368,946	99.94% 100.12%	7,425,506	-		Government/ Agency
FNP0493 FNP0494	3140LLYH8 3140NUTK5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.63% 5.06%	2/1/2034	6.869	0.000 0.004	6.735	0.012	12,400,000 3,973,838	12,403,372 4.050.143	100.12%	12,414,912 4,086,819	-		Government/ Agency Government/ Agency
FNP0494 FNP0495	3140LMBC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2028	3.453	0.004	3.454	0.004	6.503.000	6.625.305	102.66%	6,675,971	_		Government/ Agency
FNP0496	3140NUAX7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.50%	1/1/2029	3.650	0.006	3.652	0.006	10,500,000	10,763,155	103.57%	10,874,380	_		Government/ Agency
FNP0497	3140LMC56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.99%	12/1/2028	3.478	0.003	3.480	0.003	6,354,187	6,570,438	104.92%	6,666,973	-		Government/ Agency
FNP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.524	0.010	3.526	0.010	18,367,000	18,610,352	102.72%	18,867,075	-		Government/ Agency
FNP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.524	0.008	3.526	0.008	15,979,000	16,270,203	102.72%	16,414,057	-	16,414,057	Government/ Agency
FNP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	3.488	0.005	3.489	0.005	9,817,000	9,971,844	102.54%	10,066,553	-	10,066,553	Government/ Agency
FNP0501	3140NUFS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	1/1/2029	2.783	0.015	2.783	0.015	36,000,000	36,202,642	102.02%	36,725,861	-		Government/ Agency
FNP0502	3140NVEL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.46%	5/1/2029	3.818	0.003	3.821	0.003	4,699,678	4,755,011	103.40%	4,859,264			Government/ Agency
FNP0503	FWDFNP503	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.40%	6/1/2043	10.178	0.000	10.039	0.000	7.040.000	0.400.070	103.48%	834,011	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	7.150 6.958	0.009 0.004	7.141 6.950	0.009 0.004	7,910,000 3,674,000	8,122,872 3,749,684	105.45% 104.48%	8,340,730 3,838,600	-		Government/ Agency Government/ Agency
FNP0506	3140NUAS8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.55%	12/1/2028	3.540	0.004	3.541	0.004	20,041,000	20,432,104	103.40%	20,721,965	-		Government/ Agency
FNP0507	3140NVJA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	6/1/2029	3.989	0.040	3.992	0.040	68,500,000	69,085,351	101.99%	69,863,719	_		Government/ Agency
FNP0508	FWDFNP508	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.21%	7/1/2044	10.324	0.000	10.164	0.000	-	-	100.90%	109,444	12,174,000		Government/ Agency
FNP0509	3140NU3A5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.04%	4/1/2029	3.855	0.013	3.857	0.013	22,230,000	22,556,986	102.06%	22,688,358	-		Government/ Agency
FNP0510	3140NUCB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.28%	12/1/2028	3.578	0.009	3.579	0.009	16,998,000	17,351,528	102.65%	17,448,554	-	17,448,554	Government/ Agency
FNP0511	3140NVG27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.03%	6/1/2029	3.964	0.005	3.967	0.005	9,129,000	9,267,811	101.90%	9,302,048	-	9,302,048	Government/ Agency
FNP0512	3140NVD46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	3.930	0.006	3.933	0.006	9,620,000	9,706,974	101.46%	9,759,999	-	9,759,999	Government/ Agency
FNP0513	3140NVM61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	4.153	800.0	4.156	0.008	12,750,000	12,841,031	101.33%	12,919,409	-		Government/ Agency
FNP0514	3140NU6L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	6/1/2029	4.011	0.012	4.013	0.012	20,000,000	20,600,005	101.01%	20,201,774	-		Government/ Agency
FNP0515 FRM0004	3140NWHH1	FNMA MF DUS Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.07%	10/1/2034 12/1/2029	7.291	0.013 0.009	7.282	0.013	13,149,107	12,487,230	95.88% 94.41%	12,607,828 14.433.335	-		Government/ Agency
FRM0004 FRM0006	3132WWYB2 3132WWYD8	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.28% 3.60%	4/1/2030	4.349 4.537	0.009 0.015	4.352 4.539	0.009 0.015	15,288,035 23,711,564	15,358,903 23.979.617	94.41% 95.43%	14,433,335 22.627.914	-		Government/ Agency Government/ Agency
FRM0008	3132XVW1D6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.325	0.015	4.328	0.015	9,098,150	9,150,411	94.63%	8,609,409	-		Government/ Agency
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	5.504	0.005	5.503	0.005	7,393,711	7,440,281	88.73%	6,560,329	_		Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	5.501	0.008	5.500	0.008	11,688,499	11,771,159	88.84%	10,383,568	_		Government/ Agency
FRM0012	3132WWAQ5	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.04%	5/1/2050	10.783	0.021	10.628	0.021	19,338,512	19,743,580	71.21%	13,770,583	-		Government/ Agency
FRM0013	3132WVBH6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.38%	2/1/2034	7.193	0.037	7.184	0.037	42,458,707	42,603,005	84.93%	36,062,146	-		Government/ Agency
FRM0014	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	5.07%	7/1/2027	0.007	0.000	1.738	0.001	3,847,071	3,847,361	99.70%	3,835,385	-	3,835,385	Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.445	0.000	10.315	0.000	-	-	94.29%	(1,566,956)	27,450,000	25,883,044	Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	6.386	0.009	6.381	0.009	10,207,000	10,189,486	99.64%	10,170,188	-		Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	2.864	0.038	2.864	0.038	93,650,000	93,131,628	99.41%	93,094,393	-		Government/ Agency
FRM0018	3132XGTX4	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	4.388 8.883	0.006	4.391	0.006 0.013	9,198,000	9,160,516	99.24% 100.04%	9,128,477	-		Government/ Agency
FRM0019 FHM0007	3132WWZH8 3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.83% 3.35%	1/1/2039 10/25/2033	8.883 4.485	0.013 0.020	8.813 4.476	0.013	9,851,875 33,351,250	9,934,307 33,265,894	92.62%	9,855,879 30.889.534	-		Government/ Agency Government/ Agency
FHM0010	3137FKWD4	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/25/2033	0.898	0.020	0.898	0.020	14,262,586	14,266,585	98.80%	14,091,063	_		Government/ Agency
FHM0011	3137FKSQ0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.68%	10/25/2025	0.868	0.002	0.868	0.002	10,000,000	10,004,729	98.96%	9,895,705	_		Government/ Agency
FHM0013	3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.29%	10/25/2030	-0.027	0.000	5.040	0.002	2.444.935	2,444,935	99.69%	2,437,328	_		Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.21%	10/25/2030	-0.046	0.000	4.996	0.003	4,314,591	4,314,591	99.35%	4,286,704	-	4,286,704	Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.15%	12/25/2030	-0.052	0.000	4.931	0.007	9,571,575	9,571,575	99.47%	9,520,470	-	9,520,470	Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.22%	11/25/2030	-0.022	0.000	4.962	0.003	4,034,480	4,034,480	99.62%	4,018,997	-	4,018,997	Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.10%	12/25/2030	-0.054	0.000	5.004	0.005	6,357,504	6,357,504	99.08%	6,299,215	-		Government/ Agency
FHM0018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.09%	11/25/2027	0.019	0.000	2.683	0.004	10,798,049	10,798,049	99.28%	10,720,038	-		Government/ Agency
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.09%	1/25/2031	-0.060	0.000	5.092	0.018	24,370,751	24,370,751	98.86%	24,091,913	-		Government/ Agency
FHM0020	3137H1LV6	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	5.09%	6/25/2031	-0.064	0.000	5.119	0.010	14,107,775	14,107,775	99.26%	14,003,198	-		Government/ Agency
FHM0021 FHM0022	3137H2NB6 3137HADA1	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.05% 5.57%	8/25/2031 7/25/2033	-0.074 -0.057	0.000 0.000	5.484 6.617	0.011 0.022	13,806,576	13,806,576	98.96% 100.27%	13,662,747	-		Government/ Agency
FHM0022 FHM0023	3137HADA1 3137HAAD8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.51%	4/25/2033	-0.057 -0.055	0.000	6.506	0.022	23,195,975 37,871,743	23,280,924 37,952,935	100.27%	23,258,525 38,135,887	-		Government/ Agency Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	5.795	0.000	5.780	0.001	1,488,007	1,499,531	94.17%	1,401,293	-		Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.03%	9/25/2027	2.507	0.007	2.507	0.007	20,196,195	20,213,247	95.87%	19.361.367	_		Government/ Agency
RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	2.291	0.001	2.290	0.001	4,402,351	4,561,135	79.73%	3,510,087	-		Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.538	0.007	2.268	0.006	20,191,968	20,308,739	90.10%	18,192,935	-		Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.806	0.002	2.389	0.002	6,018,104	6,018,112	90.23%	5,430,231	-		Government/ Agency
GNR0097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.261	0.000	1.112	0.000	609,395	618,698	96.51%	588,100	-	588,100	Government/ Agency
GNR0106	38378NST1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.63%	12/16/2045	1.360	0.001	1.229	0.001	7,612,514	7,383,910	97.70%	7,437,597	-		Government/ Agency
GNR0108	38378NPQ0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044	1.425	0.001	1.282	0.001	6,815,746	6,605,006	97.83%	6,667,865	-	6,667,865	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
GNR0113	38378N3R2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	1/16/2054	0.761	0.000	0.708	0.000	2,643,684	2,632,722	99.03%	2,617,962	-	2,617,962	Government/ Agency
GNR0115	38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	9/16/2054	2.397	0.005	2.252	0.005	16,361,112	16,242,338	95.69%	15,655,153	-	15,655,153	Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	5.669	0.005	5.504	0.005	6,602,444	6,305,304	90.14%	5,951,258	-	5,951,258	Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.434	0.007	4.139	0.006	11,545,000	11,586,459	89.92%	10,381,680	-	10,381,680	Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.50%	9/16/2052	2.691	0.001	2.420	0.001	2,261,058	2,326,202	95.46%	2,158,517	-	2,158,517	Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.767	0.001	2.315	0.001	2,567,973	2,551,681	93.59%	2,403,395	-		Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.409	0.001	2.064	0.001	2,074,586	2,076,454	94.88%	1,968,376	-		Government/ Agency
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.945	0.000	0.833	0.000	1,517,538	1,533,865	97.97%	1,486,710	-	, , .	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.962	0.003	4.382	0.002	4,595,269	4,589,844	85.54%	3,930,974	-		Government/ Agency
GNR0138	38379KLA4	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.355 1.789	0.001	3.082	0.001	2,869,307	2,890,090	93.63%	2,686,481	-		Government/ Agency
GNR0139 GNR0146	38379K3N6 38379RCD3	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.60% 2.15%	4/16/2056 5/16/2056	0.807	0.000 0.000	1.649 0.666	0.000 0.000	907,891 358,130	910,655 357,541	95.90% 98.16%	870,677 351,536	-		Government/ Agency Government/ Agency
GNR0146 GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	6/16/2056	1.586	0.000	1.353	0.000	761,900	760,437	96.18%	732,796	-		Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.729	0.000	2.475	0.001	1,985,041	1,985,204	95.31%	1,891,954			Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	2.671	0.001	2.372	0.001	2,689,263	2,665,036	94.66%	2,545,589	_		Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.764	0.001	4.342	0.001	2,424,193	2,417,097	90.11%	2,184,342	_		Government/ Agency
GNR0152	38380JEK0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.886	0.012	5.357	0.011	16,691,612	16,435,825	84.10%	14,037,691	_		Government/ Agency
GNR0153	38380JER5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	2/16/2053	8.703	0.059	8.108	0.055	60,000,000	57,385,594	77.44%	46,461,468	_		Government/ Agency
GNR0155	38380MYK1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.25%	4/16/2059	2.777	0.011	2.588	0.010	29,506,818	28,460,604	95.19%	28,087,502	-	28,087,502	Government/ Agency
GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.968	0.001	1.748	0.001	4,038,899	3,989,836	96.41%	3,893,847	-	3,893,847	Government/ Agency
GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.906	0.001	2.620	0.001	2,973,696	2,955,339	94.72%	2,816,772	-	2,816,772	Government/ Agency
GNR0159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	4.561	0.004	4.316	0.004	6,939,546	6,955,545	90.92%	6,309,476	-	6,309,476	Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	6.484	0.046	6.286	0.045	57,008,437	61,239,096	86.02%	49,037,090	-		Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.699	0.019	6.377	0.018	25,258,902	25,997,070	79.29%	20,028,438	-		Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.749	0.015	6.429	0.014	19,908,352	20,522,237	79.22%	15,771,309	-		Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.793	0.013	6.453	0.012	16,486,750	16,997,847	78.79%	12,990,327	-		Government/ Agency
GNR0164 GNR0165	38380RTN0 38380RUU2	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00% 2.00%	6/16/2063 10/16/2062	6.607 6.773	0.016 0.040	6.279 6.422	0.015 0.038	21,235,805 51.838.023	21,849,539 53.460.753	79.63% 78.75%	16,909,477 40.821.277	-		Government/ Agency
GNR0165 GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.702	0.040	6.374	0.036	34.704.146	35,592,731	78.59%	27.275.366	-		Government/ Agency Government/ Agency
GNR0166 GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.825	0.026	6.460	0.025	47,566,241	48,492,721	77.70%	36,957,699	-		Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	5.607	0.011	5.237	0.010	15.877.199	16,457,328	85.92%	13,642,299	_		Government/ Agency
GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	6.799	0.020	6.430	0.019	25,982,939	26,356,573	78.13%	20,299,987	_		Government/ Agency
GNR0170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	5.936	0.011	5.484	0.010	15,781,813	16,268,136	83.37%	13,156,736	-		Government/ Agency
GNR0171	38380NM55	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	1/16/2061	5.605	0.008	5.248	0.008	11,669,511	12,075,184	84.63%	9,876,103	-		Government/ Agency
GNR0172	38380RT26	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.908	0.021	6.566	0.020	26,428,043	26,746,297	79.04%	20,889,771	-	20,889,771	Government/ Agency
GNR0173	38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.979	0.040	6.629	0.038	50,344,462	51,133,110	79.41%	39,978,084	-	39,978,084	Government/ Agency
GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	1/16/2061	6.343	0.007	5.855	0.006	9,189,542	9,459,708	83.15%	7,640,646	-		Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.913	0.011	6.576	0.010	13,920,888	14,101,634	79.50%	11,066,548	-		Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.015	0.020	6.692	0.019	25,581,252	25,893,209	79.79%	20,411,396	-		Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.837	0.014	6.550	0.014	18,474,224	18,883,385	80.17%	14,810,660	-		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	7.064 7.050	0.020 0.027	6.732 6.735	0.019 0.025	24,650,837 33,485,238	24,990,247 33,911,241	78.11% 79.61%	19,254,160 26,656,001	-		Government/ Agency Government/ Agency
GNR0179 GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	5.732	0.027	5.215	0.025	15,775,685	16,148,022	81.66%	12,882,835	-		Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	7/16/2063	6.817	0.033	6.500	0.010	42,578,223	42.932.964	79.52%	33,859,450	-		Government/ Agency
GNR0182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	14.029	0.033	12.988	0.011	9,830,000	9,380,854	56.88%	5,590,863	_		Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	7.091	0.033	6.802	0.032	41,312,752	40,936,640	78.93%	32,606,189	_		Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.062	0.029	6.771	0.028	36,857,052	36,413,387	79.29%	29,223,735	_		Government/ Agency
GNR0185	38381EWY0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	3/16/2064	7.011	0.019	6.682	0.018	23,893,828	23,599,050	79.61%	19,020,909	-	19,020,909	Government/ Agency
GNR0186	38381EPU6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.90%	2/16/2061	13.799	0.026	12.647	0.024	22,712,000	20,656,054	58.74%	13,340,479	-	13,340,479	Government/ Agency
GNR0187	38381EW53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2063	17.248	0.008	16.947	0.008	7,404,094	5,916,011	44.65%	3,305,660	-	3,305,660	Government/ Agency
CLP0081	64972CBJ1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.75%	5/1/2035	8.515	0.004	8.453	0.004	3,200,000	3,200,000	99.50%	3,184,115	-	3,184,115	AA
CLP0084	64972CSJ3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2045	1.374	0.001	1.374	0.001	5,000,000	5,000,000	99.51%	4,975,406	-	4,975,406	AA
CLP0086	57586NK75	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.85%	12/1/2058	13.029	0.014	12.738	0.014	9,330,000	9,327,499	78.41%	7,315,548	-	7,315,548	AA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.10%	10/1/2046	8.673	0.021	8.604	0.020	19,734,969	19,734,969	83.18%	16,414,679	-	16,414,679	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.500	0.029	8.421	0.029	25,000,000	25,000,000	92.59%	23,146,485	-	23,146,485	AA
CLP0099 CLP0100	64972C8S5 64972C8T3	State Housing Bonds State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	3.95% 4.00%	11/1/2043 11/1/2048	13.516 15.725	0.025 0.016	13.060 14.978	0.024 0.015	12,800,000 7,315,000	12,800,155 7,315,093	98.11% 97.84%	12,557,736 7,156,809	-	12,557,736 7,156,809	AA AA
CLP0100 CLP0101	64972C813	State Housing Bonds State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY REVENUE BONDS	4.00%	11/1/2048	17.265	0.016	16.243	0.015	8,305,000	7,315,093 8,305,108	97.84% 97.31%	8,081,417	-	7,156,809 8,081,417	AA AA
CLP0101 CLP0102	64972EHL6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.25%	11/1/2055	16.792	0.020	15.922	0.019	10,240,000	10,240,000	84.41%	8,643,187	-	8,643,187	AA
CLP0103	64972EHM4	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.35%	11/1/2054	18.386	0.044	17.214	0.020	20,000,000	20.000.000	83.37%	16.674.170	-	16.674.170	AA
CLP0104	64972EHN2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.45%	5/1/2059	19.572	0.048	18.298	0.045	20,000,000	20,000,000	82.68%	16,536,764	_	16,536,764	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.858	0.018	13.518	0.018	13,000,000	13,000,000	70.39%	9,150,536	-	9,150,536	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
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.203	0.008	11.065	0.008	6,275,000	6,275,000	76.00%	4,769,236	-	4,769,236	AA
CLP0117	45202BHW9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	0.40%	12/1/2024	0.005	0.000	0.005	0.000	470,000	470,000	100.00%	470,000	-	470,000	AAA
CLP0121	64972EZ51	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.00%	11/1/2037	5.224	0.002	5.219	0.002	2,000,000	2,000,000	100.50%	2,009,934	-	2,009,934	AA
CLP0122	64972EZ69	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.13%	11/1/2040	5.212	0.004	5.206	0.004	5,000,000	5,000,000	101.40%	5,069,862	-	5,069,862	AA
CLP0123	64972E2C2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.30%	11/1/2045	5.183	0.002	5.178	0.002	3,000,000	3,000,000	101.30%	3,039,137	-	3,039,137	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	6.095	0.050	6.077	0.050	53,425,000	53,465,398	104.50%	55,828,885	-	55,828,885	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	5.781	0.023	5.768	0.023	26,645,000	26,681,727	102.98%	27,440,084	-	27,440,084	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	6.203	0.028	6.185	0.028	30,060,000	30,102,897	100.70%	30,269,503	-	30,269,503	AA
CLP0127	64972KCJ2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	11/1/2049	6.243	0.002	6.226	0.002	2,000,000	2,000,000	102.56%	2,051,202	-	2,051,202	AA
CLP0128	64972KCK9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.75%	11/1/2054	6.221	0.006	6.204	0.006	6,000,000	6,000,000	102.65%	6,158,837	-	6,158,837	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	1.822	0.002	1.822	0.002	5,615,000	5,626,944	101.12%	5,677,969	-	5,677,969	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05%	7/1/2066	8.443	0.017	8.355	0.017	13,320,000	13,354,832	105.01%	13,987,538	-	13,987,538	AAA
CLP0131	57586VCL5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.84%	12/1/2067	6.803	0.036	6.775	0.036	35,415,000	35,431,697	101.72%	36,025,045	-	36,025,045	AA
CLP0132	45202BSK3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	9/1/2026	1.675	0.001	1.675	0.001	2,370,000	2,370,766	99.57%	2,359,872	-	2,359,872	AAA
CLP0133	45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	7.632	0.024	7.592	0.024	21,400,000	21,407,508	100.62%	21,532,258	-	21,532,258	AAA
CLP0134	45202BSM9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.22%	7/1/2042	7.813	0.019	7.771	0.019	16,525,000	16,525,000	100.94%	16,681,089	.	16,681,089	AAA
CLP0135	FWDCLP135	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.62%	6/1/2067	15.782	0.057	14.937	0.054	-	-	103.40%	835,564	24,600,000	25,435,564	AAA
CPM0025	999700487	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.087	0.000	0.087	0.000	2,759,850	2,766,548	99.38%	2,742,875	-	2,742,875	AA
CPM0028	999752157	Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS	6.40%	11/1/2048	0.087	0.000	0.087	0.000	843,689	851,267	99.42%	838,761	-	838,761	AA
CLM0018	65499APS1	Direct Loans	MULTIFAMILY CONSTRUCTION	8.14%	12/31/2024	0.084	0.001	0.084	0.001	50,897,093	50,878,344	99.79%	50,789,089	1,102,907	51,891,996	not rated
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.70%	11/19/2025	0.055	0.000	0.907	0.006	42,571,575	42,565,201	100.51%	42,826,125	7,428,425	50,254,550	not rated
CLM0028	95599ABJ2	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/17/2024	0.047	0.000	0.047	0.000	12,429,942	12,429,942	99.45%	12,361,105	-	12,361,105	not rated
CLM0029	95599ABK9	Direct Loans	MULTIFAMILY CONSTRUCTION	3.60%	12/17/2024	0.047	0.000	0.047	0.000	112,702	112,702	99.83%	112,511	-	112,511	not rated
CLM0030	22699AEP8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.75%		0.084	0.000	0.084	0.000	9,218,665	9,218,665	99.76%	9,196,669	-	9,196,669	not rated
CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	0.482	0.001	0.482	0.001	8,161,487	8,161,487	98.47%	8,036,412	-	8,036,412	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.84%	5/1/2025	0.004	0.000	0.322	0.001	24,750,000	24,713,050	99.48%	24,622,043	-	24,622,043	not rated
CLM0034	58899ABP3	Direct Loans	MULTIFAMILY CONSTRUCTION	7.44%	5/10/2025	0.004	0.000	0.321	0.001	11,292,196	11,256,630	99.76%	11,262,556	1,208,763	12,471,319	not rated
CLM0035	58899ABM0	Direct Loans	MULTIFAMILY CONSTRUCTION	7.19%	3/10/2025	0.026	0.000	0.265	0.001	17,423,280	17,421,460	99.58%	17,349,880	48,720	17,398,600	not rated
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.38%	6/14/2027	0.022	0.000	2.256	0.005	16,513,241	16,442,689	99.72%	16,374,391	33,486,759	49,861,150	not rated
CLM0037	51499ADQ8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.90%	6/12/2027	0.022	0.000	2.270	0.001	4,520,825	4,518,308	100.25%	4,567,457	14,139,175	18,706,631	not rated
CLM0038 CLM0039	45203LED1 FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION MULTIFAMILY CONSTRUCTION	6.68%	12/1/2058 12/1/2053	0.033 0.032	0.000 0.000	2.668 2.668	0.000	9,822	(244,146) (133,165)	100.59% 100.59%	243,061 93,296	39,275,892 15,714,286	39,518,953 15,807,582	not rated
	68199AJX4	Direct Loans		6.68%		2.217			0.000	0.505.400	,			-, ,		not rated
CLM0040 CLM0041	FWDCLM041	Direct Loans Direct Loans	MULTIFAMILY CONSTRUCTION MULTIFAMILY CONSTRUCTION	5.82% 6.52%	5/10/2027 5/10/2027	2.217	0.001 0.000	2.217 2.191	0.001	3,585,483	3,517,874 (8,130)	101.43% 101.60%	3,911,794 34,450	19,257,466 2,157,051	23,169,261 2,191,501	not rated not rated
CLM0041 CLM0042	FWDCLM041		MULTIFAMILY CONSTRUCTION MULTIFAMILY CONSTRUCTION	6.55%	6/25/2027	0.077	0.000	2.319	0.000	-	42,425	99.60%	(59,624)	15,067,874	15,008,250	
TNT0145	912810TA6	Direct Loans US Treasury	US Treasury	1.75%	8/15/2041	13.864	0.000	0.000	0.000	20,000,000	19,521,037	68.23%	13,646,012	15,067,674		not rated Government/ Agency
TNT0143	912810TA0	US Treasury	US Treasury	2.00%	11/15/2041	13.840	0.027	0.000	0.000	7,000,000	6,687,496	70.72%	4,950,413	-		Government/ Agency
TNT0147 TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2041	13.512	0.010	0.000	0.000	15,000,000	15,270,348	70.72%	11,234,391	-		Government/ Agency
TNT0149 TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.247	0.022	0.000	0.000	20.000,000	18.203.376	77.07%	15.413.902	-		Government/ Agency
TNT0152 TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	12.760	0.039	0.000	0.000	15,000,000	14,773,911	94.55%	14,182,838	-	., .,	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	12.825	0.182	0.000	0.000	105,000,000	105.186.131	92.69%	97.321.497			Government/ Agency
TNT0155	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	16.695	0.021	0.000	0.000	10,000,000	9,701,244	87.17%	8,716,659	_		Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.384	0.091	0.000	0.000	40,000,000	37,068,694	95.41%	38,162,500	_		Government/ Agency
TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	16.158	0.025	0.000	0.000	10,000,000	9.983.900	105.79%	10.578.713	_		Government/ Agency
TNT0150 TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	12.771	0.019	0.000	0.000	10,000,000	10.076.482	103.73%	10,373,313	_		Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	13.050	0.106	0.000	0.000	55,000,000	57,278,678	101.84%	56,012,605	_		Government/ Agency
TNT0160 TNT0161	91282CLD1	US Treasury	US Treasury	4.13%	7/31/2031	5.708	0.046	0.000	0.000	55,000,000	56,260,302	99.94%	54,966,313	-		Government/ Agency
TNT0162	912810UD8	US Treasury	US Treasury	4.13%	8/15/2044	13.331	0.213	0.000	0.000	115,000,000	110,481,238	95.19%	109,470,881	_		Government/ Agency
TNT0163	912810UC0	US Treasury	US Treasury	4.25%	8/15/2054	16.573	0.047	0.000	0.000	20,000,000	20,500,200	97.81%	19,562,314	-		Government/ Agency
TNT0164	912810UE6	US Treasury	US Treasury	4.50%	11/15/2054	16.626	0.126	0.000	0.000	51,500,000	50.841.897	102.09%	52.578.292	_		Government/ Agency
ADV0002	NA NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	825,604	_	825,604	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	83,990,175	83,990,175	100.00%	83,990,175	_		Government/ Agency
		Total								7.458.774.561	7.530.430.725		6.908.505.366	444.944.816	7.353.450.182	
		ıvıaı								1,450,114,561	1,530,430,725		6,800,000,366	444,344,616	1,353,450,182	

							Notionai	Unrealized
ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Amount	Gain (Loss)
Futures - Long								
	USH5	Futures	US Long Bond MAR25 LONG	440.00	3/20/2025	116.476563	51,249,687.50	1,330,313.60
	WNH5	Futures	US ULTRA Long Bond MAR25 LONG	430.00	3/20/2025	122.756813	52,785,429.69	1,905,196.25
Futures - Short								

ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	EFFECTIVE DURATION	CONTRIB EFF DUR ¹	SPREAD DURATION	CONTRIB SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
	To	otal					104,035,117.19	3,235,509.85	-							

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