						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	0.428	0.000	2.988	0.000	210,108	210,349	101.58%	213,430	-	213,430	Government/ Agency
AFN0008	31401CAR4	FNMA Single Family MBS	SINGLE FAMILY ARM	7.12%	5/1/2033	0.182	0.000	2.957	0.000	64,285	64,361	101.04%	64,950	-		Government/ Agency
AFN0009	31402HAM3	FNMA Single Family MBS	SINGLE FAMILY ARM	7.34%	8/1/2033	0.544	0.000	3.032	0.000	105,426	105,386	101.79%	107,318	-	. ,	Government/ Agency
AFN0012 AFN0013	31385XKH9 31403UYG0	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	7.18% 6.60%	8/1/2033 11/1/2033	0.489 0.144	0.000 0.000	2.999 3.085	0.000 0.000	219,159 417,604	219,043 417,610	101.51% 101.17%	222,476 422,487	-		Government/ Agency Government/ Agency
AFN0013 AFN0014	31401XXA0	FNMA Single Family MBS	SINGLE FAMILY ARM	7.27%	7/1/2033	0.436	0.000	3.010	0.000	89.037	88,894	101.17 %	90,453	-		Government/ Agency
AFN0015	31402DSK7	FNMA Single Family MBS	SINGLE FAMILY ARM	6.36%	8/1/2033	0.473	0.000	2.879	0.000	96.277	96.212	101.30%	97.530	_	97.530	
AFN0019	31396P5W7	FNMA Single Family MBS	SINGLE FAMILY ARM	4.72%	3/25/2037	0.180	0.000	3.607	0.000	79,545	79,149	98.75%	78,549	-	78,549	Government/ Agency
AFN0021	31404KRV6	FNMA Single Family MBS	SINGLE FAMILY ARM	6.69%	4/1/2034	0.136	0.000	3.102	0.000	217,277	219,174	102.04%	221,719	-	221,719	Government/ Agency
AFN0022	31405UT33	FNMA Single Family MBS	SINGLE FAMILY ARM	6.12%	11/1/2034	0.733	0.000	3.359	0.000	115,346	116,293	101.89%	117,525	-	117,525	Government/ Agency
AFN0024	31396VRS9	FNMA Single Family MBS	SINGLE FAMILY ARM	4.87%	4/25/2037	0.249	0.000	3.297	0.000	185,366	185,030	98.99%	183,501	-	183,501	Government/ Agency
AFN0027	3136A4TC3	FNMA Single Family MBS	SINGLE FAMILY ARM	5.02%	3/25/2042	0.447	0.000	4.584	0.001	1,242,274	1,243,450	99.24%	1,232,881	-	1,232,881	Government/ Agency
AFN0028	3136A6PG3	FNMA Single Family MBS	SINGLE FAMILY ARM	4.97%	6/25/2042	0.424	0.000	4.635	0.002	2,515,013	2,516,149	99.00%	2,489,764	-		Government/ Agency
AFN0029 AFN0034	3136A9HU5 3136AGXD9	FNMA Single Family MBS FNMA Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	4.93% 5.07%	10/25/2042 10/25/2043	0.472 0.604	0.000 0.000	5.019 5.212	0.001 0.002	1,108,763 2,676,024	1,111,700 2,684,417	98.77% 99.31%	1,095,088 2,657,429	-		Government/ Agency Government/ Agency
AFN0034 AFN0038	31396V4B1	FNMA Single Family MBS	SINGLE FAMILY ARM	4.79%	6/25/2043	0.604	0.000	3.393	0.002	381,910	381.928	99.31%	378,099	-		
AFN0043	3138EJXW3	FNMA Single Family MBS	SINGLE FAMILY ARM	7.25%	10/1/2042	1.306	0.000	4.198	0.001	996.841	1.011.049	102.61%	1,022,875	_		Government/ Agency
AFN0046	3140J7PV1	FNMA Single Family MBS	SINGLE FAMILY ARM	6.68%	2/1/2045	1.061	0.000	3.679	0.001	1,247,588	1,263,719	102.27%	1,275,947	-	, , , , ,	Government/ Agency
AFR0006	31342ATN9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.22%	6/1/2033	0.491	0.000	2.970	0.000	19,749	19,736	101.23%	19,993	-	19,993	
AFR0007	31336CLK7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.14%	10/1/2033	0.853	0.000	3.051	0.000	90,107	89,870	101.50%	91,459	-	91,459	Government/ Agency
AFR0008	3128JPEZ9	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	7.52%	7/1/2035	0.422	0.000	3.052	0.000	84,995	84,909	102.04%	86,732	-	86,732	Government/ Agency
AFR0011	31396HUT4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.75%	2/15/2036	0.035	0.000	2.324	0.000	136,664	136,664	99.39%	135,832	-	135,832	Government/ Agency
AFR0012	31396JYM1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.80%	4/15/2036	0.094	0.000	3.525	0.000	164,117	164,050	99.05%	162,565	-	162,565	Government/ Agency
AFR0015	3137A3CK3	Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	4.95%	11/15/2040	0.423	0.000	4.658	0.001	1,453,608	1,449,114	99.05%	1,439,847	-		Government/ Agency
AFR0017 AFR0018	3137AXXG3 3137GAPT8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	SINGLE FAMILY ARM SINGLE FAMILY ARM	4.80% 4.95%	1/15/2043 10/15/2040	0.391 0.428	0.000 0.000	5.074 4.687	0.001 0.000	1,504,986 615.557	1,506,018 616,503	98.31% 98.97%	1,479,514 609.242	-		Government/ Agency Government/ Agency
AFR0019	3137B3PV4	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.85%	8/15/2040	0.428	0.000	4.918	0.000	1,545,049	1,544,554	98.55%	1,522,629	-		Government/ Agency
AFR0020	31398QUV7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.93%	10/15/2040	0.403	0.000	4.655	0.001	1,154,259	1,153,701	98.70%	1,139,199	_		Government/ Agency
AFR0022	3137BBHC7	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.95%	6/15/2044	0.524	0.000	5.190	0.001	1,683,033	1,687,595	98.89%	1,664,271	-		
AFR0023	3137B6NX5	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.95%	12/15/2043	0.576	0.000	5.414	0.000	449,402	450,608	98.89%	444,399	-	444,399	Government/ Agency
AFR0025	31397KE23	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.12%	8/15/2037	0.244	0.000	3.688	0.001	1,215,781	1,223,213	100.04%	1,216,311	-	1,216,311	Government/ Agency
AFR0026	3137A3L31	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	5.00%	11/15/2040	0.446	0.000	4.649	0.001	1,072,020	1,077,399	99.01%	1,061,375	-		Government/ Agency
AFR0028	31397GWG1	Freddie Mac Single Family MBS	SINGLE FAMILY ARM	4.78%	5/15/2037	0.197	0.000	4.049	0.000	61,948	61,939	98.93%	61,284	-		Government/ Agency
FRS0399 FRS0400	3128MCPK5 3128PRBZ1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.00%	5/1/2025 3/1/2025	0.080 0.040	0.000 0.000	0.081 0.040	0.000	386 34	376 30	99.80% 99.80%	385 34	-	385	Government/ Agency
FRS0400 FRS0401	3128PRNS4	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	0.040	0.000	0.040	0.000	34 55	30 54	99.80%	34 55	-	34 55	Government/ Agency Government/ Agency
FRS0403	31294L6X6	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2025	0.080	0.000	0.081	0.000	1	1	99.80%	1	-	1	Government/ Agency
FRS0410	3128MCWR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2025	0.159	0.000	0.161	0.000	1,483	1,483	99.75%	1,480	_	1.480	Government/ Agency
FRS0412	3128PUPG1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.495	0.000	0.497	0.000	3,152	3,146	99.55%	3,137	-	3,137	Government/ Agency
FRS0414	3128MMNB5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.459	0.000	0.461	0.000	5,629	5,613	99.57%	5,604	-	5,604	Government/ Agency
FRS0417	3128PUWW8	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.495	0.000	0.497	0.000	1,577	1,571	99.55%	1,570	-	1,570	Government/ Agency
FRS0444	31306XNY5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2027	0.706	0.000	0.705	0.000	36,979	37,031	99.21%	36,687	-	36,687	Government/ Agency
FRS0445	3128PT7B5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	2/1/2026	0.424	0.000	0.425	0.000	787	789	99.43%	783	-	783	Government/ Agency
FRS0446 FRS0447	31306XCR2	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	8/1/2027	0.995	0.000 0.000	0.992	0.000	18,179	18,203	99.04%	18,005	-	18,005	Government/ Agency
FRS0447 FRS0448	31306XND1 31306XKM4	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	3.50% 3.50%	9/1/2027 9/1/2027	1.087 0.806	0.000	1.083 0.804	0.000	29,098 33,169	29,138 33,210	98.98% 99.15%	28,801 32,888	-	28,801 32,888	Government/ Agency Government/ Agency
FRS0449	3128PTSP1	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	1/1/2026	0.349	0.000	0.350	0.000	206,732	206,782	99.50%	205.700	-		Government/ Agency
FRS0450	31306YB75	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2027	1.057	0.000	1.053	0.000	10,511	10,524	99.00%	10,406	_		
FRS0451	3128MMRC9	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	9/1/2028	1.331	0.000	1.326	0.000	169,317	169,768	98.82%	167,314	-		Government/ Agency
FRS0454	3128MDRN5	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	5.00%	6/1/2026	0.278	0.000	0.280	0.000	2	2	99.99%	2	-	2	Government/ Agency
FRS0459	3128PT4D4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	2/1/2026	0.459	0.000	0.460	0.000	17,342	17,347	99.57%	17,267	-	17,267	Government/ Agency
FRS0462	3128MDVC4	Freddie Mac Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	8/1/2026	0.494	0.000	0.496	0.000	56,206	56,261	99.55%	55,955	-	55,955	
FSF0807	31418PTH8	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.066	0.000	0.067	0.000	139	139	99.67%	138	-	138	Government/ Agency
FSF0812	31417UXT7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	3/1/2025	0.066	0.000	0.067	0.000	69	69	99.67%	69	-	69	Government/ Agency
FSF0824 FSF0827	31418RW64 31418TLB1	FNMA Single Family MBS FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.50% 4.50%	3/1/2025 5/1/2025	0.066 0.107	0.000 0.000	0.067 0.108	0.000 0.000	1,170 2,097	1,170 2,097	99.72% 99.72%	1,167 2,091	-	1,167 2,091	Government/ Agency Government/ Agency
FSF0827 FSF0828	314181LB1 31418PLN3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS 15 YR SINGLE FAMILY MBS	4.50%	5/1/2025 4/1/2025	0.107	0.000	0.108	0.000	2,097	2,097	99.72%	2,091	-	2,091	Government/ Agency
FSF0829	31417YPE1	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.50%	5/1/2025	0.107	0.000	0.108	0.000	900	900	99.72%	897	-	897	Government/ Agency
FSF0896	3138AR5T7	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.50%	10/1/2026	0.734	0.000	0.734	0.000	20,366	20,389	99.10%	20,182	_		
FSF0912	31418T2H9	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	9/1/2025	0.263	0.000	0.265	0.000	302	305	99.57%	301	-	301	Government/ Agency
FSF0913	3138AAGA3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	4.00%	4/1/2026	0.558	0.000	0.561	0.000	772	773	99.42%	768	-	768	Government/ Agency
FSF0938	3140EY4P3	FNMA Single Family MBS	15 YR SINGLE FAMILY MBS	3.00%	4/1/2031	2.102	0.001	2.094	0.001	1,916,127	1,932,239	96.95%	1,857,718	-	1,857,718	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
FRS0097	31292GUZ7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2028	1.131	0.000	1.210	0.000	277	277	104.76%	290	-	290	Government/ Agency
FRS0098	31292GU20	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	4/1/2028	1.100	0.000	1.147	0.000	122	122	103.07%	126	-		Government/ Agency
FRS0123 FRS0124	31292G7H3 31292G6K7	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 7.00%	12/1/2029 10/1/2029	1.479 1.460	0.000 0.000	1.559 1.568	0.000 0.000	5,343 873	5,297 873	104.46% 104.76%	5,581 914	-		Government/ Agency
FRS0124 FRS0130	31292G6K7 31292HAV6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	2/1/2030	1.460	0.000	1.485	0.000	299	299	104.76%	314	-	314	Government/ Agency Government/ Agency
FRS0133	31292HAK0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/1/2030	1.484	0.000	1.550	0.000	1,288	1,277	104.46%	1.346	-		Government/ Agency
FRS0138	31292HA95	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/1/2030	1.710	0.000	1.836	0.000	8,299	8,111	104.76%	8,693	-	8,693	
FRS0139	31293PG41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2029	0.914	0.000	0.980	0.000	2,088	2,067	104.76%	2,187	-	2,187	Government/ Agency
FRS0144	31292HAA2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	12/1/2029	1.665	0.000	1.730	0.000	205	205	103.68%	213	-	213	Government/ Agency
FRS0155	31293T4W4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/1/2029	1.002	0.000	1.014	0.000	2,284	2,276	102.79%	2,348	-	2,348	
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	1.676 1.660	0.000 0.000	1.759 1.724	0.000 0.000	191 282	191 282	105.10% 105.02%	201 296	-	201 296	Government/ Agency Government/ Agency
FRS0183	31292HJJ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	4/1/2031	1.985	0.000	1.724	0.000	136	136	105.02%	296 144			Government/ Agency
FRS0189	31298PZK9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	6/1/2031	1.545	0.000	1.627	0.000	4.301	4,301	103.07%	4.433	_	4.433	
FRS0208	31292HVU5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2033	2.658	0.000	2.735	0.000	10	25	102.94%	10	-	10	Government/ Agency
FRS0212	31287VXK1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	8/1/2032	2.423	0.000	2.545	0.000	2,150	2,158	104.50%	2,247	-	2,247	Government/ Agency
FRS0213	31283HSW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2032	2.311	0.000	2.435	0.000	3,011	3,022	104.34%	3,142	-	3,142	
FRS0221	31296SUF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2033	2.942	0.000	3.097	0.000	100,212	100,678	104.53%	104,755	-	104,755	
FRS0223 FRS0239	31292H4K7 31297B6N7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	12/1/2033 7/1/2034	2.744 2.923	0.000 0.000	2.868 3.080	0.000 0.000	140,209 1,192	140,933 1,197	104.34% 104.50%	146,291 1,245	-	146,291	Government/ Agency
FRS0242	31297DTE8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.014	0.000	3.197	0.000	317,345	318.943	104.50%	332.002	-	1,245 332,002	Government/ Agency Government/ Agency
FRS0243	31297DTB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.119	0.000	3.276	0.000	118.568	119,138	104.72%	124.167	_	124,167	Government/ Agency
FRS0247	31297CZM5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	1.289	0.000	1.341	0.000	35,300	35,483	102.00%	36,006	-	36,006	Government/ Agency
FRS0256	31297DJN9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.138	0.000	3.304	0.000	42,123	42,348	104.78%	44,135	-	44,135	Government/ Agency
FRS0257	31297DAH1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2034	3.061	0.000	3.242	0.000	15,274	15,347	104.67%	15,986	-	15,986	Government/ Agency
FRS0260	31297F5C3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	0.631	0.000	0.644	0.000	19,709	19,736	100.41%	19,790	-	19,790	
FRS0263 FRS0264	31297F5W9 31297GDF5	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	10/1/2034 11/1/2034	3.108 3.201	0.000 0.000	3.269 3.351	0.000 0.000	37,165 26,263	37,345 26,412	104.76% 104.88%	38,933 27,544	-	38,933 27,544	Government/ Agency Government/ Agency
FRS0268	31297GDF5 31297HLJ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	3.092	0.000	3.219	0.000	53.031	53.189	104.86%	54.807	-	54.807	Government/ Agency
FRS0269	31297HY86	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2035	2.767	0.000	2.879	0.000	157,456	158,349	103.33%	164,338	-	164,338	Government/ Agency
FRS0270	31297HR68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.979	0.000	3.094	0.000	163,112	163,571	103.24%	168,400	-	168,400	
FRS0271	31297HR50	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.899	0.000	2.997	0.000	96,991	97,266	103.15%	100,045	-	100,045	Government/ Agency
FRS0272	31297HAE9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2034	3.205	0.000	3.336	0.000	151,928	152,351	103.45%	157,165	-	157,165	٠,
FRS0273	31297LBQ2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2035	2.626	0.000	2.715	0.000	99,721	100,002	102.92%	102,630	-	102,630	Government/ Agency
FRS0282 FRS0283	31297MR42 31297MR34	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 6.00%	4/1/2035 4/1/2035	3.281 1.321	0.000 0.000	3.470 1.373	0.000 0.000	136,852 34,750	137,466 34.884	104.97% 102.05%	143,655 35,463	-	143,655 35,463	Government/ Agency Government/ Agency
FRS0285	31297NB39	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.133	0.000	3.310	0.000	221.963	223.033	102.05%	232.516	-	232.516	
FRS0286	31297QRZ4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.251	0.000	3.443	0.000	139,968	140,651	104.95%	146,895	_	146,895	
FRS0288	3128K66R6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2035	3.333	0.000	3.447	0.000	47,704	47,688	101.30%	48,324	-	48,324	Government/ Agency
FRS0294	3128K7RU4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.317	0.000	3.484	0.000	68,658	68,947	104.99%	72,087	-	72,087	Government/ Agency
FRS0298	31297V5R5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2035	3.313	0.000	3.561	0.000	109,047	109,573	105.97%	115,561	-	115,561	Government/ Agency
FRS0313	3128K7HL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2035	3.482	0.000	3.603	0.000	22,759	22,477	101.27%	23,048	-	23,048	Government/ Agency
FRS0319 FRS0320	3128KGD70 3128KHSS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	11/1/2036 12/1/2036	3.715 3.707	0.000 0.000	3.919 3.910	0.000 0.000	212,702	211,478 41.417	103.83% 103.86%	220,857	-	220,857	Government/ Agency
FRS0320 FRS0321	3128KCG43	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	7/1/2036	3.707	0.000	3.681	0.000	41,662 44,519	41,417	103.86%	43,271 45,097	-	43,271 45,097	Government/ Agency Government/ Agency
FRS0323	3128LXS76	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2036	3.486	0.000	3.613	0.000	158,309	156,559	101.28%	160.337	-	160,337	Government/ Agency
FRS0324	3128LXRR3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2036	3.379	0.000	3.494	0.000	30,099	29,778	101.32%	30,497	-	30,497	Government/ Agency
FRS0329	3128KL4H7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2037	3.631	0.000	3.839	0.000	15,165	15,123	103.76%	15,735	-	15,735	Government/ Agency
FRS0330	3128KLRU3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.507	0.000	3.707	0.000	103,935	103,346	103.67%	107,747	-	107,747	Government/ Agency
FRS0331	3128M4FX6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2037	3.596	0.000	3.795	0.000	29,670	29,495	103.73%	30,776	-	30,776	٠,
FRS0336	3128KR6X7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.877	0.000	4.053	0.000	28,878	28,323	101.39%	29,279	-	29,279	,
FRS0339 FRS0340	3128KSER9 3128KR7M0	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 6/1/2037	3.662 3.643	0.000 0.000	3.788 3.783	0.000 0.000	135,346 68,322	132,749 66,986	101.32% 101.32%	137,131 69,226	-	137,131 69,226	Government/ Agency
FRS0340 FRS0341	3128KTKF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	7/1/2037	3.643 2.471	0.000	2.506	0.000	4,227	4,155	101.32%	69,226 4,271	-	4,271	Government/ Agency Government/ Agency
FRS0343	3128L04M1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2037	3.595	0.000	3.902	0.000	89,796	90,242	106.46%	95,597	_	95,597	Government/ Agency
FRS0346	3128M5NV8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.753	0.000	3.968	0.000	68,372	68,144	103.87%	71,017	-	71,017	Government/ Agency
FRS0349	3128M5BA7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2037	3.422	0.000	3.682	0.000	166,018	166,608	105.20%	174,650	-	174,650	Government/ Agency
FRS0351	3128M5DW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	10/1/2037	3.616	0.000	3.912	0.000	4,560	4,569	105.49%	4,810	-	4,810	
FRS0358	3128LDNF7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2038	3.982	0.000	4.193	0.000	88,690	87,654	103.70%	91,969	-	91,969	Government/ Agency
FRS0363	3128LCQ25	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2038	3.972	0.000	4.154	0.000	11,208	11,180	101.37%	11,361	-	11,361	Government/ Agency
FRS0364 FRS0365	3128MJLD0 312932H41	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2039 4/1/2039	4.131 4.340	0.000	4.306 4.370	0.000 0.000	183,972	184,480	101.40% 97.13%	186,539	-		
LU90909	3129327141	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2039	4.340	0.000	4.370	0.000	80,826	80,921	91.13%	78,508	-	10,508	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
FRS0368	3128KXPZ8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2037	3.563	0.000	3.904	0.000	2,692	2,753	106.43%	2,865	-	2,865	Government/ Agency
FRS0371	312938FB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	3.193	0.000	3.239	0.000	2,394	2,391	99.48%	2,382	-		Government/ Agency
FRS0372	312938CG6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.302	0.000	4.384	0.000	182,024	182,090	99.30%	180,758	-		Government/ Agency
FRS0385	312941SC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	8/1/2040	4.623	0.000	4.864	0.000	545,332	549,581	101.41%	553,039	-	553,039	
FRS0386	312941WB9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2040	4.223	0.000	4.263	0.000	154,750	155,896	97.23%	150,460	-		Government/ Agency
FRS0389 FRS0391	312942AD7 312942KX2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.50%	9/1/2040 9/1/2040	4.857 4.340	0.000 0.000	4.917 4.474	0.000 0.000	66,592 584,870	67,089 589,819	96.75% 99.29%	64,429 580,720	-	580,720	Government/ Agency Government/ Agency
FRS0419	3128MJQX1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2040	4.993	0.000	4.970	0.000	1,203,971	1.209.440	93.85%	1,129,982	-		
FRS0420	3129447K1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2041	4.718	0.000	4.758	0.000	10,377	10,534	96.90%	10,055	-	10,055	
FRS0426	3128MJQ78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.035	0.001	5.015	0.001	1.465.709	1.477.553	93.80%	1.374.771	_		Government/ Agency
FRS0427	3132GKF43	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2041	4.973	0.000	4.960	0.000	712,069	717,705	93.85%	668,294	-		Government/ Agency
FRS0429	3132HLM34	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.208	0.001	5.129	0.001	1,913,946	1,930,489	91.20%	1,745,611	-	1,745,611	Government/ Agency
FRS0431	31292SAN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.281	0.002	5.195	0.002	2,987,718	3,008,787	91.08%	2,721,232	-	2,721,232	Government/ Agency
FRS0432	3132HNTY5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.269	0.000	5.180	0.000	229,602	232,387	91.12%	209,202	-	209,202	Government/ Agency
FRS0433	3132HQBE1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2042	5.265	0.001	5.175	0.001	1,692,313	1,725,635	91.11%	1,541,941	-		Government/ Agency
FRS0434	31292SAX8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.326	0.002	5.228	0.002	2,621,091	2,671,888	91.00%	2,385,233	-		Government/ Agency
FRS0435	3132HP4F8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.363	0.001	5.264	0.001	1,267,204	1,292,056	90.94%	1,152,350	-		Government/ Agency
FRS0437	3132HRH45 3132HPN42	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2043	5.327	0.002	5.227	0.002	2,484,298	2,529,734	91.32%	2,268,579	-		Government/ Agency
FRS0438 FRS0440	3132HPN42 3132GRKD2	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	11/1/2042 2/1/2042	5.414 5.015	0.001 0.002	5.419 4.996	0.001 0.002	1,779,614 2,364,692	1,824,780 2,413,144	93.23% 93.82%	1,659,099 2,218,529	-		Government/ Agency Government/ Agency
FRS0441	3132GRKB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.013	0.002	5.002	0.002	1,964,203	2,014,167	93.82%	1,842,497	-		Government/ Agency
FRS0442	3132GTYK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	5/1/2042	5.182	0.001	5.163	0.001	1,472,690	1.501.632	93.60%	1,378,456	_		Government/ Agency
FRS0453	312934SC7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.361	0.000	4.483	0.000	785.384	804.958	99.28%	779,762	_		Government/ Agency
FRS0455	3132GEZY9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2041	4.805	0.000	4.946	0.000	302,291	310,590	99.13%	299,660	_		Government/ Agency
FRS0456	3132GRTL5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.776	0.000	4.918	0.000	171,772	176,610	99.14%	170,293	-		Government/ Agency
FRS0457	3128M7CL8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2039	3.973	0.000	4.076	0.000	213,470	218,672	99.35%	212,079	-	212,079	Government/ Agency
FRS0458	3128M6T73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2038	3.152	0.000	3.199	0.000	147,851	151,194	99.46%	147,051	-	147,051	Government/ Agency
FRS0463	312942U78	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2040	4.717	0.000	4.856	0.000	580,703	599,284	99.15%	575,772	-		
FRS0464	312936FJ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2039	4.411	0.001	4.522	0.001	928,841	956,847	99.28%	922,145	-		Government/ Agency
FRS0465	312933RC0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2039	4.390	0.000	4.486	0.000	663,331	682,906	99.28%	658,575	-		Government/ Agency
FRS0469	3132L5TQ6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2040	3.805	0.000	3.884	0.000	234,519	241,618	99.35%	233,005	-		Government/ Agency
FRS0470	3132GFVU8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.853	0.000	4.986	0.000	171,967	177,643	99.11%	170,444	-		Government/ Agency
FRS0471 FRS0472	312944Q95 3132GDJ60	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	12/1/2040 4/1/2041	4.484 4.689	0.000 0.000	4.596 4.819	0.000 0.000	148,266 394,236	152,996 407,032	99.27% 99.21%	147,180 391,134	-		Government/ Agency Government/ Agency
FRS0472 FRS0473	3128MJUC2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2044	5.335	0.000	5.526	0.000	1,245,447	1,292,449	99.01%	1,233,092	-		Government/ Agency
FRS0474	312938GE7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.439	0.000	4.549	0.000	336.409	346.568	99.28%	333.973	-		Government/ Agency
FRS0475	312945RT7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2041	4.321	0.000	4.415	0.000	135,028	139,296	99.31%	134,096	_		Government/ Agency
FRS0476	3132M3DF1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	5.214	0.000	5.418	0.000	455,502	472,150	98.82%	450,137	-		
FRS0479	3128MJTN0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	11/1/2043	5.460	0.001	5.348	0.001	1,292,145	1,274,780	90.73%	1,172,301	-	1,172,301	Government/ Agency
FRS0480	31292SCB4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.687	0.001	5.676	0.001	743,230	750,794	92.92%	690,607	-	690,607	Government/ Agency
FRS0481	3132M9PA6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.544	0.000	5.527	0.000	560,952	566,664	93.13%	522,438	-		Government/ Agency
FRS0482	3132M9Y73	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.753	0.000	5.732	0.000	487,517	492,472	92.80%	452,413	-		Government/ Agency
FRS0483	3132MAAK7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2044	5.537	0.000	5.529	0.000	61,742	62,378	93.33%	57,623	-		
FRS0484	3128MJVS6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.621	0.001	5.697	0.001	1,712,934	1,771,974	96.15%	1,646,982	-		Government/ Agency
FRS0485 FRS0486	3132QLTA1 3132QLSJ3	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	1/1/2045 12/1/2044	5.700 5.633	0.000 0.000	5.770 5.725	0.000 0.000	178,997 405,000	185,796 420,445	96.09% 96.10%	171,990 389,190	-		Government/ Agency Government/ Agency
FRS0488	3128MJVW7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2044	5.649	0.000	5.726	0.000	375,178	389,669	96.13%	360,644	-		Government/ Agency
FRS0489	3132JNQ59	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2043	5.370	0.000	5.444	0.000	617.990	640.675	96.35%	595.433	_		Government/ Agency
FRS0490	3132M92L7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2044	5.302	0.000	5.392	0.000	343,516	356,642	96.43%	331,238	-		Government/ Agency
FRS0491	3132M75X2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.452	0.001	5.532	0.001	702,257	728.829	96.30%	676,243	_		Government/ Agency
FRS0492	3132QNE62	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.658	0.001	5.740	0.001	1,205,308	1,253,549	96.22%	1,159,724	-		Government/ Agency
FRS0493	3128MJVL1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2044	5.622	0.000	5.698	0.000	432,344	448,789	96.15%	415,699	-	415,699	Government/ Agency
FRS0494	3128MJVR8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2045	5.696	0.001	5.674	0.001	1,500,164	1,536,550	92.89%	1,393,446	-	1,393,446	Government/ Agency
FRS0495	3128MJVV9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2045	5.708	0.002	5.685	0.002	2,067,191	2,114,770	92.87%	1,919,739	-		Government/ Agency
FRS0496	3132M8F68	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2044	5.406	0.000	5.490	0.000	325,865	338,101	96.35%	313,959	-		Government/ Agency
FRS0497	3132L6ST9	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2044	5.568	0.001	5.643	0.001	1,394,513	1,447,481	96.20%	1,341,494	-		Government/ Agency
FRS0498	3128MJV31	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2045	5.641	0.000	5.716	0.000	377,817	392,390	96.22%	363,529	-		Government/ Agency
FRS0499 FRS0500	3132QRA26 3128MJWQ9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	7/1/2045 7/1/2045	5.887 5.820	0.001 0.001	5.838 5.788	0.001 0.001	925,436 1,162,402	941,452 1,176,732	92.99% 92.92%	860,524 1,080,142	-		Government/ Agency Government/ Agency
FRS0500 FRS0501	3128MJVVQ9 3128MJVP2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 4.50%	12/1/2045	5.820	0.001	5.788	0.001	1,162,402	1,176,732	92.92% 98.91%	1,080,142	-		Government/ Agency
FRS0501 FRS0502	3128MJVB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50% 3.50%	10/1/2044	5.646	0.000	5.632	0.000	1,505,459	1,530,550	92.97%	1.399.585	-		Government/ Agency
FRS0503	3132MAVQ1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2044	5.532	0.001	5.754	0.001	998,340	1,046,245	98.91%	987,500	_		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FRS0504	3132GGHN8	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2041	4.792	0.000	4.932	0.000	154,949	161,475	99.14%	153,611	-	153,611	Government/ Agency
FRS0505	3132QLEX7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2044	5.470	0.000	5.709	0.000	51,584	54,082	98.91%	51,024	-		Government/ Agency
FRS0506	3128MJXE5	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2045	5.887	0.002	5.851	0.002	2,373,131	2,422,378	92.92%	2,205,190	-		Government/ Agency
FRS0507 FRS0508	3128MJYR5 3128MJYF1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	2.50% 2.50%	8/1/2046 4/1/2046	6.147 6.019	0.002 0.000	5.865 5.740	0.002 0.000	3,041,289 671,277	3,069,422 677,448	86.44% 86.44%	2,628,863 580,246	-		Government/ Agency Government/ Agency
FRS0509	3128MJSJ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2043	5.343	0.000	5.190	0.000	1,019,810	1,028,444	88.16%	899.078	-		Government/ Agency
FRS0511	3132QRC40	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2045	5.728	0.001	5.597	0.000	696,209	709,370	89.78%	625,034	_		Government/ Agency
FRS0512	3128MJVQ0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2045	5.768	0.000	5.632	0.000	497,323	506,683	90.16%	448,368	-	448,368	Government/ Agency
FRS0513	3128MJYT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.099	0.001	5.920	0.001	858,852	875,462	89.50%	768,634	-	768,634	Government/ Agency
FRS0514	3128MJWU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2045	5.891	0.001	5.745	0.001	1,330,998	1,356,321	89.68%	1,193,679	-		Government/ Agency
FRS0515	3132WGQ26	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2046	6.127	0.001	5.950	0.001	1,947,445	1,985,385	89.50%	1,742,876	-		Government/ Agency
FRS0516 FRS0517	3128MJXK1 3128MJYC8	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	12/1/2045 5/1/2046	5.894 5.978	0.003 0.001	5.860 5.935	0.003 0.001	3,573,732 892,073	3,630,364 908,079	92.92% 92.77%	3,320,827 827,549	-		Government/ Agency Government/ Agency
FRS0519	3132WGFX0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	6.010	0.001	5.988	0.001	1.552.606	1.581.165	92.64%	1,438,365	_		Government/ Agency
FRS0520	3132WEKW1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.982	0.003	5.952	0.003	4,363,945	4,442,295	92.77%	4,048,300	_	, ,	Government/ Agency
FRS0521	3132WFFT1	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.971	0.001	6.091	0.001	679,168	696,976	95.66%	649,662	-		Government/ Agency
FRS0522	3132QREU0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2045	5.846	0.000	5.912	0.000	621,023	637,277	96.09%	596,760	-	596,760	
FRS0523	3128MJX88	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2046	5.962	0.001	5.924	0.001	1,327,487	1,348,850	92.86%	1,232,714	-		Government/ Agency
FRS0524	3128MJYH7	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	6.012	0.000	5.973	0.000	413,975	420,710	92.77%	384,032	-		Government/ Agency
FRS0525	3132WJEB3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	6.068	0.000	5.996	0.000	470,463	477,971	92.64%	435,846	-		
FRS0528 FRS0529	3132QQHU9 3132QVPU9	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	6/1/2045 1/1/2046	5.809 5.945	0.000 0.000	5.868 6.022	0.000 0.000	331,596 131,266	339,976 134.646	96.09% 95.91%	318,641 125,892	-	318,641 125,892	Government/ Agency Government/ Agency
FRS0530	3132QVF09 3132QWS75	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.847	0.000	5.953	0.000	575,575	590,527	95.78%	551,289	-	551,289	Government/ Agency
FRS0531	3132QVPP0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2046	5.773	0.001	5.855	0.001	1,365,781	1,401,044	95.91%	1,309,861	_	1,309,861	Government/ Agency
FRS0532	3128MJYJ3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.879	0.001	5.967	0.001	699,919	718,811	95.66%	669,511	_	669,511	
FRS0533	3132WDGM0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.889	0.000	5.997	0.000	275,683	283,120	95.94%	264,482	-	264,482	Government/ Agency
FRS0534	3132WECW0	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2046	5.851	0.000	5.941	0.001	633,236	650,347	95.66%	605,725	-	605,725	Government/ Agency
FRS0535	3132QXA49	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2046	5.940	0.001	6.033	0.001	874,782	898,284	95.78%	837,871	-	837,871	Government/ Agency
FRS0536	3128MJU81	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2044	5.541	0.002	5.607	0.002	2,717,583	2,800,721	96.23%	2,615,101	-		
FRS0537	3128MJWW6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2045	5.730	0.003	5.806	0.003	3,503,802	3,606,507	96.03%	3,364,721	-		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	5.806 5.796	0.000 0.001	5.855 5.873	0.000 0.001	558,488 861,925	573,370 885,201	95.91% 95.66%	535,621 824,479	-	535,621 824,479	Government/ Agency Government/ Agency
FRS0540	3132WJP54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	5.656	0.000	5.721	0.000	510,184	523,977	95.56%	487,541	-		Government/ Agency
FRS0541	3132WJFB2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	6.029	0.001	6.112	0.001	1,614,300	1,657,833	95.66%	1,544,168	_		Government/ Agency
FRS0542	3132WJLF6	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	12/1/2046	6.017	0.000	6.113	0.000	478,043	491,003	95.56%	456,826	-	456,826	
FRS0543	3132QS4X3	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	9/1/2045	5.701	0.004	5.780	0.004	4,907,145	5,061,525	96.03%	4,712,360	-	4,712,360	Government/ Agency
FRS0545	3128MJX54	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.860	0.000	5.944	0.000	3,458	3,573	95.78%	3,312	-	3,312	Government/ Agency
FRS0546	31335AWW4	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2046	5.916	0.000	5.998	0.000	3,535	3,653	95.66%	3,381	-	3,381	Government/ Agency
FRS0547	3128MJ2H2	Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	8/1/2047	5.942	0.000	6.044	0.000	49,617	51,319	95.50%	47,384	-		
FRS0548 FRS0549	3132QVJF9 3128MJ2D1	Freddie Mac Single Family MBS Freddie Mac Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.00%	1/1/2046 7/1/2047	5.682 5.924	0.000 0.002	5.750 6.037	0.000 0.002	64,887 2,888,557	67,036 2,987,444	95.91% 95.50%	62,230 2,758,553	-	62,230 2,758,553	٠,
FSF0122	31371E4Y8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	5/1/2025	0.106	0.002	0.107	0.002	2,000,007	2,907,444	99.79%	2,750,555	-	2,750,553	Government/ Agency
FSF0170	31378FZ81	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2027	0.633	0.000	0.743	0.000	5,223	5,223	104.76%	5,472	_	5.472	Government/ Agency
FSF0183	31371GVF4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	7/1/2028	0.971	0.000	1.136	0.000	204	204	104.76%	214	_		Government/ Agency
FSF0185	31371GX47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2028	0.991	0.000	1.162	0.000	170	170	104.76%	178	-	178	Government/ Agency
FSF0187	31380LFK9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.261	0.000	1.382	0.000	5,310	5,308	103.07%	5,473	-	5,473	Government/ Agency
FSF0188	31379YRM7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	9/1/2028	1.260	0.000	1.355	0.000	9,713	9,711	103.07%	10,012	-		
FSF0199	31371HDU9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2028	1.240	0.000	1.338	0.000	8,570	8,548	100.67%	8,628	-	8,628	Government/ Agency
FSF0200	31371HFM5 31378QD99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00% 6.00%	1/1/2029	1.248 1.278	0.000	1.341 1.363	0.000 0.000	10,746	10,719 6,102	100.67%	10,818 6,162	-	10,818	
FSF0206 FSF0242	31378QD99 31371JDS0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50%	12/1/2028 3/1/2030	1.278	0.000 0.000	1.363	0.000	6,120 2.042	2.015	100.69% 104.73%	2.138	-	6,162 2,138	Government/ Agency Government/ Agency
FSF0260	31371J3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.539	0.000	1.836	0.000	66	2,015	104.76%	69	_	2,130	Government/ Agency
FSF0264	31371J3W2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	5/1/2031	1.854	0.000	1.852	0.000	51	51	104.19%	53	-	53	
FSF0267	31387JEM4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2031	1.644	0.000	1.943	0.000	34,356	34,376	104.76%	35,990	-		
FSF0268	31387JTH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/1/2031	1.741	0.000	2.047	0.000	56,423	56,461	104.76%	59,106	-	59,106	Government/ Agency
FSF0294	31388KPY2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/1/2031	1.818	0.000	2.162	0.000	17,785	17,796	105.07%	18,686	-	18,686	Government/ Agency
FSF0295	31385H3F7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/1/2032	1.810	0.000	2.153	0.000	4,630	4,630	105.06%	4,864	-	4,864	Government/ Agency
FSF0307	31388XSQ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	2/1/2032	1.874	0.000	2.068	0.000	4,822	4,816	103.71%	5,001	-	5,001	Government/ Agency
FSF0315 FSF0320	31389F6R8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00% 7.00%	11/1/2031 3/1/2032	1.894 1.763	0.000 0.000	1.915 2.104	0.000 0.000	45,807 117	45,851 117	105.14% 104.95%	48,159 123	-	48,159	Government/ Agency
FSF0320 FSF0321	31385H6T4 31371JSB1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00%	11/1/2032	1.763	0.000	1.818	0.000	2,094	2,094	104.95%	2,193	-		Government/ Agency Government/ Agency
FSF0324	31389NR23	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	1.889	0.000	2.243	0.000	42,443	42.515	105.23%	44,664	-		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0327	31390FSW0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	5/1/2032	2.029	0.000	2.416	0.000	39,378	39,389	105.72%	41,632	-	41,632	Government/ Agency
FSF0328	31390FE54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	4/1/2032	1.894	0.000	2.258	0.000	14,081	14,136	105.35%	14,833	-		Government/ Agency
FSF0375 FSF0415	31385WT33 31401NXX2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.50% 5.50%	11/1/2032 4/1/2033	2.052 2.060	0.000 0.000	2.277 2.224	0.000 0.000	716 78.760	718 79.026	104.12% 100.34%	745 79.029	-		Government/ Agency
FSF0433	31401NXX2 31403NFZ5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50%	11/1/2033	2.060	0.000	3.018	0.000	103,136	79,026 103,151	100.34%	79,029 106,411	-		Government/ Agency Government/ Agency
FSF0474	31403YNJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2034	2.605	0.000	2.751	0.000	35,320	35,401	102.91%	36.350	-		Government/ Agency
FSF0475	31404EQZ2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	3/1/2034	2.896	0.000	3.180	0.000	10,282	10,305	103.27%	10,618	-		Government/ Agency
FSF0559	31405JZK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2034	2.941	0.000	3.235	0.000	18,245	18,231	103.30%	18,848	-	18,848	Government/ Agency
FSF0562	31404X3E2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2034	2.764	0.000	2.861	0.000	140,407	139,943	101.02%	141,834	-		Government/ Agency
FSF0565	31405PAT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	10/1/2034	2.968	0.000	3.219	0.000	62,006	62,131	103.28%	64,043	-		Government/ Agency
FSF0567 FSF0570	31405JA87 31405PBS8	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	8/1/2034 10/1/2034	3.059 2.510	0.000 0.000	3.286 2.656	0.000 0.000	61,923 36,732	62,046 36.800	103.34% 102.79%	63,991 37.758	-		Government/ Agency Government/ Agency
FSF0574	31405KFN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.044	0.000	3.355	0.000	36,732 45.110	45,179	102.79%	46.645	-		Government/ Agency
FSF0577	31405NDX0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	2.769	0.000	3.010	0.000	69.855	69.947	103.40%	72.034	-		
FSF0578	31405NDA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2034	3.019	0.000	3.307	0.000	87,454	87,567	103.37%	90,399	-	,	Government/ Agency
FSF0581	31405QRG5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2034	2.915	0.000	3.289	0.000	178,448	179,380	104.73%	186,883	-	186,883	Government/ Agency
FSF0601	31406GMH9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2035	3.142	0.000	3.435	0.000	81,590	81,739	103.48%	84,430	-	84,430	Government/ Agency
FSF0620	31405TP97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2034	1.620	0.000	1.761	0.000	16,175	16,255	102.60%	16,595	-		
FSF0635	31406S6D0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2035	3.012	0.000	3.391	0.000	84,698	85,025	104.90%	88,846	-		,
FSF0637	31406PRW1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	3/1/2035	1.593	0.000	1.707	0.000	1,578	1,585	102.50%	1,618	-		Government/ Agency
FSF0644 FSF0645	31407D4B8 31407BTX7	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 5.00%	7/1/2035 7/1/2035	3.269 3.158	0.000 0.000	3.501 3.410	0.000 0.000	51,908 75,769	51,906 75,750	101.14% 101.19%	52,499 76.668	-	52,499 76,668	Government/ Agency Government/ Agency
FSF0646	31407C6H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2035	3.136	0.000	3.557	0.000	116,268	116,361	103.43%	120,257	-		Government/ Agency
FSF0653	31407JLQ3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2035	3.060	0.000	3.367	0.000	77,576	77,615	103.43%	80,235	-		
FSF0662	31407JMM1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.970	0.000	3.414	0.000	32,844	32,940	104.89%	34,450	-		
FSF0663	31407G5W4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2035	2.883	0.000	3.214	0.000	58,552	58,737	104.65%	61,276	-		Government/ Agency
FSF0666	31406UKE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2035	3.279	0.000	3.594	0.000	55,366	55,408	103.46%	57,283	-	57,283	Government/ Agency
FSF0667	31371MER4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	2.848	0.000	3.287	0.000	34,248	34,378	104.71%	35,862	-	35,862	Government/ Agency
FSF0678	31407XRZ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	9/1/2035	3.109	0.000	3.496	0.000	133,938	133,955	105.02%	140,667	-	140,667	Government/ Agency
FSF0702	31409T5V6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2035	3.072	0.000	3.365	0.000	20,967	20,880	103.40%	21,680	-		Government/ Agency
FSF0703 FSF0704	31371MQC4 31408JCJ8	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	3/1/2036 12/1/2035	3.051 0.521	0.000 0.000	3.406 0.533	0.000 0.000	19,272 1,437	19,187 1,430	103.47% 100.19%	19,941 1,440	-		Government/ Agency Government/ Agency
FSF0705	31408W4C3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2036	2.909	0.000	3.351	0.000	96,039	96,063	100.19%	100.634	-		Government/ Agency
FSF0706	31408BYR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	2/1/2036	3.129	0.000	3.564	0.000	133,088	133,127	105.14%	139,934	-		Government/ Agency
FSF0729	31410R5U9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2036	3.017	0.000	3.355	0.000	108,166	107,228	103.43%	111,879	-		Government/ Agency
FSF0731	31410MDY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2036	3.081	0.000	3.443	0.000	223,349	221,445	103.49%	231,134	-	231,134	Government/ Agency
FSF0732	31408ERU8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2036	2.953	0.000	3.349	0.000	42,470	42,082	103.46%	43,940	-		Government/ Agency
FSF0734	31409X3M9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	5/1/2036	3.003	0.000	3.536	0.000	37,201	37,240	106.02%	39,441	-		Government/ Agency
FSF0743	31412BWQ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2037	2.790	0.000	3.241	0.000	17,040	17,052	104.70%	17,840	-		Government/ Agency
FSF0744	31411WGA9 31412XMY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2037	3.607 3.175	0.000	3.926	0.000	45,158	44,696 90.798	101.25% 105.40%	45,722	-		Government/ Agency
FSF0745 FSF0752	31412XMY7 31371NEU5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.00%	7/1/2037 6/1/2037	3.175	0.000 0.000	3.791 3.702	0.000 0.000	90,727 42,281	90,798 41,778	105.40%	95,627 42,779	-		Government/ Agency Government/ Agency
FSF0754	31411WFV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	6/1/2037	2.431	0.000	2.623	0.000	100	100	102.81%	103	-		Government/ Agency
FSF0755	31411X2J3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	5/1/2037	3.402	0.000	3.858	0.000	220	220	103.74%	228	_		Government/ Agency
FSF0757	31413HJT6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/1/2037	3.393	0.000	3.778	0.000	6,704	6,724	103.60%	6,945	-		Government/ Agency
FSF0760	31414LZ68	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2038	3.259	0.000	3.635	0.000	127	128	103.51%	132	-	132	Government/ Agency
FSF0761	31411FHZ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2036	3.136	0.000	3.478	0.000	2,388	2,395	103.39%	2,469	-	2,469	Government/ Agency
FSF0762	31412SGP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2037	3.405	0.000	3.866	0.000	5,033	5,049	103.74%	5,221	-		Government/ Agency
FSF0763	31413DD61	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2037	3.218	0.000	3.629	0.000	4,199	4,211	103.51%	4,346	-		Government/ Agency
FSF0765 FSF0766	31413UR76 31413YTT8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	11/1/2037 11/1/2037	3.253 3.416	0.000 0.000	3.648 3.823	0.000 0.000	4,449 92.157	4,462 92.472	103.51% 103.67%	4,605 95,540	-		Government/ Agency
FSF0767	31414AW65	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2037	3.510	0.000	3.984	0.000	92,137 47.330	92,472 47.343	103.55%	95,540 49.010	-		Government/ Agency Government/ Agency
FSF0771	31414SYM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2038	3.607	0.000	3.946	0.000	16,262	16,137	101.24%	16.464	-		Government/ Agency
FSF0786	31414CU97	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	3/1/2038	3.860	0.000	4.041	0.000	13,378	13,408	99.23%	13,275	_		Government/ Agency
FSF0796	31414AHL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2037	3.088	0.000	3.587	0.000	12,889	13,092	105.09%	13,545	-		Government/ Agency
FSF0798	31368HMU4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/1/2036	2.863	0.000	3.284	0.000	105,880	108,028	105.68%	111,898	-		Government/ Agency
FSF0801	31416TDZ9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2039	4.290	0.000	4.485	0.000	39,461	39,519	99.15%	39,124	-		Government/ Agency
FSF0802	31416TED7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.185	0.000	4.375	0.000	200,417	200,715	99.17%	198,747	-		Government/ Agency
FSF0803	31416TE21	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2039	4.079	0.000	4.268	0.000	529,805	531,205	99.19%	525,530	-		Government/ Agency
FSF0804 FSF0808	31412UY79 31417YNE3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	8/1/2039 4/1/2040	3.796 4.217	0.000 0.000	3.941 4.600	0.000 0.000	761,267 240,972	762,995 244,157	99.25% 101.25%	755,581 243,989	-		Government/ Agency Government/ Agency
FSF0808 FSF0816	31417 YNE3 31416A4V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00%	11/1/2038	3.664	0.000	3.984	0.000	240,972	244,157	101.25%	243,989	-		Government/ Agency
1 01-0010	31410A4V9	I INVIA OILIGIE FAITIIIY IVIDO	JU TA SINGLE FAMILT MIDS	5.00%	11/1/2030	3.004	0.000	3.304	0.000	22,920	23,200	101.25%	23,211	-	23,211	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
FSF0817	31418RBS9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2040	3.629	0.000	3.822	0.000	25,512	25,856	101.20%	25,819	-	25,819	Government/ Agency
FSF0830	31416J5H0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2039	4.074	0.000	4.329	0.000	94,148	95,024	99.17%	93,367	-		Government/ Agency
FSF0833 FSF0834	31418X2G2 31418U3V4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 5.00%	7/1/2040 7/1/2040	4.210 4.152	0.000	4.432 4.552	0.000 0.000	506,812 593,923	513,885 610.181	99.16% 101.24%	502,572 601.301	-		Government/ Agency
FSF0835	31418U3V4 31418XDN5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50%	8/1/2040	4.152	0.000	4.552 4.548	0.000	593,923 92,563	93,862	99.14%	91,769	-		Government/ Agency Government/ Agency
FSF0836	31419ADT1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	7/1/2040	4.355	0.000	4.473	0.000	83	84	96.93%	80	_		Government/ Agency
FSF0838	31419GRA4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.543	0.000	4.677	0.000	94,763	95,701	96.81%	91,736	-		Government/ Agency
FSF0839	31419E3V9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.550	0.001	4.655	0.001	916,005	925,382	96.90%	887,609	-	887,609	Government/ Agency
FSF0840	31419E3Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	11/1/2040	4.523	0.000	4.643	0.000	656,693	663,423	96.84%	635,930	-		Government/ Agency
FSF0841	31416WJL7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2040	4.308	0.000	4.545	0.000	101,326	102,425	99.14%	100,457	-		Government/ Agency
FSF0842 FSF0843	3138A4RP2 31412RHW0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 4.50%	1/1/2041 4/1/2040	4.581 4.287	0.001 0.000	4.672 4.536	0.001 0.000	1,505,514 121,903	1,501,750 123,218	96.81% 99.14%	1,457,480 120,856	-		Government/ Agency Government/ Agency
FSF0844	31412KHW0 31417MTA1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2039	4.287	0.000	4.412	0.000	75.879	76,674	99.14%	75,243	-		Government/ Agency
FSF0845	31419B5R2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2040	4.392	0.000	4.688	0.000	85.709	86.659	99.10%	84.935	_		Government/ Agency
FSF0846	31416WSN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	9/1/2040	4.236	0.000	4.664	0.001	830,370	847,483	101.26%	840,867	-	. ,	Government/ Agency
FSF0847	3138A9AL8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	3/1/2041	4.093	0.000	4.448	0.000	432,280	440,764	101.29%	437,867	-	437,867	Government/ Agency
FSF0848	31417YXL6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	2/1/2041	4.326	0.000	4.750	0.000	631,812	643,622	101.27%	639,860	-	639,860	Government/ Agency
FSF0849	31416YDW5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	4/1/2041	4.196	0.000	4.642	0.000	528,709	540,016	101.26%	535,365	-		Government/ Agency
FSF0853	3138A8G83	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/1/2041	4.580	0.000	4.716	0.000	41,598	41,720	96.77%	40,256	-		Government/ Agency
FSF0856 FSF0857	3138AX4P3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	2/1/2042	5.023	0.000	5.042	0.000 0.000	466,226 494,541	470,926 499.526	93.60% 93.62%	436,378 463,002	-		Government/ Agency
FSF0858	3138E6EK8 3138E3AA1	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	2/1/2042 2/1/2042	5.007 4.949	0.000	5.025 4.984	0.000	494,541 80.085	499,526 80.911	93.62%	463,002 75,021	-		Government/ Agency Government/ Agency
FSF0859	3138E57H5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2042	4.890	0.000	4.911	0.000	311,995	315,164	93.79%	292,609	-		Government/ Agency
FSF0860	31418AF45	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.074	0.000	5.097	0.000	447,044	452,526	93.55%	418,190	_		Government/ Agency
FSF0862	3138EAMS3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	4/1/2042	5.180	0.000	5.121	0.000	57,557	58,266	91.06%	52,411	-		0 ,
FSF0863	31418AFH6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	5/1/2042	5.092	0.000	5.043	0.000	178,027	180,043	91.25%	162,453	-	162,453	Government/ Agency
FSF0864	3138AT4S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	4.906	0.001	4.923	0.001	1,231,830	1,256,531	93.79%	1,155,359	-		Government/ Agency
FSF0865	3138LX5Q8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.105	0.000	5.053	0.000	383,072	389,472	91.26%	349,590	-		Government/ Agency
FSF0866	3138LQPC2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.179	0.000	5.124	0.000	255,637	259,882	91.08%	232,836	-		
FSF0867 FSF0868	3138LUDV4 3138M1K31	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 3.00%	6/1/2042 7/1/2042	5.144 4.774	0.000	5.093 4.731	0.000 0.000	207,077 345,737	210,481 351.453	91.14% 91.93%	188,733 317.831	-		Government/ Agency Government/ Agency
FSF0869	3138LWEN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.223	0.000	5.173	0.000	211,483	215,025	90.95%	192,344	-		Government/ Agency
FSF0870	3138LWD73	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2042	5.126	0.000	5.086	0.000	176,285	179,218	91.15%	160.686	_		
FSF0871	3138M53S6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2042	5.183	0.000	5.123	0.000	296,838	301,781	91.10%	270,406	-		Government/ Agency
FSF0872	3138LW6E6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2042	5.190	0.000	5.141	0.000	336,179	341,681	91.03%	306,021	-	306,021	Government/ Agency
FSF0873	31418AHJ0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2042	5.179	0.000	5.125	0.000	117,282	119,232	91.08%	106,815	-	106,815	Government/ Agency
FSF0877	3138MQWL3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2042	5.280	0.000	5.203	0.000	388,038	394,676	90.92%	352,812	-		Government/ Agency
FSF0878	31417DKR3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.190	0.001	5.206	0.001	1,966,213	2,012,383	93.42%	1,836,749	-		Government/ Agency
FSF0880 FSF0881	3138MPP58 31417CNL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50% 3.50%	11/1/2042 8/1/2042	5.204 5.146	0.000 0.001	5.265 5.170	0.000 0.001	92,755 2,141,892	94,992 2,187,649	93.30% 93.45%	86,545 2,001,653	-		Government/ Agency
FSF0884	3138LWDV0	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	7/1/2042	5.135	0.001	5.170	0.001	2,141,692	2,167,649	93.45%	2,001,653	-		Government/ Agency Government/ Agency
FSF0885	31417CCF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2042	5.147	0.000	5.181	0.000	23,681	24,330	93.40%	22,122	-		,
FSF0886	3138EKD51	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.142	0.000	5.168	0.000	37.774	38.826	93.45%	35.300	-		Government/ Agency
FSF0888	31417DK77	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2042	5.225	0.000	5.247	0.000	160,816	164,910	93.34%	150,103	-	150,103	Government/ Agency
FSF0920	3138EKG41	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2042	4.541	0.001	4.814	0.001	2,205,916	2,278,271	99.02%	2,184,285	-	2,184,285	Government/ Agency
FSF0921	31417VN66	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2039	4.266	0.001	4.499	0.001	1,409,559	1,453,476	99.15%	1,397,567	-		Government/ Agency
FSF0923	3138X0C55	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2043	4.757	0.000	5.064	0.000	87,176	90,452	98.96%	86,265	-		
FSF0924	31412PR60	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2039	4.229	0.000	4.447 4.547	0.000	139,116	143,367	99.16%	137,944	-		Government/ Agency
FSF0925 FSF0926	31417MZL0 31419AG43	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	11/1/2039 8/1/2040	4.337 4.323	0.000 0.000	4.547 4.563	0.000 0.000	167,390 610,730	172,641 630,654	99.14% 99.13%	165,942 605,447	-		Government/ Agency Government/ Agency
FSF0927	3138XQ5A5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	5/1/2044	5.299	0.000	5.506	0.000	1.688.968	1.746.857	96.16%	1.624.054	-		Government/ Agency
FSF0928	3138YBPY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.386	0.000	5.580	0.000	305,290	317.082	96.10%	293.383	_		Government/ Agency
FSF0929	3138YEVQ7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.303	0.000	5.522	0.000	491,093	510,250	96.15%	472,171	-		Government/ Agency
FSF0930	3138YEV87	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	1/1/2045	5.208	0.000	5.422	0.000	391,277	406,522	96.25%	376,602	-		Government/ Agency
FSF0931	3138YENY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	3/1/2045	5.624	0.002	5.702	0.002	2,747,701	2,824,749	92.87%	2,551,700	-		Government/ Agency
FSF0932	3138YTQW7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	6/1/2045	5.618	0.001	5.686	0.001	1,166,286	1,193,734	92.87%	1,083,091	-		Government/ Agency
FSF0934	3138ELYV9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	11/1/2043	4.775	0.000	5.093	0.000	385,009	402,067	98.93%	380,903	-		
FSF0935	3138WBSS5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	5/1/2044	5.029	0.000	5.411	0.000	307,815	321,658	98.85%	304,283	-		Government/ Agency
FSF0936 FSF0937	3140EW5C5 3140E9JX5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2046 1/1/2046	5.725 5.754	0.003 0.002	5.758 5.800	0.003 0.002	4,031,978 2,324,558	4,142,474 2,388,574	92.87% 93.37%	3,744,366 2,170,364	-		Government/ Agency Government/ Agency
FSF0937 FSF0939	3140E9JX5 3140F76S3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	6/1/2046	5.754 6.021	0.002	5.800	0.002	2,324,558 3,119,476	2,388,574 3,191,323	93.37% 89.38%	2,170,364	-		Government/ Agency
FSF0940	3140F8D46	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.026	0.002	5.909	0.002	1,208,149	1,235,994	89.38%	1,079,824	_		Government/ Agency
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						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FSF0941	3140E7FG0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2046	6.050	0.004	5.949	0.004	4,959,265	5,076,562	89.38%	4,432,508	-	4,432,508	Government/ Agency
FSF0942	3138WJBM9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.794	0.001	6.048	0.001	1,651,277	1,705,694	95.53%	1,577,541	-		Government/ Agency
FSF0943	3140EW6Z3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	3/1/2046	5.615	0.001	5.864	0.001	1,130,229	1,167,231	95.78%	1,082,585	-		Government/ Agency
FSF0944	3140E12T9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2045	5.580	0.003	5.815	0.003	3,537,947	3,622,249	95.91%	3,393,232	-		Government/ Agency
FSF0945	3138WGG65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2046	5.839	0.001	5.874	0.001	1,113,451	1,123,564	92.74%	1,032,634	-		Government/ Agency
FSF0946 FSF0947	3138WJQ43 3140FNJL9	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.00% 3.50%	12/1/2046 1/1/2047	5.741 5.954	0.004 0.002	5.989 6.013	0.004 0.002	4,740,185 3,057,376	4,891,624 3,096,802	95.44% 92.52%	4,524,075 2,828,775	-		Government/ Agency Government/ Agency
FSF0947 FSF0948	3140FMLM6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	12/1/2046	6.067	0.002	6.094	0.002	1,680,851	1,703,675	92.52%	1,555,174	-		Government/ Agency
FSF0949	3140FRAX3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	6.100	0.001	6.104	0.001	1,830,712	1,855,435	92.52%	1,693,830	_		Government/ Agency
FSF0950	3138ERU57	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2047	5.982	0.001	5.994	0.001	652.490	661.361	92.52%	603.703	-		Government/ Agency
FSF0951	3140FP4G1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.043	0.001	6.093	0.001	895,904	908,257	92.52%	828,917	-		Government/ Agency
FSF0952	3140E4WF0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2045	5.708	0.000	5.809	0.000	552,331	557,423	92.84%	512,759	-	512,759	Government/ Agency
FSF0953	3138WE4D8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2045	5.762	0.000	5.784	0.000	372,388	375,684	92.87%	345,824	-	345,824	Government/ Agency
FSF0954	3140GS7L0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	7/1/2047	6.041	0.001	6.093	0.001	1,312,245	1,340,588	92.37%	1,212,078	-	1,212,078	Government/ Agency
FSF0955	3138WKRE7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.005	0.000	6.066	0.000	598,390	610,198	92.37%	552,713	-		Government/ Agency
FSF0956	3138WKRC1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2047	6.047	0.000	6.100	0.000	607,139	619,100	92.37%	560,794	-		Government/ Agency
FSF0957	3140FQWY9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	5.906	0.001	6.017	0.001	1,676,583	1,710,044	92.37%	1,548,605	-		Government/ Agency
FSF0958	3140FTRN3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50%	6/1/2047	5.999	0.001	6.125 6.077	0.001	1,177,769 641.710	1,203,910	92.37%	1,087,867	-		Government/ Agency
FSF0959 FSF0960	3140FQY27 3140FUKP2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.50%	1/1/2047 3/1/2047	6.071 6.134	0.001 0.000	6.174	0.001 0.000	513,196	655,335 524,206	92.52% 92.37%	593,730 474,022	-		Government/ Agency Government/ Agency
FSF0961	3138WJBN7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2046	5.790	0.000	6.038	0.002	3,055,044	3,165,952	95.53%	2,918,626	-		Government/ Agency
FSF0962	3140J6GL5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	10/1/2047	5.764	0.002	6.031	0.002	2,301,574	2.386.170	95.44%	2,196,643	-		Government/ Agency
FSF0963	31418CCJ1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	10/1/2046	5.942	0.001	6.023	0.001	1.056.939	1.076.707	92.65%	979,232	_		Government/ Agency
FSF0964	3140F4A22	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	8/1/2046	5.900	0.001	6.010	0.001	684,170	696,982	92.65%	633,869	-		Government/ Agency
FSF0965	31418CBR4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2046	5.920	0.001	6.011	0.001	805,541	820,617	92.65%	746,317	-		Government/ Agency
FSF0966	3140FHSV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	11/1/2046	5.920	0.001	6.011	0.001	1,064,256	1,084,175	92.52%	984,682	-	984,682	Government/ Agency
FSF0968	3138WJZ43	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	2/1/2047	6.014	0.001	6.058	0.001	1,429,247	1,455,861	92.52%	1,322,382	-	1,322,382	Government/ Agency
FSF0969	3138WKRK3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	4/1/2047	5.796	0.002	6.077	0.002	2,669,379	2,735,049	95.38%	2,546,010	-		Government/ Agency
FSF0970	31418CS47	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2048	6.124	0.003	6.178	0.003	3,172,460	3,192,212	92.27%	2,927,323	-		Government/ Agency
FSF0971	3140FFMG3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2046	5.370	0.001	5.851	0.001	1,033,218	1,060,493	98.32%	1,015,874	-		Government/ Agency
FSF0972	3140GR3C6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	2/1/2048	5.266	0.000	5.915	0.000	160,795	165,164	97.92%	157,442	-		Government/ Agency
FSF0973	3140Q7HV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2047	5.493	0.001	5.989	0.001	1,740,947	1,787,577	98.01%	1,706,281	-		Government/ Agency
FSF0974 FSF0975	3140HFGR4 3140HFG29	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	4.50% 4.50%	4/1/2048 4/1/2048	5.276 5.364	0.000 0.001	5.899 6.007	0.000 0.001	321,821 1,244,501	330,587 1,280,417	97.85% 97.85%	314,910 1,217,776	-		Government/ Agency Government/ Agency
FSF0976	3140H7LL9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	4/1/2048	5.299	0.001	5.957	0.001	2,739,845	2,814,233	97.92%	2,682,721	-		Government/ Agency
FSF0977	31418CXP4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	6/1/2048	5.361	0.002	5.995	0.002	31.941	32.810	97.85%	31.255	-		Government/ Agency
FSF0978	31418CS62	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	1/1/2048	5.404	0.000	5.969	0.000	102,036	104,785	97.98%	99,973	_		Government/ Agency
FSF0979	31418CXN9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2048	5.860	0.002	6.187	0.002	1,945,711	1,945,600	95.16%	1,851,532	-		Government/ Agency
FSF0980	3140JLP99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	12/1/2048	5.460	0.001	6.119	0.001	969,494	995,784	97.79%	948,069	-		Government/ Agency
FSF0981	31418CZJ6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2048	5.315	0.001	6.001	0.001	1,516,269	1,557,157	97.82%	1,483,234	-	1,483,234	Government/ Agency
FSF0982	3140JSZQ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	4/1/2049	6.221	0.000	6.370	0.000	559,559	570,482	91.80%	513,698	-	513,698	Government/ Agency
FSF0983	3140JXKA5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	9/1/2049	6.628	0.000	6.537	0.000	42,395	42,884	88.72%	37,614	-		Government/ Agency
FSF0985	3133KHGV2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	1/1/2050	6.391	0.003	6.567	0.003	3,949,767	4,153,032	91.68%	3,621,116	-		Government/ Agency
FSF0986	3133A4PK6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	5/1/2050	7.005	0.010	6.697	0.010	12,549,064	12,942,309	84.42%	10,593,373	-		Government/ Agency
FSF0987	3140X6R52	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2050	6.754	0.008	6.635	0.008	9,615,143	10,016,500	88.80%	8,537,965	-		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	7.018 6.325	0.011 0.004	6.706 6.555	0.010 0.004	12,746,157 4,772,333	13,229,921 5,021,413	84.60% 91.77%	10,783,649 4,379,713	-		Government/ Agency Government/ Agency
FSF0996	3133A9ZV0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2050	6.990	0.005	6.681	0.004	6.371.286	6.652.481	84.29%	5.370.398	-		Government/ Agency
FSF0997	3133A8LC9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	8/1/2050	6.927	0.007	6.625	0.007	8,735,113	9,089,989	84.29%	7,362,883	-		Government/ Agency
FSF0998	3140X8KN6	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.056	0.010	6.741	0.009	11,586,408	12,063,969	84.29%	9,766,257	_		Government/ Agency
FSF1002	3133AB2K5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	11/1/2050	7.022	0.010	6.702	0.009	11,647,276	12,133,041	84.29%	9,817,563	-		Government/ Agency
FSF1004	3140XAEY4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	1/1/2051	6.589	0.008	6.471	0.008	10,110,950	10,606,458	87.94%	8,891,652	-		Government/ Agency
FSF1005	3140QGE94	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	12/1/2050	6.901	0.004	6.819	0.004	4,709,057	4,931,475	87.97%	4,142,655	-	4,142,655	Government/ Agency
FSF1006	3140KEHY7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	8/1/2050	6.879	0.004	6.764	0.004	4,667,419	4,861,309	88.07%	4,110,401	-		Government/ Agency
FSF1009	3140XAYT3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.50%	9/1/2050	6.410	0.004	6.560	0.004	4,569,793	4,811,114	91.62%	4,186,695	-		Government/ Agency
FSF1011	3140XCZ92	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	9/1/2051	7.318	0.023	6.960	0.022	26,359,068	27,278,438	83.95%	22,127,618	-		Government/ Agency
FSF1013	3140XDNF9	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	6/1/2051	6.944	0.012	6.838	0.012	13,601,350	14,201,562	88.44%	12,029,146	-		Government/ Agency
FSF1014	3140XDWE2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	7/1/2051	6.955	0.008	6.832	0.008	8,992,369	9,349,186	88.19%	7,930,444	-		Government/ Agency
FSF1016 FSF1017	3140QL3A2 3140XD3U8	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.50% 3.00%	9/1/2051 11/1/2051	6.514 7.041	0.004 0.017	6.703 6.935	0.004 0.017	4,328,002 19,821,425	4,561,163 20,558,101	91.37% 87.57%	3,954,354 17,356,793	-		Government/ Agency Government/ Agency
FSF1017 FSF1018	3140XD3U8 3140MBCU4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	3.00% 2.50%	1/1/2051	7.041 7.297	0.017	6.935	0.017	19,821,425 10,649,917	20,558,101 10,702,141	87.57% 84.60%	17,356,793 9,010,164	-		Government/ Agency
FSF1019	3140MBC04 3140XFJA0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	2.50%	1/1/2052	7.327	0.009	6.993	0.009	40,444,646	40,579,202	84.60%	34,217,440	-		Government/ Agency
1010	3140A13A0	Trivia Colligio I allilly MDO	55 TH GINGLE I AWILT WIDO	2.50 /6	1/1/2002	1.521	0.055	0.333	0.004	40,444,040	40,010,202	04.00 /0	54,211,440	-	J4,217,44U	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
FSF1020	3140XF4J7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	3.00%	3/1/2052	7.017	0.018	6.925	0.018	20,722,712	20,820,462	88.35%	18,307,909	-	18,307,909	Government/ Agency
FSF1026	3140XHL54	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/1/2052	5.653	0.023	6.347	0.025	30,335,141	29,975,730	93.95%	28,499,470	-		Government/ Agency
FSF1027	3140MWHJ8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.016	0.007	6.088	0.009	10,445,537	10,487,996	96.67%	10,097,998	-		Government/ Agency
FSF1028	3140MUW63	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	5.006	0.007	6.070	0.008	10,142,417	10,183,663	96.67%	9,804,963	-		Government/ Agency
FSF1030 FSF1031	3140MSU86 3140XHVJ3	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.00% 4.50%	7/1/2052 8/1/2052	4.335 4.964	0.014 0.013	5.621 6.076	0.018 0.016	22,507,768 18,917,836	22,891,932 19,008,326	99.00% 97.24%	22,281,633 18,394,824	-		Government/ Agency Government/ Agency
FSF1031 FSF1032	3140XHVJ3 3140MRAX5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	7/1/2052	4.964 5.666	0.013	6.076	0.016	13,654,139	19,008,326	97.24%	12,832,153	-		Government/ Agency
FSF1033	3140MXZY3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	7/1/2052	4.229	0.011	5.534	0.015	19,343,990	19,746,117	99.00%	19,149,641			Government/ Agency
FSF1034	3132DNYG2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	4.041	0.010	5.460	0.013	16,870,000	16,908,483	99.59%	16,800,673	_		Government/ Agency
FSF1035	3140XJBV4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	9/1/2052	4.941	0.014	6.049	0.018	21,301,586	20,724,097	97.39%	20,745,955	-		Government/ Agency
FSF1036	3132DN3T8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	10/1/2052	4.066	0.009	5.388	0.011	15,273,690	15,137,794	99.00%	15,120,235	-	15,120,235	Government/ Agency
FSF1037	3140N5Z49	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	10/1/2052	5.214	0.012	6.141	0.015	17,506,726	17,114,920	96.67%	16,924,251	-	16,924,251	Government/ Agency
FSF1038	3133BKB99	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/1/2052	4.872	0.010	5.953	0.013	15,543,716	15,275,003	97.11%	15,094,557	-		Government/ Agency
FSF1039	3132DQCE4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	5/1/2053	4.060	0.010	5.390	0.013	17,245,334	17,162,238	99.16%	17,101,172	-		Government/ Agency
FSF1040	3132DQFS0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.00%	6/1/2053	4.006	0.012	5.378	0.016	21,808,940	21,707,000	99.16%	21,626,628	-		Government/ Agency
FSF1041 FSF1042	3132DQFW1 3140XMAX4	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 6.00%	5/1/2053 8/1/2053	3.041 2.219	0.009 0.004	4.850 4.125	0.014 0.008	19,977,517 13,950,198	20,048,008 14,022,693	101.01% 102.19%	20,180,179 14,255,562	-		Government/ Agency Government/ Agency
FSF1043	3132DQXZ4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	7/1/2053	3.009	0.004	4.801	0.006	15,641,874	15,505,268	102.19%	15,769,513	-		Government/ Agency
FSF1044	3140QSUC3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/1/2053	2.346	0.007	4.247	0.005	8,806,007	8.806.007	102.03%	8.985.008			Government/ Agency
FSF1045	3140QTH28	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	11/1/2053	1.274	0.003	3.370	0.008	15,938,391	15,837,846	103.76%	16,537,552	_		Government/ Agency
FSF1046	3142GQW65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/1/2054	2.487	0.005	4.258	0.009	14,090,161	14,255,023	102.00%	14,372,170	_		Government/ Agency
FSF1047	3142GQRA2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	12/1/2053	2.191	0.003	4.182	0.005	9,062,718	9,184,454	102.31%	9,272,425	-		Government/ Agency
FSF1048	3140XN5N0	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	2.939	0.008	4.761	0.012	18,413,339	18,391,135	100.82%	18,563,594	-	18,563,594	Government/ Agency
FSF1049	3140QT2S7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/1/2054	3.203	0.010	4.894	0.016	23,075,485	23,005,737	100.44%	23,177,250	-	23,177,250	Government/ Agency
FSF1050	3142GRLL2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.149	0.005	4.326	0.009	14,924,729	15,067,743	102.38%	15,279,409	-		Government/ Agency
FSF1051	3142GRP20	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	4/1/2054	3.035	0.009	4.774	0.014	21,443,519	21,349,246	100.82%	21,618,500	-		Government/ Agency
FSF1052	3132DSYJ5	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/1/2054	2.247	0.007	4.204	0.013	22,123,011	22,092,691	102.30%	22,631,471	-		Government/ Agency
FSF1053	3140ABBW4	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	5/1/2054	2.218	0.004	4.113	0.008	12,930,946	12,910,267	102.30%	13,228,141	-		Government/ Agency
FSF1054 FSF1055	3142GRBK5 3140XPXX2	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	6.00% 5.50%	2/1/2054 5/1/2054	2.269 2.961	0.008 0.010	4.305 5.029	0.015 0.017	24,949,264 24,071,182	25,082,172 23,915,662	102.38% 101.44%	25,542,173 24,418,050	-		Government/ Agency Government/ Agency
FSF1055	3142GS6E3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	12/1/2054	1.800	0.005	3.664	0.017	19,700,377	20,283,400	103.83%	20,454,810	-		Government/ Agency
FSF1057	3142GTBK1	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	3.177	0.007	5.069	0.011	14,830,466	14,812,103	101.16%	15,002,463	_		Government/ Agency
FSF1058	3140QVP65	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/1/2054	2.774	0.006	4.392	0.009	14,554,556	14,681,896	101.91%	14,832,215	-		Government/ Agency
FSF1059	3140QVWT7	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	12/1/2054	3.090	0.013	5.095	0.021	28,393,480	28,464,245	101.75%	28,891,363	-		Government/ Agency
FSF1060	3132DUWS2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	11/1/2054	3.244	0.012	5.205	0.019	24,945,607	25,058,291	101.94%	25,429,803	-	25,429,803	Government/ Agency
FSF1061	3132DVG25	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	1/1/2055	3.332	0.012	5.259	0.019	24,746,445	24,788,847	101.57%	25,133,977	-	25,133,977	Government/ Agency
GSF0043	36202CG72	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	9.00%	6/20/2025	0.093	0.000	0.094	0.000	24	24	99.89%	24	-		Government/ Agency
GSF0055	36202CLU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/20/2025	0.316	0.000	0.319	0.000	160	160	100.31%	160	-		Government/ Agency
GSF0056	36202CK77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	11/20/2025	0.244	0.000	0.246	0.000	525	524	100.14%	526	-	526	Government/ Agency
GSF0074 GSF0087	36202CNT6 36206JAS3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.00% 7.50%	4/20/2026 9/15/2027	0.464 0.859	0.000 0.000	0.475 0.862	0.000 0.000	1,925 3.669	1,915 3.669	102.74% 101.70%	1,977 3.731	-	1,977 3.731	Government/ Agency
GSF0087 GSF0088	36208HST4	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50% 7.50%	11/15/2027	0.859	0.000	0.862	0.000	20,722	20,723	101.70%	21,088	-	21,088	Government/ Agency Government/ Agency
GSF0086 GSF0091	36206EDP7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2027	0.230	0.000	0.232	0.000	20,722	2,371	100.17%	2,375	-		Government/ Agency
GSF0091	36207NEN0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.630	0.000	0.633	0.000	5.360	5.359	101.06%	5.417	_		Government/ Agency
GSF0096	36208UYA9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	12/15/2027	0.938	0.000	0.941	0.000	5,155	5,159	101.91%	5,253	_		
GSF0097	36206DST5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2026	0.570	0.000	0.574	0.000	774	774	100.91%	781	-		
GSF0098	36207FFF3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	10/15/2026	0.570	0.000	0.573	0.000	704	705	100.91%	711	-	711	Government/ Agency
GSF0101	36206AM42	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2025	0.156	0.000	0.158	0.000	126	131	100.03%	126	-	126	Government/ Agency
GSF0102	36207MRY4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	2/15/2028	0.887	0.000	0.899	0.000	1,631	1,633	101.77%	1,659	-	1,659	Government/ Agency
GSF0104	36225ART9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	1/15/2027	0.507	0.000	0.512	0.000	2,404	2,407	100.83%	2,424	-		٠,
GSF0112	36209HMN2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.103	0.000	1.105	0.000	21,374	21,405	101.90%	21,781	-	21,781	
GSF0126	36209AR77	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	2/15/2028	1.006	0.000	1.008 1.080	0.000	1,248	1,250	101.71%	1,269 8.186	-	1,269	Government/ Agency
GSF0150 GSF0163	36208VS22 36207MT48	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 8.00%	4/15/2028 3/15/2028	1.079 1.079	0.000 0.000	1.080	0.000 0.000	8,037 2,264	8,039 2,264	101.86% 101.86%	8,186 2,306	-	8,186 2,306	٠,
GSF0163 GSF0170	36208VSH9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2028	1.079	0.000	1.080	0.000	2,264 8,957	2,264 8,957	101.86%	9,123	-	9,123	٠,
GSF0178	36209NFE7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.973	0.000	0.971	0.000	4.944	4.945	101.17%	5.001	_	5.001	Government/ Agency
GSF0179	36208PT81	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	1.048	0.000	1.051	0.000	17,229	17,239	101.30%	17,453	_	17,453	
GSF0180	36209STU5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2028	0.508	0.000	0.510	0.000	520	520	100.36%	522	-	522	Government/ Agency
GSF0192	36209HJ55	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	7/15/2028	1.251	0.000	1.269	0.000	22,332	22,332	102.08%	22,797	-		
GSF0197	36202C4Q3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/20/2028	1.130	0.000	1.159	0.000	407	407	102.74%	418	-	418	Government/ Agency
GSF0203	36208CFF9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	8/15/2028	1.119	0.000	1.129	0.000	15,724	15,743	101.43%	15,949	-		Government/ Agency
GSF0210	36207SQY2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	7/15/2027	0.536	0.000	0.538	0.000	5,237	5,250	100.69%	5,273	-	5,273	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
GSF0220	36209RLJ0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.559	0.000	1.562	0.000	6,073	6,073	102.74%	6,239	-	6,239	Government/ Agency
GSF0228	36208EXT5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.50%	8/15/2027	0.876	0.000	0.878	0.000	9,283	9,295	101.87%	9,456	-		Government/ Agency
GSF0233	36212AXC4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	8.00%	3/15/2030	1.261	0.000	1.256	0.000	18,318	18,398	102.21%	18,723	-		Government/ Agency
GSF0236 GSF0238	36207FD40 36225A7H7	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 7.00%	9/15/2026 11/15/2028	0.567 1.112	0.000 0.000	0.569 1.147	0.000 0.000	1,324 4,589	1,324 4,593	100.76% 101.43%	1,335 4,655	-		Government/ Agency
GSF0239	36208YLW7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/15/2028	1.112	0.000	1.147	0.000	24.337	24.342	101.43%	24.685	-		Government/ Agency Government/ Agency
GSF0240	36208DB46	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	3/15/2027	0.634	0.000	0.637	0.000	4.746	4.747	100.56%	4.772	-		Government/ Agency
GSF0241	36207BBG4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	6/15/2029	1.448	0.000	1.447	0.000	63,462	63,493	102.00%	64,734	-		Government/ Agency
GSF0242	36225BHF8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	1/15/2030	1.288	0.000	1.336	0.000	24,154	24,158	101.80%	24,590	-	24,590	Government/ Agency
GSF0246	36225BKT4	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	8/15/2030	1.567	0.000	1.604	0.000	2,900	2,921	103.65%	3,005	-	3,005	Government/ Agency
GSF0247	36225BKC1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.50%	6/15/2030	1.416	0.000	1.443	0.000	6,826	6,865	103.25%	7,047	-		Government/ Agency
GSF0261 GSF0271	36211FQZ1 36200KKH9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	8.00% 5.50%	11/15/2030 1/15/2033	1.736 2.359	0.000 0.000	1.722 2.444	0.000 0.000	1,766 38.756	1,796 38.788	102.96% 101.36%	1,818 39.284	-	1,818 39,284	Government/ Agency Government/ Agency
GSF0271 GSF0272	36212M7L7	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	1/15/2033	2.359 1.775	0.000	1.945	0.000	22.278	22.387	101.36%	22,764	-	22.764	Government/ Agency
GSF0274	36202SWK0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	8/15/2033	2.545	0.000	2.627	0.000	330,968	331.321	101.46%	335,788	-	335,788	Government/ Agency
GSF0275	36200MN33	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.083	0.000	2.290	0.000	31,218	31,343	102.58%	32,025	-		Government/ Agency
GSF0276	36200MNC3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	6/15/2033	2.031	0.000	2.223	0.000	15,489	15,552	102.51%	15,877	-	15,877	Government/ Agency
GSF0277	36200MHU0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	4/15/2033	2.409	0.000	2.489	0.000	6,779	6,813	102.85%	6,972	-	6,972	Government/ Agency
GSF0279	36201F6T9	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	11/15/2032	2.307	0.000	2.363	0.000	42,899	43,090	102.73%	44,071	-	44,071	Government/ Agency
GSF0284	36295LKA8	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	8/15/2037	3.297	0.000	3.438	0.000	26,216	26,132	103.67%	27,179	-		Government/ Agency
GSF0285	36294RB73 36295FKM5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.00%	7/15/2037	3.038	0.000	3.347	0.000 0.000	266,622	265,752	103.52%	276,000	-		Government/ Agency
GSF0286 GSF0287	36241KLQ9	GNMA Single Family MBS GNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	5.50% 5.50%	6/15/2037 1/15/2037	3.065 2.955	0.000 0.000	3.299 3.221	0.000	114,332 132,157	113,878 131,651	101.73% 101.70%	116,308 134,400	-	116,308	Government/ Agency Government/ Agency
GSF0289	36294SKJ5	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	2/15/2037	3.156	0.000	3.438	0.000	27,151	27,045	101.78%	27,634	-		
GSF0290	3620AECZ1	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	2/15/2040	4.172	0.000	4.262	0.000	209,521	210,787	96.45%	202,079	-	202,079	
GSF0291	3620C0YW2	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.299	0.000	4.387	0.000	401,518	404,057	96.36%	386,920	-		Government/ Agency
GSF0292	3620C0YX0	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.00%	6/15/2040	4.094	0.000	4.196	0.000	176,171	177,265	96.52%	170,047	-	170,047	Government/ Agency
GSF0293	3620A7ZP3	GNMA Single Family MBS	30 YR SINGLE FAMILY MBS	4.50%	8/15/2040	4.219	0.000	4.450	0.000	424,239	429,302	98.34%	417,199	-	417,199	Government/ Agency
FSB0005	31380RFX8	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	6.50%	10/1/2028	1.028	0.000	1.049	0.000	23,844	23,844	101.03%	24,089	-		
FSB0017	31383R6Y3	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	7.00%	9/1/2029	1.340	0.000	1.385	0.000	36,808	36,808	102.30%	37,653	-	37,653	Government/ Agency
FSB0033 FSB0042	31371JL36 31383WPF2	FNMA Single Family MBS	30 YR SINGLE FAMILY MBS 30 YR SINGLE FAMILY MBS	7.50% 8.00%	6/1/2030 8/1/2030	1.555 1.772	0.000 0.000	1.712 1.757	0.000 0.000	81 25,032	81 25,163	105.12% 105.13%	85 26,316	-		Government/ Agency
FSB0042 FSB0072	31389MUN5	FNMA Single Family MBS FNMA Single Family MBS	30 YR SINGLE FAMILY MBS	5.50%	9/1/2032	2.492	0.000	2.597	0.000	97,249	97,218	100.44%	97.681	-		Government/ Agency Government/ Agency
GCL0170	3617U7V89	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.59%	8/15/2064	7.642	0.032	7.613	0.032	36,467,985	37,303,863	83.01%	29,279,489	5,844,415		Government/ Agency
GCL0178	3617F2DL8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	2.25%	5/15/2065	8.257	0.050	8.216	0.049	54,244,286	56,218,845	79.95%	41,028,359	11,683,714		Government/ Agency
GCL0186	3618FUEJ8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.90%	8/15/2065	7.580	0.002	7.540	0.002	1,706,363	1,828,557	106.45%	1,971,555	2,403,237	4,374,792	Government/ Agency
GCL0187	3618G92C2	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	2/15/2066	7.874	0.017	7.823	0.017	14,601,943	14,038,030	108.15%	15,999,831	2,550,057	18,549,888	Government/ Agency
GCL0188	3618G92E8	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.92%	4/15/2065	7.400	0.006	7.367	0.006	5,048,738	4,859,074	107.59%	5,453,190	278,262		Government/ Agency
GCL0189	3617FTE53	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	8/15/2065	7.552	0.020	7.513	0.019	16,836,000	17,207,383	109.74%	18,475,355	-		Government/ Agency
GCL0190	3617FTE38	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	6.15%	4/15/2065	7.366 7.476	0.020	7.334	0.020	17,536,400	17,924,132	109.37%	19,179,701	- 040 400		Government/ Agency
GCL0191 GCL0192	3618G92G3 3618F8Z62	GNMA MF CLC / PLC GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS MULTIFAMILY CONSTRUCTION MBS	6.10% 5.34%	7/15/2065 8/15/2065	7.476	0.002 0.011	7.440 7.648	0.002 0.011	1,530,577 9,473,064	1,625,243 10,242,602	109.41% 104.01%	1,734,966 10,314,127	640,423 11,483,836		Government/ Agency Government/ Agency
GCL0193	3618F82D3	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.88%	2/15/2066	7.781	0.000	7.732	0.000	95.761	911.706	107.86%	1,601,247	19,056,539		Government/ Agency
GCL0194	3618JUCS6	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	12/15/2066	8.489	0.002	8.417	0.002	1.620.840	2.175.779	98.34%	1.267.438	19,635,160		Government/ Agency
GCL0195	3617FR7H9	GNMA MF CLC / PLC	MULTIFAMILY CONSTRUCTION MBS	5.05%	4/15/2067	8.652	0.008	8.571	0.008	6,812,752	8,165,991	98.98%	6,195,965	53,787,248		Government/ Agency
GMF0219	217745AB4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.25%	4/20/2037	0.134	0.000	0.135	0.000	14,500,000	14,496,482	99.99%	14,498,739	-	14,498,739	Government/ Agency
GMF0223	36184QBX1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.45%	6/15/2055	0.359	0.000	0.361	0.000	2,380,224	2,303,534	99.93%	2,378,498	-		Government/ Agency
GMF0237	36193CAA2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.10%	5/15/2051	1.210	0.001	1.211	0.001	3,600,082	3,846,027	99.35%	3,576,804	-		Government/ Agency
GMF0238	3617A45T1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.67%	11/15/2035	1.098	0.002	1.098	0.002	11,267,051	11,469,151	99.35%	11,194,108	-		Government/ Agency
GMF0244 GMF0251	36180CVN6 36193DFR8	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.92%	8/15/2039 12/15/2057	0.514 2.605	0.003 0.010	0.518 2.605	0.003 0.010	35,933,359 27,178,049	37,267,256 27.593.738	99.16% 97.53%	35,632,345 26.505.827	-		Government/ Agency
GMF0251 GMF0252	36186PSX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.62% 3.60%	6/15/2057	2.605	0.010	2.605	0.010	12.972.041	13.368.625	98.30%	12,751,373	-		Government/ Agency Government/ Agency
GMF0261	36189YXT4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.53%	4/15/2042	2.118	0.004	2.118	0.004	14,345,687	14,668,901	97.83%	14,034,974	-		Government/ Agency
GMF0273	36197CYB0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.38%	1/15/2060	4.288	0.032	4.283	0.032	56,756,151	56,760,859	94.72%	53,758,575	-		Government/ Agency
GMF0274	36196BLS0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.65%	10/15/2058	3.292	0.004	3.290	0.004	9,805,099	9,934,655	97.74%	9,583,023	-		Government/ Agency
GMF0276	3617MRWR1	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.03%	1/15/2056	4.505	0.017	4.499	0.017	28,700,092	30,335,369	93.54%	26,845,606	-		Government/ Agency
GMF0279	3617G0RF9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.74%	8/15/2059	3.944	0.008	3.941	0.008	14,939,462	15,193,936	97.22%	14,523,473	-		Government/ Agency
GMF0280	3617G0QU7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.34%	9/15/2059	4.027	0.009	4.023	0.009	16,173,106	16,446,221	94.64%	15,305,565	-		Government/ Agency
GMF0282	3617ATJK0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.39%	2/15/2059	3.564	0.006	3.561	0.006	13,584,561	13,817,473	95.53%	12,976,801	-		Government/ Agency
GMF0284 GMF0289	3617MRW26 3617QRG87	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.32%	9/15/2060 4/15/2057	4.854 5.024	0.015 0.014	4.846 5.015	0.015 0.014	25,895,808 22,804,545	27,143,434 24,549,569	88.03% 90.51%	22,795,666 20,640,211	-		Government/ Agency Government/ Agency
GMF0289 GMF0291	3617QRG87 3617QCSM6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.74%	8/15/2057 8/15/2058	5.024	0.014	5.015	0.014	22,804,545 10,153,078	10,942,942	90.51%	9,208,466	-		Government/ Agency
GIVIFU29 I	30174031110	CINIVIA IVIF FLU	MOLINIAMILI FERMANENT MIDS	2.1070	0/10/2000	5.040	0.000	3.031	0.000	10, 100,076	10,542,542	90.7076	5,200,400	-	5,200,400	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
GMF0292	3617HVYX3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.30%	9/15/2060	4.786	0.004	4.778	0.004	6,781,457	6,932,189	93.93%	6,369,958	-	6,369,958	Government/ Agency
GMF0293	3617GCDB7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.27%	4/15/2046	4.854	0.014	4.845	0.014	22,668,330	23,674,443	90.43%	20,499,560	-	20,499,560	Government/ Agency
GMF0294	3617URRH0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.17%	8/15/2059	5.256	0.022	5.246	0.022	33,052,227	36,208,635	91.76%	30,329,550	-		Government/ Agency
GMF0295	3617JMZP7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.75%	11/15/2060	4.877	0.007	4.869	0.007	10,845,063	11,150,987	95.23%	10,327,428	-		Government/ Agency
GMF0296	3617AU3D0	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.943	0.005	4.934	0.005	6,857,372	7,047,935	99.05%	6,792,323	-		Government/ Agency
GMF0297	3617AU3F5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.53%	1/15/2061	4.943	0.005	4.934 5.687	0.005 0.034	7,509,087	7,717,710	99.05%	7,437,856	-		Government/ Agency
GMF0298 GMF0299	3617W6V97 3617W9QW6	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.08% 2.94%	11/15/2056 11/15/2059	5.700 5.570	0.034 0.032	5.557	0.034	49,660,196 45,378,161	51,363,276 49,966,673	85.52% 89.25%	42,470,840 40,500,780	-		Government/ Agency
GMF0300	3617XJD31	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.36%	5/15/2061	6.053	0.032	6.037	0.032	49,737,530	54,747,432	92.63%	46,072,869	-		Government/ Agency Government/ Agency
GMF0302	36197JZS7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.37%	2/15/2034	2.918	0.008	2.916	0.008	20,486,028	21,714,815	98.23%	20,122,954	_		Government/ Agency
GMF0303	3617JMZM4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.60%	4/15/2061	5.186	0.022	5.176	0.022	32.699.585	33.657.564	94.14%	30,783,782	-		Government/ Agency
GMF0304	3617H4UZ2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.78%	8/15/2060	4.708	0.024	4.701	0.024	37,957,453	38,206,729	95.20%	36,134,888	-		Government/ Agency
GMF0306	3617H3KC6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.35%	12/15/2060	4.894	0.001	4.885	0.001	2,208,067	2,245,051	98.65%	2,178,256	-	2,178,256	Government/ Agency
GMF0307	3617JMZW2	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.41%	9/15/2061	5.495	0.029	5.483	0.028	40,263,740	41,680,383	93.71%	37,732,600	-	37,732,600	Government/ Agency
GMF0308	3618AGQ36	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.00%	11/15/2057	6.132	0.019	6.115	0.019	23,781,105	24,668,414	95.66%	22,750,076	-	22,750,076	Government/ Agency
GMF0309	3617JMZU6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.43%	11/15/2061	5.611	0.037	5.598	0.037	50,982,929	52,431,939	92.44%	47,128,824	-	47,128,824	Government/ Agency
GMF0310	3617NM4P6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.67%	3/15/2062	5.919	0.025	5.904	0.025	34,013,720	34,740,029	87.88%	29,892,787	-		Government/ Agency
GMF0311	3617VBM55	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.65%	10/15/2062	6.326	0.005	6.308	0.005	6,184,548	6,323,625	86.59%	5,355,039	-		Government/ Agency
GMF0312	3617VBMZ9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.58%	5/15/2063	6.780	0.022	6.758	0.022	27,811,038	28,633,373	84.27%	23,437,502	-		Government/ Agency
GMF0313	3617QLXN8	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.45%	4/15/2062	6.401	0.011	6.383	0.011	14,144,478	14,353,717	86.53%	12,238,849	-		Government/ Agency
GMF0315	3617V3VM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.98%	6/15/2063	6.728	0.012	6.706	0.012	14,409,552	14,886,686	86.83%	12,511,267	-		Government/ Agency
GMF0317	3617W6VR7	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	2.75%	4/15/2063	6.591	0.004	6.571	0.004	4,949,341	5,137,470	85.83%	4,247,881	-		Government/ Agency
GMF0320	3618ACYJ1	GNMA ME PLC	MULTIFAMILY PERMANENT MBS	5.78%	12/15/2058	6.589	0.020	6.567	0.020	20,261,599	20,978,793	106.33%	21,544,260	-		Government/ Agency
GMF0321 GMF0322	3618BKVN6 3618BNEG4	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.71% 5.82%	10/15/2058 11/15/2058	6.503 6.537	0.006 0.005	6.482 6.515	0.006 0.005	6,460,775 5,500,810	6,689,370 5,695,526	105.79% 106.61%	6,834,983	-		Government/ Agency
GMF0323	3618FJBQ0	GNMA MF PLC GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.66%	10/15/2058	6.507	0.005	6.486	0.005	16,221,559	16,833,178	105.49%	5,864,523 17,111,474	-		Government/ Agency Government/ Agency
GMF0324	3618FTCM6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.62%	10/15/2058	6.511	0.012	6.490	0.012	12,789,394	13,259,965	105.43%	13.444.876	_		Government/ Agency
GMF0325	3618ABSC5	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.66%	12/15/2058	6.603	0.006	6.581	0.006	5,937,841	6,156,380	105.49%	6,263,591	_		Government/ Agency
GMF0326	3617YXDJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.64%	11/15/2058	6.557	0.002	6.535	0.002	2.243.144	2.325.690	105.30%	2.362.105	_		Government/ Agency
GMF0327	3617YXCT3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.14%	9/15/2063	6.737	0.010	6.715	0.010	11,015,241	11,207,984	94.91%	10,454,510	-		Government/ Agency
GMF0328	3617YPFZ3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	4.08%	2/15/2064	6.999	0.014	6.975	0.014	15,233,985	15,561,036	94.28%	14,363,241	-		Government/ Agency
GMF0330	3617YXDL9	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.17%	7/15/2064	7.091	0.011	7.065	0.011	10,705,247	10,846,926	102.42%	10,964,357	-	10,964,357	Government/ Agency
GMF0332	3618ABXJ4	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.45%	6/15/2059	6.907	0.040	6.882	0.040	39,737,804	41,560,359	103.84%	41,263,656	-	41,263,656	Government/ Agency
GMF0333	3618HJ3S3	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.69%	8/15/2059	6.971	0.011	6.946	0.011	10,975,798	11,409,634	106.00%	11,634,027	-	11,634,027	Government/ Agency
GMF0334	HITGMF334	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.58%	4/1/2060	7.376	0.006	7.343	0.006	5,698,600	5,887,366	105.48%	6,011,151	-	6,011,151	Government/ Agency
GMF0335	3617V84Z6	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	3.05%	12/15/2063	1.146	0.016	1.146	0.016	103,245,076	104,256,010	97.20%	100,354,833	-		Government/ Agency
GMF0336	HITGMF336	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.00%	5/1/2060	7.511	0.024	7.476	0.024	22,517,450	22,517,450	100.57%	22,646,880	-		Government/ Agency
GMF0337	HITGMF337	GNMA MF PLC	MULTIFAMILY PERMANENT MBS	5.74%	4/1/2060	7.354	0.009	7.322	0.009	8,292,300	8,686,184	104.75%	8,685,944	-		Government/ Agency
GMP0005	167570PB0	GNMA MF PLC BACKED MUNI	MULTIFAMILY REVENUE BONDS	4.63%	9/20/2037	0.053	0.000	0.054	0.000	1,500,000	1,472,747	100.05%	1,500,680	-		Government/ Agency
GMP0006	167570PC8	GNMA MF PLC BACKED MUNI FHA MF PC	MULTIFAMILY REVENUE BONDS	4.90%	3/20/2044	0.053	0.000	0.053	0.000	1,000,000	992,400	100.01%	1,000,072	-		Government/ Agency
PMB0159 PMB0166	81299B9R8 81299H927	FHA MF PC	MF PERMANENT RISK-SHARE PC MF PERMANENT RISK-SHARE PC	3.40% 5.87%	6/1/2038 5/1/2044	4.254 0.084	0.001 0.000	4.247 0.084	0.001 0.000	1,826,536 1,500,193	1,829,242 1,499,485	92.05% 100.02%	1,681,297 1,500,476	-		Government/ Agency Government/ Agency
PMB0170	999684251	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.40%	8/1/2044	0.084	0.000	0.084	0.000	3,330,648	3,331,965	100.02%	3,334,075	-		Government/ Agency
PMB0176	999768880	FHA MF PC	MF PERMANENT RISK-SHARE PC	6.60%	1/1/2050	0.063	0.000	0.063	0.000	3,051,705	3,066,593	100.10%	3,052,181	-		Government/ Agency
PMB0178	45202T9V1	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.80%	1/1/2053	2.563	0.001	2.563	0.001	1,869,164	1,876,146	101.01%	1,888,042	_	-1	Government/ Agency
PMB0181	57586NHK0	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.00%	12/1/2053	2.063	0.017	2.063	0.017	58,110,000	58,087,437	97.03%	56,382,390	_		Government/ Agency
PMB0183	64199AKB9	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.65%	12/1/2037	0.084	0.000	0.085	0.000	6,656,246	6,724,947	99.67%	6,634,060	-		Government/ Agency
PMB0184	57599CYU8	FHA MF PC	MF PERMANENT RISK-SHARE PC	5.17%	2/1/2050	0.084	0.000	0.085	0.000	7,104,634	7,504,787	99.65%	7,079,498	-		Government/ Agency
PMB0186	57499ANM3	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.72%	2/15/2062	5.809	0.003	5.795	0.003	4,326,632	4,335,523	90.27%	3,905,530	-		Government/ Agency
PMB0187	57599CZX1	FHA MF PC	MF PERMANENT RISK-SHARE PC	3.90%	3/15/2062	6.034	0.002	6.018	0.002	3,021,767	3,025,770	90.88%	2,746,158	-	2,746,158	Government/ Agency
PMB0188	57599DDS4	FHA MF PC	MF PERMANENT RISK-SHARE PC	2.50%	4/1/2063	6.562	0.004	6.542	0.004	5,556,452	5,563,821	80.95%	4,497,831	-	4,497,831	Government/ Agency
PMB0189	53999AFS3	FHA MF PC	MF PERMANENT RISK-SHARE PC	4.10%	12/1/2060	4.787	0.013	4.779	0.013	21,012,058	21,030,209	91.92%	19,314,221	-	19,314,221	Government/ Agency
FNP0111	31377TT48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.96%	1/1/2029	0.083	0.000	0.083	0.000	148,185	148,243	100.12%	148,363	-		Government/ Agency
FNP0253	31381RK78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.69%	6/1/2041	1.147	0.001	1.147	0.001	3,937,708	4,002,968	100.90%	3,973,288	-		Government/ Agency
FNP0254	31381RK86	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.75%	6/1/2041	1.156	0.000	1.156	0.000	1,913,455	1,950,093	101.50%	1,942,086	-		Government/ Agency
FNP0260	31381SN99	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.69%	6/1/2035	4.770	0.000	4.758	0.000	454,860	460,615	99.00%	450,314	-		Government/ Agency
FNP0263	31381U2P1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	8/1/2029	2.169	0.001	2.169	0.001	2,635,909	2,629,429	101.87%	2,685,300	-		Government/ Agency
FNP0268	3138L3SY2	FNMA ME DUS	MULTIFAMILY PERMANENT MBS	2.99%	6/1/2025	0.308	0.000	0.311	0.000	2,423,063	2,423,070	99.34%	2,407,035	-		Government/ Agency
FNP0280	3138L7T48	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.36%	10/1/2029	3.875 4.401	0.005	3.871 4.395	0.005 0.014	9,856,141	9,857,202	95.92%	9,454,322	-		Government/ Agency
FNP0283 FNP0284	3138L9FR8 3138L9JU7	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.04%	4/1/2030 4/1/2035	4.401 7.026	0.014 0.004	4.395 6.997	0.014	23,846,705 4,763,173	23,867,323 4,798,524	93.99% 90.43%	22,413,170 4,307,446	-		Government/ Agency Government/ Agency
FNP0285	3138L9J29	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.42%	4/1/2035	4.304	0.004	4.299	0.004	24,259,418	24,266,442	94.00%	22,803,530	-		Government/ Agency
1111 0200	0100L30Z3	THE WILL DOO	MOLITI AMILI I LIMMANENT MIDO	3.03%	7/1/2030	7.004	0.014	7.233	0.014	4-,۷۵۶,۹۱۵	24,200,442	34.0070	22,000,000	-	22,003,330	Covernment/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0286	3138L9LM2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.12%	4/1/2030	4.306	0.007	4.301	0.007	11,966,373	11,967,377	93.55%	11,194,061	-	11,194,061	Government/ Agency
FNP0287	3138L9XT4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.21%	5/1/2030	4.295	0.003	4.289	0.003	6,040,666	6,064,614	93.93%	5,673,767	-		Government/ Agency
FNP0288	3138L92T8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.18%	5/1/2035	4.775	0.005	4.763	0.005	7,884,128	7,938,925	92.73%	7,311,210	-		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	2.113 7.411	0.001 0.019	2.114 7.375	0.001 0.019	3,394,834 20,417,854	3,395,607 20,432,682	97.14% 91.33%	3,297,615 18,648,116	-		Government/ Agency Government/ Agency
FNP0290 FNP0294	3138LAPD5 3138LCBV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.63%	10/1/2035	2.405	0.019	7.375 2.405	0.019	20,417,854 14,299,954	14.313.646	97.36%	13,921,883	-		Government/ Agency
FNP0294 FNP0298	3138LBAX5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.70%	11/1/2027	0.706	0.005	0.708	0.005	13,534,395	13.534.505	98.64%	13,350,696	-		Government/ Agency
FNP0309	3138LD6N8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.91%	6/1/2031	5.634	0.018	5.622	0.018	25,000,000	25,055,340	91.34%	22,834,355	_		Government/ Agency
FNP0320	3138LGKE5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	12/1/2026	1.695	0.003	1.695	0.003	14,269,628	14,271,173	96.87%	13,823,501	-		Government/ Agency
FNP0321	3138ET5Z5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.13%	5/1/2026	1.167	0.000	1.167	0.000	3,026,748	3,029,308	98.91%	2,993,804	-		Government/ Agency
FNP0327	3138LHTV6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.14%	4/1/2029	3.632	0.004	3.630	0.004	7,253,516	7,257,259	95.44%	6,922,900	-	6,922,900	Government/ Agency
FNP0330	3138LJCH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.94%	6/1/2027	2.138	0.008	2.138	0.008	26,636,149	26,639,461	96.94%	25,822,348	-	25,822,348	Government/ Agency
FNP0331	3138LJD80	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.92%	6/1/2027	2.128	0.018	2.128	0.018	62,309,394	62,316,849	96.91%	60,386,962	-		Government/ Agency
FNP0337	3138LKHG5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.00%	5/1/2027	2.063	0.002	2.064	0.002	6,051,852	6,053,394	96.93%	5,866,195	-		Government/ Agency
FNP0349	3138LLU78	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.79%	12/1/2027	0.027	0.000	2.523	0.006	17,292,807	17,292,807	99.44%	17,195,511	-		Government/ Agency
FNP0352 FNP0354	3138LLRM9 3138LMNU3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.78% 4.73%	1/1/2028 2/1/2028	0.028 0.028	0.000 0.000	2.595 2.668	0.008 0.011	22,391,753 29,442,307	22,391,753 29,442,307	99.41% 99.29%	22,259,458 29,232,701	-		Government/ Agency Government/ Agency
FNP0355	3138LMP49	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.75%	3/1/2028	0.028	0.000	2.731	0.014	37,044,448	37,044,448	99.33%	36,797,703	-		Government/ Agency
FNP0365	3140HT5P0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.17%	6/1/2029	3.950	0.012	3.947	0.014	22,345,000	22,379,593	95.17%	21,265,142	-		Government/ Agency
FNP0366	3140HT3B3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	5/1/2029	0.018	0.000	3.620	0.009	17,149,482	17,151,655	100.09%	17,164,591	_		Government/ Agency
FNP0367	3140HUEF9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	6/1/2029	0.025	0.000	3.672	0.021	40,789,378	40,789,378	100.09%	40,827,891	-		Government/ Agency
FNP0368	3140JAWR5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.30%	5/1/2029	3.706	0.002	3.703	0.002	3,454,233	3,500,591	96.70%	3,340,285	-	3,340,285	Government/ Agency
FNP0370	3140HVJB1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	9/1/2026	1.484	0.003	1.484	0.003	13,571,068	13,571,441	97.14%	13,183,245	-	13,183,245	Government/ Agency
FNP0371	3140HU4N3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.67%	8/1/2029	3.940	0.019	3.937	0.019	37,348,100	37,457,972	93.24%	34,824,127	-		Government/ Agency
FNP0372	3138LM4U4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.68%	7/1/2028	3.034	0.005	3.033	0.005	11,557,903	11,685,124	97.18%	11,232,137	-		Government/ Agency
FNP0373	3140HVDA9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.85%	8/1/2031	5.452	0.006	5.440	0.006	8,683,727	8,705,744	90.72%	7,877,484	-		Government/ Agency
FNP0375 FNP0376	3140HTYA1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.97%	9/1/2034	6.989	0.011 0.019	6.963	0.011 0.019	12,425,048	12,539,106 20.438.849	87.66%	10,891,967	-		Government/ Agency
FNP0376 FNP0378	3140HVQ31 3140HWBD3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.96% 2.61%	9/1/2034 11/1/2026	7.796 1.636	0.019	7.766 1.636	0.019	20,000,000 9.582.313	20,438,849 9.589.170	86.26% 96.97%	17,251,180 9,292,019	-		Government/ Agency
FNP0380	3140HU6Y7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	2/1/2030	4.601	0.002	4.595	0.002	5,955,000	5,955,923	90.22%	5,372,441	-		Government/ Agency Government/ Agency
FNP0381	3140HWL83	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.43%	11/1/2031	5.616	0.013	5.603	0.013	18,569,797	18,573,686	88.13%	16,365,772	_		Government/ Agency
FNP0382	3140HVXW9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.33%	11/1/2029	4.131	0.006	4.126	0.006	11,535,457	11,551,808	91.09%	10,508,049	_		Government/ Agency
FNP0383	3140HWJZ6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.49%	11/1/2031	6.041	0.009	6.027	0.009	11,975,000	11,997,811	87.60%	10,490,519	-		Government/ Agency
FNP0384	3140HWZS4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.53%	1/1/2030	4.506	0.012	4.500	0.012	20,550,000	20,605,307	90.88%	18,674,940	-	18,674,940	Government/ Agency
FNP0385	3140HXPN4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.55%	3/1/2030	4.420	0.006	4.414	0.006	11,279,000	11,305,328	91.01%	10,264,503	-	10,264,503	Government/ Agency
FNP0388	3140HYER5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	5/1/2032	6.074	0.010	6.058	0.010	13,400,000	13,451,239	85.93%	11,514,984	-		Government/ Agency
FNP0391	3140J0FZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.46%	7/1/2030	4.657	0.004	4.650	0.004	7,032,885	7,076,102	86.81%	6,105,060	-		Government/ Agency
FNP0392	3140J0GW4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.41%	7/1/2030	4.692	0.002	4.685	0.002	3,082,418	3,096,800	86.51%	2,666,668	-		Government/ Agency
FNP0393	3140J0JH4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.27% 1.25%	7/1/2030	5.007 5.103	0.008 0.023	4.999 5.095	0.008 0.023	14,235,000	14,280,419	85.03% 84.71%	12,103,801	-		Government/ Agency
FNP0394 FNP0395	3140J0JC5 3140J0KT6	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.25%	7/1/2030 7/1/2032	6.163	0.023	5.095 6.147	0.023	37,950,000 19.854.048	38,006,706 20,017,828	84.71% 82.81%	32,146,094 16,441,407	-		Government/ Agency Government/ Agency
FNP0395 FNP0396	3140J0K74	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.65%	7/1/2032	4.676	0.001	4.669	0.001	1,183,087	1,195,949	87.56%	1,035,874	-		Government/ Agency
FNP0397	3140J0K66	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	7/1/2030	5.072	0.002	5.064	0.002	3,025,000	3.044.014	85.76%	2,594,304	_		Government/ Agency
FNP0398	3140J0LU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.52%	7/1/2032	6.327	0.010	6.310	0.010	14.157.681	14.223.882	82.36%	11.660.408	_		Government/ Agency
FNP0399	3140J0MQ0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	7/1/2030	4.827	0.015	4.820	0.015	25,610,000	25,648,666	85.31%	21,847,102	-		Government/ Agency
FNP0400	3140J0NB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.53%	7/1/2032	6.211	0.007	6.195	0.007	10,383,843	10,469,681	82.58%	8,574,910	-	8,574,910	Government/ Agency
FNP0401	3140J0N30	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	8/1/2030	4.693	0.004	4.686	0.004	6,727,920	6,729,201	85.48%	5,750,731	-	5,750,731	Government/ Agency
FNP0402	3140J0PH7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.09%	7/1/2050	14.422	0.011	14.128	0.011	8,392,000	8,524,211	63.16%	5,300,576	-		Government/ Agency
FNP0403	3140J0PT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.38%	7/1/2030	4.988	0.006	4.980	0.006	10,500,000	10,564,073	85.53%	8,980,739	-		Government/ Agency
FNP0405	3140J0R51	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.32%	8/1/2030	4.890	0.012	4.882	0.012	21,000,000	21,126,466	85.55%	17,965,567	-		Government/ Agency
FNP0406	3140J0TU4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.31%	8/1/2030	4.932	0.003	4.925	0.003	4,250,920	4,278,416	85.37%	3,629,134	-		Government/ Agency
FNP0407 FNP0408	3140J0UK4 3140J0Q37	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	1.50% 1.57%	8/1/2030 8/1/2037	4.753 9.061	0.001 0.042	4.746 8.968	0.001 0.042	1,092,187 44,998,306	1,104,398 45,138,424	86.68% 73.10%	946,669 32,894,050	-		Government/ Agency Government/ Agency
FNP0408 FNP0409	3140J0Q37 3140J1DZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.16%	9/1/2050	15.949	0.042	15.613	0.042	14,200,000	14,336,263	61.33%	32,894,050 8,709,391	-		Government/ Agency
FNP0409 FNP0413	3140J15B0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.17%	11/1/2030	5.421	0.019	5.411	0.019	27,329,000	27,329,159	83.40%	22,792,960	-		Government/ Agency
FNP0417	3140J3CK8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.47%	12/1/2030	5.439	0.008	5.429	0.008	12,400,000	12.443.459	83.75%	10,384,793	-		Government/ Agency
FNP0418	3140LAG90	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.57%	1/1/2031	5.087	0.013	5.078	0.013	21,450,778	21,485,890	85.07%	18,249,221	-		Government/ Agency
FNP0419	3140LBL68	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.26%	1/1/2031	5.187	0.015	5.177	0.015	24,402,121	24,399,336	84.55%	20,633,133	-		Government/ Agency
FNP0420	3140LBTF0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.74%	3/1/2033	7.316	0.005	7.293	0.005	6,160,000	6,209,317	80.95%	4,986,778	-		Government/ Agency
FNP0427	3140LDCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	8/1/2031	6.041	0.017	6.027	0.017	23,623,000	23,655,679	83.97%	19,835,135	-	19,835,135	Government/ Agency
FNP0428	3140LC5T4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.41%	4/1/2051	10.864	0.004	10.650	0.004	3,565,435	3,596,684	74.22%	2,646,292	-		Government/ Agency
FNP0429	3140LDA25	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.58%	10/1/2031	5.986	0.040	5.973	0.040	57,950,000	58,091,491	82.54%	47,834,103	-	47,834,103	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
FNP0431	3140LCMH1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.22%	8/1/2028	3.268	0.004	3.266	0.004	9,888,529	9,895,664	89.83%	8,883,027	-	8,883,027	Government/ Agency
FNP0432	3140LBY23	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.00%	4/1/2031	5.646	0.012	5.635	0.012	18,000,000	18,313,619	86.67%	15,600,982	-		Government/ Agency
FNP0433	3140LD2L2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.76%	12/1/2036	5.419	0.012	5.398	0.012	18,616,913	18,654,600	85.57%	15,930,235	-		Government/ Agency
FNP0434	3140LD5B1	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS	1.88%	11/1/2031	5.922	0.018	5.908	0.018	25,400,000	25,418,925	84.23%	21,393,960	-		Government/ Agency
FNP0435 FNP0437	3140LECX3 3140LEMT1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.52% 2.47%	11/1/2031 12/1/2051	-0.005 10.908	0.000 0.015	5.795 10.697	0.033 0.014	40,943,000 12,828,104	40,946,200 12,986,006	98.05% 74.87%	40,144,607 9,604,066	-		Government/ Agency
FNP0438	3140LEM11	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.47%	12/1/2051	10.908	0.015	10.697	0.014	12,043,963	12,966,006	75.67%	9,113,280	-		Government/ Agency Government/ Agency
FNP0439	3140NWG33	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.59%	10/1/2039	10.202	0.030	10.043	0.029	26,291,056	26,294,527	79.62%	20,933,693	_		Government/ Agency
FNP0440	3140LFD84	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.72%	1/1/2041	10.659	0.033	10.465	0.032	27,933,652	28,207,026	79.56%	22,224,614	_		Government/ Agency
FNP0441	3140NXKP7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.58%	1/1/2041	10.711	0.014	10.515	0.013	11,688,280	11,688,280	78.21%	9,141,843	-		Government/ Agency
FNP0442	3140LFJ62	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.57%	3/1/2042	12.360	0.032	12.091	0.031	25,155,000	25,164,090	74.32%	18,695,425	-	18,695,425	Government/ Agency
FNP0443	3140LFH64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.61%	2/1/2029	0.022	0.000	3.608	0.010	20,000,000	20,002,228	98.41%	19,681,870	-	19,681,870	Government/ Agency
FNP0444	3140LFRB2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.24%	5/1/2052	10.864	800.0	10.657	0.008	6,203,335	6,315,485	80.16%	4,972,509	-		Government/ Agency
FNP0445	3140LFX41	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	9.497	0.022	9.382	0.021	19,398,178	19,406,884	83.46%	16,189,047	-		Government/ Agency
FNP0446	3140LFX58	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	2.93%	4/1/2038	9.497	0.018	9.382	0.017	15,809,515	15,816,610	83.46%	13,194,073	-		Government/ Agency
FNP0447 FNP0448	3140LFZA5 3140LGKM3	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.01% 4.81%	4/1/2052 5/1/2032	11.453 -0.009	0.009 0.000	11.237 5.974	0.009 0.024	7,140,892 28,526,000	7,144,782 28,528,574	79.16% 98.77%	5,652,968 28,173,978	-		Government/ Agency Government/ Agency
FNP0451	3140LGRW3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.79%	6/1/2029	0.010	0.000	3.862	0.036	66,039,491	66,047,987	99.48%	65,696,957	_		Government/ Agency
FNP0452	FWDFNP452	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.47%	7/1/2041	10.464	0.000	10.274	0.000	-	-	94.69%	(534,211)	10,058,000		Government/ Agency
FNP0453	3140LGSL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.84%	6/1/2032	-0.009	0.000	6.151	0.027	30,975,000	30,975,274	100.04%	30,986,021	-		Government/ Agency
FNP0454	313637ZA1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.70%	10/1/2033	6.896	0.018	6.873	0.018	19,865,000	19,908,335	94.04%	18,681,310	-		Government/ Agency
FNP0455	3140LGWU2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	3.91%	8/1/2032	6.353	0.022	6.336	0.022	26,250,000	26,451,490	96.04%	25,210,164	-	25,210,164	Government/ Agency
FNP0457	3140LHUD0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.80%	10/1/2052	10.643	0.017	10.444	0.017	12,078,359	12,112,708	96.06%	11,603,066	-	11,603,066	Government/ Agency
FNP0458	3140LHXW5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.17%	11/1/2032	0.025	0.000	6.373	0.014	15,800,000	15,803,195	100.10%	15,816,522	-		Government/ Agency
FNP0461	3140LJPC4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.56%	2/1/2028	0.868	0.004	0.869	0.004	29,835,000	29,863,660	100.04%	29,847,009	-		Government/ Agency
FNP0462	3140LJT22	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.32%	3/1/2028	2.815	0.016	2.815	0.016	41,708,000	41,765,056	99.81%	41,627,391	-		Government/ Agency
FNP0465 FNP0466	3140LKZK2 3140LKR96	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.37% 4.31%	6/1/2033 6/1/2033	6.710	0.020 0.008	6.689	0.020	21,805,000	21,824,892 8.606.568	98.66%	21,512,865	-		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	6.858 4.622	0.008	6.836 4.616	0.008 0.007	8,587,000 10.632.000	8,606,568 10.555.653	98.25% 98.18%	8,436,946 10.438.599	-		Government/ Agency Government/ Agency
FNP0467 FNP0468	3140LKWW1 3140LKYK3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.48%	8/1/2030	4.622	0.007	4.615	0.007	20,915,000	20,915,551	100.16%	20,949,114	-		Government/ Agency
FNP0469	3140LJHF6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.255	0.025	6.237	0.025	27,805,000	28,591,295	103.36%	28,738,458	_		Government/ Agency
FNP0470	3140LJDL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.35%	12/1/2032	6.003	0.010	5.987	0.010	11,808,740	12,301,235	104.92%	12,390,180	_		Government/ Agency
FNP0471	3140LK3C5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2030	4.684	0.007	4.677	0.007	10,699,000	10,714,037	100.50%	10,752,185	_		Government/ Agency
FNP0472	3140LLEH0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	7/1/2030	4.657	0.008	4.650	0.008	11,665,000	11,796,819	102.07%	11,907,043	-	11,907,043	Government/ Agency
FNP0473	3140LJHE9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.06%	12/1/2032	6.255	0.017	6.237	0.017	19,000,000	19,358,503	103.36%	19,637,860	-	19,637,860	Government/ Agency
FNP0474	3140LLLM1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.52%	9/1/2033	6.889	0.011	6.867	0.011	11,361,000	11,277,639	99.62%	11,317,486	-		Government/ Agency
FNP0475	3140LLMM0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	9/1/2028	3.206	0.007	3.205	0.007	14,584,000	14,683,930	102.44%	14,939,931	-		Government/ Agency
FNP0476	3140LLPH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.74%	9/1/2033	6.765	0.013	6.744	0.013	13,405,000	13,432,456	101.18%	13,562,540	-		Government/ Agency
FNP0477 FNP0478	3140LLQA2 3140LK4N0	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.76% 4.82%	9/1/2030 7/1/2030	4.750 4.542	0.005 0.003	4.742 4.536	0.005 0.003	7,757,000 4,860,000	7,759,012 4,862,899	101.51% 101.77%	7,874,348 4,946,013	-		Government/ Agency
FNP0476 FNP0479	3140LK4N0 3140LLJ69	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82%	8/1/2033	6.836	0.003	6.814	0.003	3,465,000	3,465,205	101.77%	3,560,212	-		Government/ Agency Government/ Agency
FNP0480	3140LLQ61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.00%	9/1/2033	6.843	0.005	6.821	0.015	15,366,000	15,393,769	102.73%	15,826,166	_		Government/ Agency
FNP0481	3140LLTX9	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.30%	9/1/2033	6.821	0.004	6.799	0.004	3,748,000	3,806,289	104.63%	3,921,654	_		Government/ Agency
FNP0482	3140LLYK1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.05%	10/1/2030	4.843	0.010	4.835	0.010	14,596,000	14,647,776	103.01%	15,035,902	_		Government/ Agency
FNP0483	3140LLYD7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.16%	10/1/2030	4.791	0.006	4.784	0.006	8,020,000	8,074,761	103.50%	8,300,354	-		Government/ Agency
FNP0484	3140LL2E0	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.52%	10/1/2033	6.689	0.004	6.667	0.004	3,860,000	3,938,308	106.00%	4,091,786	-	4,091,786	Government/ Agency
FNP0485	3140LL5C1	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.47%	11/1/2033	6.859	0.006	6.836	0.006	6,140,000	6,217,126	106.18%	6,519,235	-		Government/ Agency
FNP0486	3140NUEZ8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.02%	12/1/2033	6.941	0.005	6.918	0.005	5,222,000	5,194,818	102.79%	5,367,664	-		Government/ Agency
FNP0487	3140LMC64	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.87%	12/1/2035	8.029	0.008	7.981	800.0	6,609,000	7,105,399	109.58%	7,241,846	-		Government/ Agency
FNP0488	3140HW6Y3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.15%	1/1/2028	0.055	0.000	2.599	0.001	3,730,166	3,731,126	99.92%	3,727,259	-	3,727,259	
FNP0489	3140NUQ28	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.82% 4.85%	2/1/2034 1/1/2034	7.075	0.011	7.051 6.997	0.011 0.003	11,175,000	11,242,846	101.72% 101.93%	11,367,157 2.854.985	-		Government/ Agency
FNP0490 FNP0491	3140NULQ0 3140NUM22	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.85% 4.40%	1/1/2034	7.021 7.118	0.003 0.004	7.094	0.003	2,801,000 3,815,000	2,809,381 3,715,230	98.68%	2,854,985 3,764,545	-		Government/ Agency Government/ Agency
FNP0491 FNP0492	3140NURB7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.62%	2/1/2034	7.110	0.004	7.094	0.004	7,430,000	7,371,742	100.26%	7,449,158	-		Government/ Agency
FNP0493	3140LLYH8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.10%	10/1/2034	0.034	0.007	6.644	0.007	12,400,000	12,403,216	100.26%	12,416,793	-		Government/ Agency
FNP0495	3140LMBC2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.36%	11/1/2028	3.265	0.003	3.264	0.003	6,488,697	6,596,785	102.96%	6,680,961	-		Government/ Agency
FNP0496	3140NUAX7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.50%	1/1/2029	3.458	0.005	3.456	0.005	10,500,000	10,734,218	103.82%	10,901,564	-		Government/ Agency
FNP0497	3140LMC56	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.99%	12/1/2028	3.296	0.003	3.294	0.003	6,340,191	6,531,864	105.10%	6,663,833	-	6,663,833	Government/ Agency
FNP0498	3140LMCG2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.329	0.009	3.328	0.009	18,367,000	18,582,479	103.02%	18,921,232	-	18,921,232	Government/ Agency
FNP0499	3140LMCF4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.31%	11/1/2028	3.329	800.0	3.328	800.0	15,979,000	16,236,797	103.02%	16,461,173	-		Government/ Agency
FNP0500	3140LMCR8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.24%	11/1/2028	3.292	0.005	3.291	0.005	9,817,000	9,954,079	102.85%	10,096,438	-		Government/ Agency
FNP0501	3140NUFS3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.13%	1/1/2029	2.575	0.013	2.575	0.013	36,000,000	36,180,461	102.36%	36,850,162	-	36,850,162	Government/ Agency

						EFFECTIVE	CONTRIB	SPREAD	CONTRIB							
ASSET ID	CUSIP	CLASSIFICATION	DESCRIPTION	COUPON	MATURITY	DURATION	EFF DUR ¹	DURATION	SPRD DUR	CURRENT QTY	COST VALUE	MARKET PRICE	MARKET VALUE	UNFUNDED	MV plus Unf @ Par	CREDIT RATING
FNP0502	3140NVEL7	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.46%	5/1/2029	3.638	0.002	3.636	0.002	4,689,745	4,739,425	103.63%	4,860,178	-	4,860,178	Government/ Agency
FNP0503	FWDFNP503	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.40%	6/1/2043	10.138	0.000	9.959	0.000	-	-	102.95%	706,381	23,950,000		Government/ Agency
FNP0504	3140NVC39	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.39%	5/1/2034	7.008	0.008	6.983	0.008	7,910,000	8,113,564	105.65%	8,357,163	-		Government/ Agency
FNP0505 FNP0506	3140NVGK7 3140NUAS8	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.32% 5.55%	6/1/2034 12/1/2028	6.830 3.346	0.004 0.010	6.806 3.345	0.004 0.010	3,665,542 20,041,000	3,737,806 20,388,374	104.71% 103.66%	3,838,202 20,775,158	-		Government/ Agency
FNP0506 FNP0507	3140NUAS8 3140NVJA6	FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	5.55%	6/1/2029	3.800	0.010	3.345	0.010	68,500,000	69,027,304	103.66%	20,775,158 70.065.561	-		Government/ Agency Government/ Agency
FNP0508	FWDFNP508	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.21%	7/1/2044	10.132	0.000	9.932	0.000	00,500,000	09,027,304	100.40%	49,159	12,174,000	-1	Government/ Agency
FNP0509	3140NU3A5	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.04%	4/1/2029	3.663	0.012	3.660	0.012	22,230,000	22,523,154	102.36%	22,753,759	-		Government/ Agency
FNP0510	3140NUCB3	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.28%	12/1/2028	3.384	0.008	3.382	0.008	16,998,000	17,311,859	102.96%	17,500,803	-		Government/ Agency
FNP0511	3140NVG27	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.03%	6/1/2029	3.775	0.005	3.772	0.005	9,129,000	9,254,044	102.20%	9,329,456	-	9,329,456	Government/ Agency
FNP0512	3140NVD46	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.88%	5/1/2029	3.739	0.005	3.736	0.005	9,620,000	9,698,155	101.78%	9,791,286	-		Government/ Agency
FNP0513	3140NVM61	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.81%	8/1/2029	3.965	0.007	3.961	0.007	12,750,000	12,832,307	101.64%	12,959,387	-		Government/ Agency
FNP0514	3140NU6L8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.76%	6/1/2029	3.820	0.013	3.817	0.013	24,200,000	24,754,817	101.20%	24,489,357	-		Government/ Agency
FNP0515 FNP0516	3140NWHH1 3140LMAZ2	FNMA MF DUS FNMA MF DUS	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.07% 5.36%	10/1/2034 11/1/2030	7.164 4.832	0.013 0.012	7.138 4.824	0.013 0.012	13,102,320 17,542,000	12,470,801	96.26% 104.38%	12,612,648 18,310,766	-		Government/ Agency
FNP0517	3140LWAZ2 3140LLQ79	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	4.83%	9/1/2028	3.202	0.012	3.200	0.012	13,422,000	17,961,309 13,483,972	104.38%	13,606,727	-		Government/ Agency Government/ Agency
FNP0518	3140NWXX8	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	12/1/2029	4.154	0.004	4.149	0.004	6.172.000	6.286.134	103.36%	6,379,199	-		Government/ Agency
FNP0519	3140LJ6R2	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.09%	4/1/2040	8.865	0.009	8.765	0.009	7,338,823	7,265,375	101.51%	7,449,774	_		Government/ Agency
FNP0520	3140NXNP4	FNMA MF DUS	MULTIFAMILY PERMANENT MBS	5.20%	2/1/2035	7.402	0.008	7.373	0.008	7,273,900	7,546,968	104.43%	7,595,909	-		Government/ Agency
FRM0004	3132WWYB2	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.28%	12/1/2029	4.170	0.008	4.165	0.008	15,215,003	15,279,141	94.92%	14,442,387	-		Government/ Agency
FRM0006	3132WWYD8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.60%	4/1/2030	4.363	0.014	4.357	0.014	23,601,926	23,846,155	95.87%	22,626,673	-	22,626,673	Government/ Agency
FRM0008	3132XEAS0	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.34%	12/1/2029	4.145	0.005	4.141	0.005	9,061,570	9,108,909	95.13%	8,620,138	-		Government/ Agency
FRM0009	3132XHKY9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.40%	6/1/2031	5.334	0.005	5.323	0.005	7,363,281	7,406,404	89.28%	6,573,679	-		Government/ Agency
FRM0011	3132XHK29	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	2.42%	6/1/2031	5.331	0.008	5.321	0.008	11,640,393	11,716,934	89.38%	10,404,241	-		Government/ Agency
FRM0012 FRM0013	3132WWAQ5 3132WVBH6	Freddie Mac MF Freddie Mac MF	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.04% 2.38%	5/1/2050 2/1/2034	10.776 7.052	0.021 0.036	10.562 7.028	0.020 0.035	19,237,878 42,264,904	19,634,788 42,402,330	71.23% 85.26%	13,702,421 36,035,864	-		Government/ Agency
FRM0013	3132V8AN6	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.55%	7/1/2027	0.006	0.000	1.524	0.001	3,838,813	3.839.053	99.71%	3.827.501	-		Government/ Agency Government/ Agency
FRM0015	FWDFRM015	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	3.86%	5/1/2040	10.401	0.000	10.232	0.000	3,030,013	3,039,033	95.75%	(1,167,833)	27,450,000		Government/ Agency
FRM0016	3132XGR73	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	12/1/2032	6.231	0.009	6.214	0.009	10,207,000	10,190,413	99.71%	10,177,866			Government/ Agency
FRM0017	3132XFLQ9	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.25%	1/1/2028	2.651	0.035	2.652	0.035	93,650,000	93,207,581	99.98%	93,634,510	-		Government/ Agency
FRM0018	3132XGTX4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.36%	12/1/2029	4.200	0.005	4.195	0.005	9,198,000	9,163,864	99.54%	9,155,283	-	9,155,283	Government/ Agency
FRM0019	3132WWZH8	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.83%	1/1/2039	8.778	0.012	8.684	0.012	9,828,959	9,908,949	100.44%	9,872,209	-		Government/ Agency
FRM0021	3132XG2S4	Freddie Mac MF	MULTIFAMILY PERMANENT MBS	4.90%	2/1/2029	1.826	0.001	1.826	0.001	5,045,000	5,055,136	101.58%	5,124,824	-		Government/ Agency
FHM0007	3137FBTQ9	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	3.35%	10/25/2033	4.368	0.019	4.351	0.019	32,848,365	32,768,294	93.00%	30,549,420	-		Government/ Agency
FHM0010 FHM0011	3137FKWD4 3137FKSQ0	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.50% 3.68%	1/25/2026 10/25/2025	0.663 0.628	0.001 0.001	0.665 0.632	0.001 0.001	14,203,609 10.000.000	14,206,032 10.002,423	99.17% 99.27%	14,085,468 9.927.379	-		Government/ Agency Government/ Agency
FHM0011	3137FR3Q0 3137F72K0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.77%	10/25/2025	-0.019	0.000	4.757	0.001	1,106,396	1,106,396	99.72%	1,103,290	-		Government/ Agency
FHM0014	3137F72L8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.68%	10/25/2030	-0.036	0.000	4.740	0.001	1,952,463	1,952,463	99.42%	1,941,073	_		Government/ Agency
FHM0015	3137F84N0	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.62%	12/25/2030	-0.044	0.000	4.775	0.006	9,568,513	9,568,513	99.47%	9,517,802	-		Government/ Agency
FHM0016	3137F84M2	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.70%	11/25/2030	-0.017	0.000	4.782	0.003	4,034,480	4,034,480	99.62%	4,019,039	-	4,019,039	Government/ Agency
FHM0017	3137F8ZR7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.57%	12/25/2030	-0.045	0.000	4.855	0.003	4,946,060	4,946,060	99.12%	4,902,781	-		Government/ Agency
FHM0018	3137F9ZZ7	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.57%	11/25/2027	0.025	0.000	2.482	0.004	10,769,657	10,769,657	99.31%	10,694,867	-		Government/ Agency
FHM0019	3137FXZ84	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.56%	1/25/2031	-0.052	0.000	4.937	0.017	24,370,179	24,370,179	98.86%	24,093,482	-		Government/ Agency
FHM0020 FHM0021	3137H1LV6 3137H2NB6	Freddie Mac MF REMIC Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	4.56%	6/25/2031 8/25/2031	-0.055 -0.066	0.000 0.000	4.930	0.010 0.010	14,014,695 13,801,092	14,014,695 13,801,092	99.26%	13,911,636 13,658,012	-		Government/ Agency
FHM0021	3137HADA1	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.52% 5.04%	7/25/2033	-0.054	0.000	5.327 6.511	0.010	21,717,484	21,793,291	98.96% 100.45%	21,814,457	-		Government/ Agency Government/ Agency
FHM0023	3137HAAD8	Freddie Mac MF REMIC	MULTIFAMILY PERMANENT MBS	4.98%	4/25/2033	-0.052	0.000	6.396	0.032	35,155,268	35,226,973	100.43%	35,399,442	-		Government/ Agency
FNA0047	3136AT5G5	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.94%	7/25/2039	5.700	0.001	5.673	0.001	1,467,488	1.478.547	94.42%	1.385.632	_		Government/ Agency
FNA0049	3136AY2C6	FNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.93%	9/25/2027	2.293	0.006	2.293	0.006	20,123,627	20,137,789	96.57%	19,433,405	-		Government/ Agency
RSP0001	12647RAA2	FHA Risk Share REMIC	MULTIFAMILY PERMANENT MBS	4.70%	5/27/2053	2.217	0.001	2.214	0.001	4,382,102	4,538,430	79.56%	3,486,212	-	3,486,212	Government/ Agency
GNR0094	38378BF87	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.37%	1/16/2053	2.518	0.006	2.207	0.006	19,809,493	19,922,465	91.16%	18,057,521	-		Government/ Agency
GNR0096	38378BA82	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.31%	11/16/2051	2.792	0.002	2.322	0.002	5,926,533	5,926,541	91.26%	5,408,747	-		Government/ Agency
GNR0097	38378BWB1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.82%	4/16/2050	1.140	0.000	0.983	0.000	538,125	546,215	97.25%	523,303	-		Government/ Agency
GNR0106 GNR0108	38378NST1 38378NPQ0	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.63% 3.35%	12/16/2045 3/16/2044	1.294 1.347	0.001 0.001	1.165 1.211	0.001 0.001	7,432,647 6,622,266	7,213,393 6,421,540	97.96% 98.08%	7,281,389 6,495,214	-		Government/ Agency
GNR0108 GNR0113	38378NPQ0 38378N3R2	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.35%	3/16/2044 1/16/2054	1.347 0.695	0.001	1.211 0.648	0.001	6,622,266 2,499,228	6,421,540 2,488,986	98.08% 99.16%	6,495,214 2,478,137	-		Government/ Agency Government/ Agency
GNR0113 GNR0115	38378N3R2 38378XDV0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	3.50%	9/16/2054	2.330	0.000	2.170	0.000	2,499,228 16,130,640	2,488,986 16.014.878	99.16%	2,478,137 15.485.387	-		Government/ Agency
GNR0116	38378XDY4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.33%	5/16/2055	5.648	0.005	5.414	0.003	6,560,433	6,268,379	90.23%	5,919,649	-		Government/ Agency
GNR0125	38378XC74	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.05%	5/16/2054	4.358	0.006	3.989	0.006	11,545,000	11,585,962	90.32%	10,427,684	-		Government/ Agency
GNR0126	38378BAN9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.47%	9/16/2052	2.555	0.001	2.269	0.001	1,976,093	2,032,305	95.88%	1,894,710	-		Government/ Agency
GNR0127	38379KKK3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.25%	12/16/2048	2.705	0.001	2.223	0.001	2,535,895	2,520,064	93.92%	2,381,647	-		Government/ Agency
GNR0128	38379KCE6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	8/16/2047	2.348	0.001	1.975	0.001	2,043,989	2,045,798	93.65%	1,914,099	-	1,914,099	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
GNR0134	38379K3U0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	5/16/2048	0.889	0.000	0.775	0.000	1,453,425	1,468,802	98.18%	1,426,979	-	1,426,979	Government/ Agency
GNR0137	38379KQ35	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	12/16/2052	4.945	0.003	4.287	0.002	4,559,938	4,554,625	85.72%	3,908,705	-	3,908,705	Government/ Agency
GNR0138	38379KLA4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.79%	4/16/2049	3.320	0.001	2.980	0.001	2,837,026	2,857,251	93.92%	2,664,430	-	2,664,430	Government/ Agency
GNR0139	38379K3N6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	4/16/2056	1.741	0.000	1.578	0.000	889,591	892,268	96.22%	855,954	-	855,954	Government/ Agency
GNR0146	38379RCD3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.15%	5/16/2056	0.751	0.000	0.613	0.000	340,069	339,516	98.34%	334,440	-	334,440	Government/ Agency
GNR0147	38379RCE1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.20%	6/16/2056	1.526	0.000	1.282	0.000	743,648	742,238	96.47%	717,410	-		Government/ Agency
GNR0149	38379UED4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	11/16/2056	2.680	0.001	2.394	0.001	1,952,951	1,953,109	95.63%	1,867,607	-		Government/ Agency
GNR0150	38379UGN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.30%	10/16/2056	1.426	0.000	1.250	0.000	951,074	942,601	97.52%	927,475	-		Government/ Agency
GNR0151	38379RGT4	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	3/16/2057	4.735	0.001	4.249	0.001	2,404,707	2,397,745	90.37%	2,173,017	-		Government/ Agency
GNR0152	38380JEK0	GNMA ME REMIC	MULTIFAMILY PERMANENT MBS	2.50%	9/16/2058	5.901 8.707	0.011	5.281	0.010	16,596,742	16,342,408	84.12%	13,961,441	-		Government/ Agency
GNR0153 GNR0155	38380JER5 38380MYK1	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.80% 3.25%	2/16/2053 4/16/2059	8.707 2.727	0.057 0.011	7.976 2.521	0.052 0.010	60,000,000 29,092,213	57,385,594	77.35% 95.51%	46,407,222	-		Government/ Agency
GNR0155 GNR0157	38380MY47	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.80%	12/16/2059	1.947	0.011	1.698	0.010	3,987,405	28,069,883 3,939,412	96.66%	27,784,644 3,854,247	-		Government/ Agency Government/ Agency
GNR0157 GNR0158	38380NCY3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.70%	7/16/2058	2.880	0.001	2.543	0.001	2,942,489	2,924,502	95.01%	2,795,549	-		Government/ Agency
GNR0159	38380NWP0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.60%	6/16/2059	4.529	0.004	4.208	0.004	6,890,381	6.906.109	91.81%	6,325,870	_		Government/ Agency
GNR0160	38380PRT3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	3.00%	5/16/2062	6.477	0.045	6.175	0.042	56,686,520	60,855,580	85.95%	48,719,745	_		Government/ Agency
GNR0161	38380RJW1	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.695	0.019	6.279	0.017	25,118,953	25,845,844	80.59%	20,244,072	_		Government/ Agency
GNR0162	38380RPH7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	9/16/2062	6.746	0.015	6.331	0.014	19,799,625	20,404,171	79.59%	15,758,603	-		Government/ Agency
GNR0163	38380RNF3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.791	0.012	6.352	0.011	16,402,230	16,905,876	80.13%	13,143,763	-	13,143,763	Government/ Agency
GNR0164	38380RTN0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	6/16/2063	6.603	0.015	6.185	0.014	21,113,113	21,717,489	80.90%	17,080,194	-	17,080,194	Government/ Agency
GNR0165	38380RUU2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2062	6.774	0.039	6.323	0.036	51,556,022	53,154,303	80.08%	41,285,382	-	41,285,382	Government/ Agency
GNR0166	38380RYJ3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.699	0.026	6.279	0.024	34,515,806	35,390,906	79.95%	27,596,063	-	27,596,063	Government/ Agency
GNR0167	38380RG53	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	6.826	0.035	6.362	0.033	47,308,328	48,221,021	79.08%	37,413,039	-		Government/ Agency
GNR0168	38380NH77	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.50%	8/16/2060	5.584	0.011	5.138	0.010	15,784,429	16,355,558	85.97%	13,570,555	-		Government/ Agency
GNR0169	38380R2Z2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	12/16/2062	6.801	0.019	6.332	0.018	25,838,368	26,206,377	79.54%	20,553,024	-		Government/ Agency
GNR0170	38380N5M7	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.35%	2/16/2061	5.927	0.011	5.384	0.010	15,692,274	16,171,138	84.71%	13,292,580	-		Government/ Agency
GNR0171 GNR0172	38380NM55 38380RT26	GNMA MF REMIC GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.50% 2.00%	1/16/2061 10/16/2062	5.582 6.908	0.008 0.020	5.147 6.465	0.007 0.019	11,603,468	12,002,960	85.88% 80.33%	9,965,081	-		Government/ Agency
GNR0172 GNR0173	38380R126 38381DLG3	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	6.980	0.020	6.529	0.019	26,296,484 49.904.018	26,610,126 50,678,429	79.64%	21,125,217 39.744.353	-		Government/ Agency Government/ Agency
GNR0173 GNR0174	38380N2L2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	1/16/2063	6.342	0.038	5.755	0.036	9,142,313	9,408,477	84.35%	7,711,888	-		Government/ Agency
GNR0175	38381DTM2	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2062	6.914	0.011	6.479	0.010	13,852,076	14,030,198	80.27%	11,118,493	_		Government/ Agency
GNR0176	38381DWJ5	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	7.016	0.020	6.592	0.018	25,460,520	25,768,122	79.62%	20,271,305	_		Government/ Agency
GNR0177	38381DC65	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	11/16/2063	6.836	0.014	6.456	0.013	18,380,324	18,783,643	77.56%	14,255,320	_		Government/ Agency
GNR0178	38381DL32	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2063	7.068	0.019	6.630	0.018	24,538,719	24,871,385	79.47%	19,499,977	-		Government/ Agency
GNR0179	38381DZ86	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.050	0.026	6.635	0.024	33,312,265	33,732,183	79.45%	26,468,034	-	26,468,034	Government/ Agency
GNR0180	38379UZS8	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.40%	12/16/2057	5.730	0.010	5.123	0.009	15,661,530	16,027,165	81.76%	12,805,509	-	12,805,509	Government/ Agency
GNR0181	38381EAR9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	7/16/2063	6.817	0.030	6.404	0.028	40,446,360	40,780,215	79.63%	32,208,339	-		Government/ Agency
GNR0182	38381EEB0	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	4/16/2062	14.166	0.012	13.143	0.011	9,830,000	9,385,113	60.61%	5,957,915	-		Government/ Agency
GNR0183	38381EQP6	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	2.00%	10/16/2063	7.090	0.032	6.703	0.030	41,117,670	40,746,770	79.58%	32,720,089	-		Government/ Agency
GNR0184	38381EPT9	GNMA MF REMIC	MULTIFAMILY PERMANENT MBS	1.95%	3/16/2064	7.109	0.029	6.771	0.028	36,677,176	36,239,681	80.58%	29,554,040	-		Government/ Agency
GNR0185 CLP0086	38381EWY0 57586NK75	GNMA MF REMIC State Housing Bonds	MULTIFAMILY PERMANENT MBS MULTIFAMILY REVENUE BONDS	2.00% 3.85%	3/16/2064 12/1/2058	7.020 13.207	0.018 0.014	6.595 12.830	0.017 0.013	23,777,432 9,265,000	23,486,718 9,262,499	79.51% 79.48%	18,905,660 7,363,788	-	18,905,660 7,363,788	Government/ Agency AA
CLP0095	64972CM67	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.65%	10/1/2046	9.376	0.014	9.234	0.013	19,621,880	19,621,880	81.79%	16,049,393	-	16,049,393	AA
CLP0098	16753QBH9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.36%	1/1/2038	8.475	0.021	8.380	0.021	25.000.000	25,000,000	93.27%	23,316,335	-	23.316.335	AA
CLP0115	64972EUS6	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.05%	11/1/2046	13.745	0.018	13.339	0.018	13,000,000	13,000,000	72.13%	9,376,735	_	9,376,735	AA
CLP0116	64972EUR8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	2.95%	11/1/2041	11.012	0.008	10.838	0.007	6,275,000	6,275,000	77.12%	4,839,530	_	4,839,530	AA
CLP0124	57587GRD9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.11%	6/1/2066	5.980	0.046	5.959	0.046	53,425,000	53,465,326	102.56%	54,791,654	-	54,791,654	AA
CLP0125	57587GUS2	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.90%	6/1/2066	5.655	0.022	5.642	0.022	26,645,000	26,681,658	101.20%	26,964,644	-	26,964,644	AA
CLP0126	57587GVY8	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.50%	12/1/2065	18.568	0.078	18.341	0.077	30,060,000	30,102,805	98.36%	29,565,672	-	29,565,672	AA
CLP0129	45202BRH1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.54%	11/1/2026	1.607	0.001	1.607	0.001	5,615,000	5,627,450	101.08%	5,675,769	-	5,675,769	AAA
CLP0130	45202BRJ7	State Housing Bonds	MULTIFAMILY REVENUE BONDS	5.05%	7/1/2066	8.369	0.016	8.262	0.016	13,320,000	13,365,774	102.83%	13,696,599	-	13,696,599	AAA
CLP0131	57586VCL5	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.84%	12/1/2067	6.713	0.034	6.679	0.034	35,415,000	35,449,087	101.06%	35,791,129	-	35,791,129	AA
CLP0132	45202BSK3	State Housing Bonds	MULTIFAMILY REVENUE BONDS	3.30%	9/1/2026	1.449	0.000	1.449	0.000	2,370,000	2,371,198	99.87%	2,366,996	-	2,366,996	AAA
CLP0133	45202BSL1	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.65%	1/1/2067	7.516	0.023	7.467	0.023	21,400,000	21,419,740	101.00%	21,614,066	-	21,614,066	AAA
CLP0134	45202BSM9	State Housing Bonds	MULTIFAMILY REVENUE BONDS	4.22%	7/1/2042	12.507	0.029	12.022	0.028	16,490,000	16,511,321	99.30%	16,374,864	-	16,374,864	AAA
CLP0135 CPM0025	57586VDX8 999700487	State Housing Bonds Privately Insured State Housing Bonds	MULTIFAMILY REVENUE BONDS MULTIFAMILY PERMANENT MBS	4.62% 6.20%	6/1/2067 12/1/2047	18.778 0.083	0.064 0.000	17.380 0.084	0.059 0.000	24,600,000 2,746,277	24,600,180 2,752,856	98.02% 99.41%	24,113,545 2,730,099	-	24,113,545 2,730,099	AAA AAA
CPM0025 CPM0028	999752157	Privately Insured State Housing Bonds Privately Insured State Housing Bonds	MULTIFAMILY PERMANENT MBS MULTIFAMILY PERMANENT MBS	6.20%	12/1/2047	0.083	0.000	0.084	0.000	2,746,277 839,948	2,752,856 847,403	99.41%	2,730,099 835,260	-	2,730,099 835,260	AAA
CLM0027	88599AFX2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.45%	11/1/2046	0.054	0.000	0.681	0.004	44,850,876	44,845,200	100.27%	44,987,926	5,149,124	50,137,050	not rated
CLM0027 CLM0032	73699AEN6	Direct Loans	MULTIFAMILY CONSTRUCTION	4.04%	11/20/2025	0.243	0.000	0.245	0.000	8.161.487	8.162.450	99.00%	8.080.092	5,145,124	8.080.092	not rated
CLM0033	58899ABN8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.33%	5/1/2025	0.004	0.000	0.084	0.000	24,750,000	24,858,607	99.48%	24,621,993	_	24,621,993	not rated
CLM0034	58899ABP3	Direct Loans	MULTIFAMILY CONSTRUCTION	6.93%	5/10/2025	0.004	0.000	0.084	0.000	10,029,157	10,082,467	99.59%	9,984,715	783,865	10,768,580	not rated

						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
CLM0036	44399ADR2	Direct Loans	MULTIFAMILY CONSTRUCTION	7.13%	6/14/2027	0.020	0.000	2.057	0.006	21,585,928	21,521,677	99.73%	21,451,928	28,414,072	49,866,000	not rated
CLM0037	51499ADQ8	Direct Loans	MULTIFAMILY CONSTRUCTION	6.67%	6/12/2027	0.017	0.000	2.066	0.003	11,128,908	11,126,391	100.22%	11,169,232	7,531,092	18,700,324	not rated
CLM0038	45203LED1	Direct Loans	MULTIFAMILY CONSTRUCTION	6.46%	12/1/2058	0.025	0.000	2.468	0.000	9,822	(244,145)	100.30%	128,504	39,275,892	39,404,396	not rated
CLM0039	FWDCLM039	Direct Loans	MULTIFAMILY CONSTRUCTION	6.46%	12/1/2053	0.024	0.000	2.468	0.000	-	(133,165)	100.30%	47,473	15,714,286	15,761,759	not rated
CLM0040	68199AJX4	Direct Loans	MULTIFAMILY CONSTRUCTION	5.82%	5/10/2027	2.005	0.003	2.005	0.003	11,457,466	11,401,316	101.78%	11,863,111	11,385,483	23,248,594	not rated
CLM0041	FWDCLM041	Direct Loans	MULTIFAMILY CONSTRUCTION	6.52%	5/10/2027	1.983	0.000	1.984	0.000	-	(7,642)	101.61%	34,696	2,157,051	2,191,747	not rated
CLM0042	FWDCLM042	Direct Loans	MULTIFAMILY CONSTRUCTION	6.32%	6/25/2027	0.074	0.000	2.113	0.000	-	98,889	99.63%	(55,706)	15,067,874	15,012,168	not rated
CLM0043	FWDCLM043	Direct Loans	MULTIFAMILY CONSTRUCTION	6.83%	6/11/2027	0.035	0.000	2.058	0.000	-	(103,478)	98.90%	(77,238)	7,009,500	6,932,262	not rated
TNT0145	912810TA6	US Treasury	US Treasury	1.75%	8/15/2041	13.826	0.026	0.000	0.000	20,000,000	19,526,989	68.15%	13,629,350	-	13,629,350	Government/ Agency
TNT0147	912810TC2	US Treasury	US Treasury	2.00%	11/15/2041	13.627	0.010	0.000	0.000	7,000,000	6,691,259	70.62%	4,943,114	-	4,943,114	Government/ Agency
TNT0149	912810TF5	US Treasury	US Treasury	2.38%	2/15/2042	13.505	0.021	0.000	0.000	15,000,000	15,267,187	74.71%	11,207,240	-	11,207,240	Government/ Agency
TNT0152	912810TJ7	US Treasury	US Treasury	3.00%	8/15/2052	17.335	0.037	0.000	0.000	20,000,000	18,212,837	75.68%	15,136,880	-	15,136,880	Government/ Agency
TNT0153	912810TM0	US Treasury	US Treasury	4.00%	11/15/2042	12.527	0.025	0.000	0.000	15,000,000	14,776,052	93.94%	14,090,625	-	14,090,625	Government/ Agency
TNT0155	912810TQ1	US Treasury	US Treasury	3.88%	2/15/2043	12.860	0.175	0.000	0.000	105,000,000	105,184,480	92.21%	96,818,327	-	96,818,327	Government/ Agency
TNT0156	912810TN8	US Treasury	US Treasury	3.63%	2/15/2053	16.782	0.020	0.000	0.000	10,000,000	9,702,704	85.58%	8,557,813	-	8,557,813	Government/ Agency
TNT0157	912810TT5	US Treasury	US Treasury	4.13%	8/15/2053	16.466	0.087	0.000	0.000	40,000,000	37,081,245	93.64%	37,456,872	-	37,456,872	Government/ Agency
TNT0158	912810TV0	US Treasury	US Treasury	4.75%	11/15/2053	15.875	0.023	0.000	0.000	10,000,000	9,983,965	103.79%	10,379,237	-	10,379,237	Government/ Agency
TNT0159	912810TW8	US Treasury	US Treasury	4.75%	11/15/2043	12.533	0.018	0.000	0.000	10,000,000	10,075,850	102.91%	10,291,247	-	10,291,247	Government/ Agency
TNT0160	912810UB2	US Treasury	US Treasury	4.63%	5/15/2044	12.814	0.101	0.000	0.000	55,000,000	57,259,818	101.10%	55,605,424	-	55,605,424	Government/ Agency
TNT0161	91282CLD1	US Treasury	US Treasury	4.13%	7/31/2031	5.588	0.024	0.000	0.000	30,000,000	30,664,979	100.19%	30,058,425	-	30,058,425	Government/ Agency
TNT0162	912810UD8	US Treasury	US Treasury	4.13%	8/15/2044	13.380	0.204	0.000	0.000	115,000,000	110,516,351	94.51%	108,690,962	-	108,690,962	Government/ Agency
TNT0163	912810UC0	US Treasury	US Treasury	4.25%	8/15/2054	16.655	0.045	0.000	0.000	20,000,000	20,498,061	95.96%	19,192,390	-	19,192,390	Government/ Agency
TNT0164	912810UE6	US Treasury	US Treasury	4.50%	11/15/2054	16.344	0.332	0.000	0.000	143,000,000	141,113,636	100.13%	143,178,750	-	143,178,750	Government/ Agency
TNT0166	912810UF3	US Treasury	US Treasury	4.63%	11/15/2044	13.025	0.104	0.000	0.000	55,600,000	54,988,966	101.01%	56,162,372	-	56,162,372	Government/ Agency
ADV0002	NA	Equity	HIT Advisers, LLC	0.00%	na	0.000	0.000	0.000	0.000	999	999	100.00%	634,492	-	634,492	not rated
CASH	NA	Cash & Cash Equiv	Cash & Cash Equiv	0.00%	na	0.085	0.000	0.085	0.000	216,946,579	216,909,496	100.00%	216,909,496	-	216,909,496	Government/ Agency
		Total								7,671,881,717	7,744,391,143		7,171,439,049	333,483,130	7,504,922,178	

ASSET ID	Ticker	CLASSIFICATION	DESCRIPTION	Contracts	Expiration	Avg Price	Notional Amount	Unrealized Gain (Loss)
Futures - Long	USM5	Futures	US Long Bond JUN25	570.00	6/18/2025	116.140625	66,200,156.25	1,113,278.40
Futures - Short	WNM5	Futures	US ULTRA Long Bond JUN 25	39.00	6/18/2025	121.484375	(4,737,890.63)	(102,984.18)
		Total					61,462,265.62	1,010,294.22

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