

**PORTFOLIO HOLDINGS FOR PIMCO STRATEGIC GLOBAL GOVERNMENT FUND, Inc.**

(As of Sep 30, 2009)

The Fund is a closed-end exchange traded management investment company. This material is presented only to provide information and is not intended for trading purposes. Closed-end funds, unlike open-end funds, are not continuously offered. After the initial public offering, shares are sold on the open market through a stock exchange. Investment policies, management fees and other matters of interest to prospective investors may be found in each closed-end fund prospectus. Holdings are subject to change daily.

Allianz Global Investors Fund Management LLC, is an indirect, majority-owned subsidiary of Allianz Global Investors of America L.P., and is a member of Munich-based Allianz Group (NYSE – AZ). Allianz is a leading global financial services company. Allianz Global Investors Fund Management LLC serves as the Fund's investment manager, and the sub-adviser is Pacific Investment Management Company LLC (PIMCO).

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CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
83162CET6	SBAP 1993-20G-1 PASS THRU	Government Related	6.30	07/01/2013	USD	AAA	162,930.720	103.6368	168,856.17	1.00
83162CEU3	SBAP 1993-20H-1 PASS THRU	Government Related	6.40	08/01/2013	USD	AAA	151,301.170	104.0701	157,459.25	2.00
83162CGW7	SBAP 1996-20G 1 PASS THRU CERTS	Government Related	7.70	07/01/2016	USD	AAA	37,822.360	109.9843	41,598.66	1.00
83162CHN6	SBAP 1997-20F 1	Government Related	7.20	06/01/2017	USD	AAA	58,437.640	109.6410	64,071.61	2.00
83162CJG9	SBAP 1998-20F 1 PASS-THRU	Government Related	6.30	06/01/2018	USD	AAA	396,530.920	108.0316	428,378.82	3.00
83162CPH0	SBAP 2005-20B 1	Government Related	4.63	02/01/2025	USD	AAA	664,038.460	104.9348	696,807.43	4.00
83162CPV9	SBAP 2005-20J 1	Government Related	5.09	10/01/2025	USD	AAA	2,711,668.640	106.0621	2,876,052.70	4.00
83162CRD7	SBAP 2007-20G 1 PASS THROUGH	Government Related	5.82	07/01/2027	USD	AAA	173,559.090	110.1584	191,189.93	2.50
83162CRE5	SBAP 2007-20H 1 PASS THRU	Government Related	5.78	08/01/2027	USD	AAA	170,178.440	107.8847	183,596.47	3.50
83162CRK1	SBAP 2007-20K 1 PASS THROUGH	Government Related	5.51	11/01/2027	USD	AAA	1,749,298.880	107.4954	1,880,415.83	4.00
83162CSA2	SBAP 2008-20I 1	Government Related	5.60	09/01/2028	USD	AAA	16,404,703.350	108.5186	17,802,154.41	4.50
83162CSG9	SBAP 2009-20A 1	Government Related	5.72	01/01/2029	USD	AAA	5,903,472.420	110.1519	6,502,788.22	4.00
83162CSH7	SBAP 2009-20B 1	Government Related	4.76	02/01/2029	USD	AAA	27,986,944.670	106.0198	29,671,702.77	4.50
831641CZ6	SBIC 2000-P10A 1	Government Related	8.02	02/10/2010	USD	AAA	195,596.100	102.3145	200,123.17	2.00
831641DB8	SBIC 2000-P10B-1PASS THRU	Government Related	7.45	08/10/2010	USD	AAA	753,684.650	103.4556	779,728.98	0.00
831641DD4	SBIC 2001-P10A 1 BOND	Government Related	6.64	02/10/2011	USD	AAA	465,145.840	104.9462	488,152.88	1.00
831641DF9	SBIC 2001-P10B-1 PASS THRU	Government Related	6.34	08/10/2011	USD	AAA	449,428.410	104.9742	471,783.88	3.00
831641DU6	SBIC 2004-P10B 1 SEQ	Government Related	4.75	08/10/2014	USD	AAA	747,778.600	103.9721	777,481.11	3.00
831641DX0	SBIC 2005-10A 1	Government Related	5.04	03/10/2015	USD	AAA	829,101.560	103.3728	857,065.50	3.50
831641EL5	SBIC 2008-10A 1	Government Related	5.47	03/10/2018	USD	AAA	7,498,963.930	103.5503	7,765,199.65	4.50
831641EP6	SBIC 2009-P10A 1	Government Related	4.73	02/10/2019	USD	AAA	1,934,075.480	102.6371	1,985,078.40	4.50
912828CP3	U S TREASURY INFLATE PROT BD	Government Related	2.00	07/15/2014	USD	AAA	28,588,500.000	104.0625	29,749,907.81	3.66
912828ET3	U S TREASURY INFLATE PROT BD	Government Related	2.00	01/15/2016	USD	AAA	16,288,466.000	103.8750	16,919,644.06	4.73
912828GX2	U S TREASURY INFLATE PROT BD	Government Related	2.63	07/15/2017	USD	AAA	6,240,180.000	108.6875	6,782,295.64	5.66
004313AE2	ACFCF 1995-1-B1 SUB WM19 WC11.25	Mortgage	7.65	05/15/2021	USD	CAA	1,032,417.060	82.0524	847,123.39	1.75
02152AA5	CWALT 2007-16CB 5A1 WM37 WC6.729	Mortgage	6.25	08/25/2037	USD	CAA+	1,901,056.010	51.3061	975,357.70	3.00
03072SDG7	AMSI 2002-C M2 MEZ 1MLIB+235 ***DEF***	Mortgage	3.77	11/25/2032	USD	CA	2,202,213.490	4.7153	103,840.97	0.00
03072SDL6	AMSI 2002-4 M4 MEZ 1MLIB+375 ***DEF***	Mortgage	5.87	02/25/2033	USD	CA	980,165.840	7.3248	71,795.19	0.00
073873AK7	BALTA 2006-5 2A2 WM36 WC6.7979 ARM	Mortgage	6.25	08/25/2036	USD	CAA	1,036,393.050	47.5033	492,320.90	2.00
12667GU43	CWALT 2005-J9 2A3 AS WM 32 WC7	Mortgage	6.50	07/25/2035	USD	BA+	2,453,000.000	54.1448	1,328,171.70	4.00
20846QDU9	CNF 2000-4-A5 WM27 WC11.352	Mortgage	7.97	05/01/2032	USD	CAA-	359,975.400	79.0235	284,465.16	6.00
20846QE7	CNF 2000-5 A6 WC11.83 W27 SEQ	Mortgage	7.96	02/01/2032	USD	CAA-	726,322.830	74.5965	541,811.41	6.00
22541SAN8	CSFB 2004-1 3A1 WM33 WC7.7795	Mortgage	7.00	02/25/2034	USD	AAA	1,502,451.450	89.2028	1,340,228.61	3.00
30961M089	FHA 221D4 PROJ ML 144 NCP	Mortgage	7.43	08/01/2024	USD	AAA	173,488.260	100.1858	173,810.56	1.75
31283NA69	FHLMC P0-0029 PRE-PAY PENALTY	Mortgage	6.00	03/01/2033	USD	AAA	424,839.270	105.6893	449,009.62	1.23
31283NA69	FHLMC P0-0029 PRE-PAY PENALTY	Mortgage	6.00	03/01/2033	USD	AAA	1,681,942.430	105.6893	1,777,633.05	1.23

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31288LKY6	FHLMC GOLDCONV #P5-0311	Mortgage	6.50	08/01/2034	USD	AAA	113,651.920	106.1938	120,691.24	1.07
3128GSGH4	FHLMC GOLD15YR #E8-9200	Mortgage	6.00	04/01/2017	USD	AAA	224,852.710	107.2266	241,101.83	1.08
3128M1EJ4	FHLMC GOLD15YR #G1-2037	Mortgage	7.50	01/01/2016	USD	AAA	96,809.150	108.1933	104,740.97	2.00
3128M4V59	FHLMC GOLDCONV #G0-3036	Mortgage	5.50	06/01/2037	USD	AAA	25,350,056.490	104.8333	26,575,309.14	2.12
312906UC2	FHR 1101 M WM20 WC9.6	Mortgage	6.95	07/15/2021	USD	AAA	883,928.960	108.5653	959,639.69	2.50
312909A46	FHR 1255 H PAC WM19 WC9.09	Mortgage	8.50	04/15/2022	USD	AAA	278,565.910	109.5611	305,199.82	1.25
312911GW4	FHR 1343 LA PAC WM20 WC8.6464	Mortgage	8.00	08/15/2022	USD	AAA	93,607.700	109.5765	102,572.08	2.25
312915U58	FHLMC 1503-PZ PAC WAM'22/WAC7.66	Mortgage	7.00	05/15/2023	USD	AAA	629,741.470	105.1087	661,913.14	2.70
31294KHQ1	FHLMC GOLD15YR #E0-1139	Mortgage	6.00	04/01/2017	USD	AAA	1,131,927.040	107.0303	1,211,505.25	1.08
31339LFD7	FHR 2394 MC PAC WM16 WC6.4979	Mortgage	6.00	12/15/2016	USD	AAA	3,575,466.090	107.7123	3,851,217.83	2.50
31339LXW5	FHR 2391 VQ PAC WM31 WC6.64	Mortgage	6.00	10/15/2012	USD	AAA	87,833.620	104.6192	91,890.85	2.00
31339NTA4	FHR 2425 OB SEQ WM16 WC6.42	Mortgage	6.00	03/15/2017	USD	AAA	47,521.360	107.9796	51,313.39	2.50
3133T0J70	FHR 1578 K PAC WM 21 WC 7.5271	Mortgage	6.90	09/15/2023	USD	AAA	1,808,816.500	107.3880	1,942,451.86	2.00
3133T1CA8	FHR 1584-L WM21 WC7.12	Mortgage	6.50	09/15/2023	USD	AAA	199,075.550	107.3759	213,759.10	8.50
3133T1RC8	FHR 1603 K PAC WM22 WC7.5308	Mortgage	6.50	10/15/2023	USD	AAA	3,000,000.000	107.1996	3,215,989.20	4.25
3133T3KK3	FHLMC 1628-LZ PAC WAM'23/WAC 7.0	Mortgage	6.50	12/15/2023	USD	AAA	83,151.660	106.5960	88,636.33	3.00
3133T3PK8	FHR 1652 PL WM22 WC7.436	Mortgage	7.00	01/15/2024	USD	AAA	1,686,044.300	108.0940	1,822,512.56	3.50
3133T4SX5	FHR 1695 EB WM22 WC7.4373	Mortgage	7.00	03/15/2024	USD	AAA	91,772.830	109.2706	100,280.76	3.50
3133T5JQ7	FHR 1721 K WM22 WC7.9	Mortgage	7.50	05/15/2024	USD	AAA	1,325,000.000	109.9367	1,456,661.28	4.50
3133T6LM1	FHR 1795 D WM25 WC7.3775	Mortgage	7.00	09/15/2025	USD	AAA	962,177.750	108.3232	1,042,261.73	2.75
3133TAG22	FHR 1980 Z SEQ WM26 WC8.129	Mortgage	7.00	07/15/2027	USD	AAA	1,264,540.740	110.0488	1,391,611.91	2.75
3133TAGZ9	FHR 1977-E SEQ WM13 WC 7.527	Mortgage	7.00	07/15/2012	USD	AAA	99,635.230	99.9822	99,617.48	1.25
3133TD3W4	FHR 2040 PE WM26 WC8.0154	Mortgage	7.50	03/15/2028	USD	AAA	238,066.130	101.5014	241,640.38	3.00
3133THB89	FHR 2104-ZM SEQ WM 28 WC 6.65	Mortgage	6.00	12/15/2028	USD	AAA	1,069,588.880	107.6751	1,151,681.00	3.00
3133TJN3	FHR 2138 KC WM26 WC7.5839	Mortgage	7.00	03/15/2029	USD	AAA	4,311,000.000	110.0269	4,743,259.23	6.00
3133TNSS4	FHR 2230 Z SEQ WM29 WC8.52	Mortgage	8.00	04/15/2030	USD	AAA	241,985.080	108.6080	262,815.08	2.25
3133TU5B0	FHR 2325 ZN Z SEQ WM30 WC8.16	Mortgage	7.00	06/15/2031	USD	AAA	2,183,316.450	108.3044	2,364,628.22	2.75
3133TUHY7	FHR 2322 KZ PAC WM30 WC6.978300	Mortgage	6.50	06/15/2031	USD	AAA	5,339,454.000	108.0983	5,771,858.47	3.00
3133TUKA5	FHR 2322 PZ WM30 WC6.998	Mortgage	6.50	06/15/2031	USD	AAA	8,170,161.100	106.6361	8,712,343.61	4.50
3133TURU4	FHR 2363 PF PAC WM15 WC6.46	Mortgage	6.00	09/15/2016	USD	AAA	21,750.620	106.8988	23,251.16	2.25
3133TV6J0	FHR 2359 PM PAC WM16 WC6.5985	Mortgage	6.00	09/15/2016	USD	AAA	322,237.470	107.2021	345,445.17	2.50
3133TVZ82	FHR 2435 HJ WM31 WC6.8922	Mortgage	6.50	12/15/2031	USD	AAA	100,000.000	106.3843	106,384.28	4.50
31344UJ95	FHLMC CONV G #28-9288	Mortgage	7.00	03/01/2017	USD	AAA	40,047.340	108.3835	43,404.72	2.25
31358JKC4	FNR G-27 JQ WM16 WC10	Mortgage	8.50	09/25/2021	USD	AAA	756,512.050	110.8032	838,239.48	2.00
31358JL82	FNR 1991-139 PM WM20 WC9.2371	Mortgage	8.50	10/25/2021	USD	AAA	647,535.580	110.8323	717,678.45	2.50
31358JSN2	FNR 1991-123 EB WM19 WC9.2617	Mortgage	8.00	09/25/2021	USD	AAA	409,996.500	110.2610	452,066.20	2.00
31358KF45	FNR 1991-162 GB WM20 WC9.0056	Mortgage	8.50	12/25/2021	USD	AAA	466,866.600	109.2753	510,169.74	2.50
31358Q4G7	FNR 1992-188 PZ WM21 WC8.012	Mortgage	7.50	10/25/2022	USD	AAA	74,759.520	109.1692	81,614.37	2.25
31358T4H9	FNR 1993-21 KA PAC WM21 WC8.42	Mortgage	7.70	03/25/2023	USD	AAA	112,261.620	113.2892	127,180.28	2.25
31359AS75	FNR 1993-105 DWM21 WC7.9267	Mortgage	6.50	06/25/2023	USD	AAA	280,894.220	106.9789	300,497.66	3.00
31359PQJ8	FNR 1997-33 PA WM23 WC9.0609	Mortgage	8.50	06/18/2027	USD	AAA	1,626,577.000	110.8511	1,803,078.17	2.25
31359PS98	FNR 1997-42 PG WM11 WC7.6175	Mortgage	7.00	07/18/2012	USD	AAA	189,793.250	106.4498	202,034.46	1.25
31359PTR7	FNR 1997-35 PJ WM24 WC7.726900	Mortgage	7.00	06/18/2027	USD	AAA	56,970.500	111.0138	63,245.12	2.75
31359RAQ5	FNR 1997-79-PL PAC WM26 WC7.6696	Mortgage	6.85	12/18/2027	USD	AAA	73,776.590	110.2881	81,366.78	3.00
313602QA5	FNR 1989-19 A WM16 WC11.1696	Mortgage	10.30	04/25/2019	USD	AAA	28,999.400	104.5850	30,329.03	1.25
31371KCJ8	FNMA PASS THRU MTG #253973	Mortgage	6.50	08/01/2031	USD	AAA	73,748.810	107.0744	78,966.09	1.07
31371KFM8	FNMA PASS THRU MTG #254072	Mortgage	6.50	10/01/2031	USD	AAA	93,402.120	107.1302	100,061.85	1.07
31371KTU5	FNMA PASS THRU MTG #254463	Mortgage	6.50	08/01/2032	USD	AAA	51,172.280	106.5729	54,535.79	1.07
31371KUW9	FNMA PASS THRU MTG #254497	Mortgage	6.50	09/01/2032	USD	AAA	106,490.370	106.5573	113,473.25	1.07
31371LF46	FNMA PASS THRU DWARF #254987	Mortgage	5.00	12/01/2018	USD	AAA	19,011.850	106.2578	20,201.57	1.76
31379AUS2	FNMA PASS THRU MTG #413793	Mortgage	6.50	02/01/2028	USD	AAA	657,894.690	107.5412	707,508.09	1.07

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31385C3S0	FNMA PT #540909 PREPAY PENALTY	Mortgage	6.50	05/01/2031	USD	AAA	207,628.880	107.0216	222,207.80	1.07
31387W2T3	FNMA PASS THRU MTG #596686	Mortgage	6.50	11/01/2031	USD	AAA	45,087.010	107.1145	48,294.74	1.07
31387W3V7	FNMA PASS THRU MTG #596712	Mortgage	6.50	06/01/2032	USD	AAA	60,108.400	106.9875	64,308.50	1.07
31388HV48	FNMA PASS THRU MTG #605535	Mortgage	6.50	08/01/2031	USD	AAA	142,206.600	107.0754	152,268.28	1.07
31391BQC4	FNMA PASS THRU MTG #662051	Mortgage	6.50	08/01/2032	USD	AAA	121,684.620	106.7042	129,842.56	1.07
3139213J5	FNR 2001-60 ZM SEQ WM27 WC6.6183	Mortgage	8.50	06/25/2030	USD	AAA	195,530.190	111.0591	217,154.05	5.50
3139216F0	FNW 2001-W3 A WM25 WC8.285	Mortgage	7.00	09/25/2041	USD	AAA	1,853,714.200	109.5789	2,031,279.81	2.50
313921AG3	FNR 2001-49-Z SEQ WM31 WC7.09	Mortgage	6.50	09/25/2031	USD	AAA	1,708,587.180	109.1152	1,864,327.64	3.00
31392ATA6	FNR 2001-75 PC PAC WC6.15 W16	Mortgage	5.50	12/25/2016	USD	AAA	35,278.700	106.5769	37,598.93	2.00
31392B7E0	FNR 2002-24 AJ SEQ WM 16 WC6.428	Mortgage	6.00	04/25/2017	USD	AAA	250,000.000	108.9952	272,488.10	3.00
31392BVK9	FNR 2002-3 OG PAC WM16 WC6.60	Mortgage	6.00	02/25/2017	USD	AAA	77,504.010	107.7283	83,493.73	2.50
31392CFB5	FNR 2002-19 PE PAC WM15 WC6.57	Mortgage	6.00	04/25/2017	USD	AAA	82,633.560	107.7041	88,999.70	2.00
31392FUU9	FNR 2002-86 HB SEQ WM17 WC5.5	Mortgage	5.00	05/25/2016	USD	AAA	111,277.310	101.2734	112,694.32	2.50
31392FVW3	FNR 2002-86 EJ SEQ WM31 WC5.9631	Mortgage	5.50	12/25/2032	USD	AAA	59,132.260	102.8503	60,817.71	2.00
31392GRW7	FNR 2002-93 A1 WM31 WC7.87850	Mortgage	6.50	03/25/2032	USD	AAA	3,307,129.200	106.0801	3,508,204.64	3.00
31392MEN8	FSPC T-41 3A AFC WM28 WC8.34	Mortgage	7.50	07/25/2032	USD	AAA	267,433.380	111.5217	298,246.23	2.25
31392MKQ4	FHR 2461 VD WM31 WC6.93	Mortgage	6.50	04/15/2018	USD	AAA	269,235.690	102.2594	275,318.80	2.25
31392PKZ7	FHR 2457 PE WM31 WC6.8821	Mortgage	6.50	06/15/2032	USD	AAA	1,319,609.900	108.1711	1,427,436.41	4.00
31392R3H2	FHR 2484 LZ WM32 WC6.9192	Mortgage	6.50	07/15/2032	USD	AAA	6,787,791.750	109.8254	7,454,716.73	5.00
31393CRH8	FNR 2003-47 PE PAC WM32 WC6.07	Mortgage	5.75	06/25/2033	USD	AAA	100,000.000	107.0904	107,090.38	8.00
31393CUS0	FNR 2003-44 CB WM32 WC6.0191	Mortgage	4.25	03/25/2033	USD	AAA	24,701.570	103.3426	25,527.25	5.00
31393EJT7	FNR 2003-71 TA WM31 WC7.5035	Mortgage	7.00	09/25/2032	USD	AAA	123,468.440	109.1120	134,718.82	4.50
31393EJT7	FNR 2003-71 TA WM31 WC7.5035	Mortgage	7.00	09/25/2032	USD	AAA	345,907.470	109.1120	377,426.39	4.50
31393EST7	FNR 2003-83 VA SEQ WM33 WC5.81	Mortgage	5.50	08/25/2014	USD	AAA	102,427.020	105.3473	107,904.05	2.75
31393HLM2	FHR 2562 PE WM17 WC5.535	Mortgage	5.00	10/15/2016	USD	AAA	157,982.360	103.5120	163,530.68	3.25
31393JRX8	FHR 2578 PE PAC WM17 WC5.49	Mortgage	5.00	11/15/2016	USD	AAA	193,379.150	103.8008	200,729.10	2.00
31393UNR0	FNW 2003-W18 1A7 SEQ WM30 WC7.35	Mortgage	5.81	08/25/2043	USD	AAA	2,500,000.000	106.8780	2,671,949.75	7.00
31393XGQ4	FNW 2004-W2 2A2 WM29 WC7.4257	Mortgage	7.00	02/25/2044	USD	AAA	476,114.780	109.5677	521,668.20	3.00
31393XGU5	FNW 2004-W2 5A WM29 WC7.9186	Mortgage	7.50	03/25/2044	USD	AAA	855,739.360	111.6451	955,391.32	3.00
31394ABD7	FNR 2004-53 NC PAC WM23 WC5.91	Mortgage	5.50	07/25/2024	USD	AAA	125,000.000	105.8047	132,255.91	5.50
31394B5P5	FNR 2005-7 ZY WM34 WC6.4378	Mortgage	7.00	02/25/2035	USD	AAA	35,142.220	107.5929	37,810.55	7.00
31394B5P5	FNR 2005-7 ZY WM34 WC6.4378	Mortgage	7.00	02/25/2035	USD	AAA	103,360.200	107.5929	111,208.28	7.00
31394BCG7	FNR 2004-81 ZH PAC WM24 WC5.9445	Mortgage	4.25	11/25/2024	USD	AAA	406,199.780	100.2790	407,333.00	9.00
31394BRK2	FNR 2004-92 BW PAC WM34 WC5.9568	Mortgage	5.50	12/25/2034	USD	AAA	887,150.000	106.8307	947,748.29	7.00
31394DBP4	FNR 2005-22 DB PAC WM34 WC6.016	Mortgage	5.50	04/25/2035	USD	AAA	1,370,000.000	107.0467	1,466,540.34	8.00
31394PXG3	FHR 2756 NA SEQ WM23 WC5.53	Mortgage	5.00	02/15/2024	USD	AAA	62,558.160	106.0795	66,361.41	5.00
31395R6Y9	FHR 2947 OZ PAC 11 WM34 WC6.4768	Mortgage	6.00	03/15/2035	USD	AAA	117,817.510	112.1846	132,173.07	7.00
31404MR34	FNMA PASS THRU MTG #772806	Mortgage	5.50	04/01/2032	USD	AAA	144,664.720	105.6302	152,809.64	2.12
31406H6Z5	FNMA PASS THRU DWARF #810988	Mortgage	6.50	09/01/2019	USD	AAA	149,243.230	107.2813	160,110.00	1.24
31406SUE1	FNMA PASS THRU DWARF #818781	Mortgage	6.50	01/01/2020	USD	AAA	314,011.640	106.6944	335,032.93	1.24
31411YFC2	FNMA PASS THRU MTG #918263	Mortgage	6.50	04/01/2037	USD	AAA	1,359,251.670	107.0353	1,454,879.56	1.07
31415TFD7	FNMA PASS THRU MTG #988564	Mortgage	5.50	08/01/2038	USD	AAA	14,316,655.570	104.7708	14,999,679.30	2.12
31416QUJ2	FNMA PASS THRU MTG #AA6884	Mortgage	4.50	07/01/2039	USD	AAA	9,887,655.900	101.4271	10,028,760.96	4.08
36185N4A5	GMACM 2004-AR2 5A2 ARM	Mortgage	5.22	08/19/2034	USD	AAA	879,668.080	43.6272	383,774.38	3.00
36217AYM6	GNMA PASS THRU SGL FAML #188016X	Mortgage	8.00	02/15/2017	USD	AAA	183.230	110.5555	202.57	0.60
36217GW37	GNMA PASS THRU SGL FAML #193366X	Mortgage	8.00	05/15/2017	USD	AAA	689.610	110.5555	762.40	0.60
36223MXG6	GNMA PASS THRU SGL FAML #312179X	Mortgage	8.00	11/15/2021	USD	AAA	6,149.190	112.7000	6,930.14	0.60
36225AHH6	GNMA PASS THRU SGL FAML #780232X	Mortgage	8.00	11/15/2022	USD	AAA	7,413.960	112.6835	8,354.31	0.60
36225DRS5	GN II ARM 081396X 07/13 11.5	Mortgage	5.50	06/20/2035	USD	AAA	439,808.790	105.1637	462,519.10	3.00
36228FAA4	GSMSC MTGE PART 1998-1-A 144A	Mortgage	8.00	09/19/2027	USD	AAA	1,962,213.680	69.7015	1,367,693.15	1.10
36228FAT3	GSMPS 1998-5 A WM25 WC8.970 144A	Mortgage	7.50	06/19/2027	USD	AAA	131,403.660	96.3497	126,607.02	4.25

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
362341VU0	GSR 2005-8F 2A6 AS SEQ WM35WC5.8	Mortgage	5.50	11/25/2035	USD	B-	5,000,000.000	58.2247	2,911,233.50	4.00
362341XG9	GSR 2005-AR7 6A1 ARM WM35 WC5.5	Mortgage	5.24	11/25/2035	USD	AAA	9,528,930.960	88.6186	8,444,405.21	2.00
383739MN6	GNR 2001-13 Z SEQ WM30 WC7.78	Mortgage	7.00	03/20/2031	USD	AAA	4,451,623.190	107.9387	4,805,024.65	4.00
38373XDM5	GNR 2002-45 QE WM31 WC7.2647	Mortgage	6.50	06/20/2032	USD	AAA	81,080.300	108.6625	88,103.84	3.25
3837HORQ8	GNR 1996-10 PD PAC WM25 WC8.2675	Mortgage	7.50	06/20/2026	USD	AAA	158,086.820	108.0701	170,844.51	4.00
393505KY7	GT 1995-10-B1 WM29 WC9.96	Mortgage	7.05	01/15/2027	USD	B	461,017.180	74.3226	342,639.82	1.50
393505X98	GT 1999-3 A9 SEQ WM26 WC9.0612	Mortgage	6.53	02/01/2031	USD	B-	311,416.430	76.3123	237,649.04	4.00
395383AF9	GPMH 1999-5 M1A MEZ WM25 WC11.05	Mortgage	8.30	10/15/2026	USD	CA	1,000,000.000	73.1988	731,988.00	6.00
576433SV9	MARM 2004-10 2A1 WM34 WC5.404 ARM	Mortgage	4.24	10/25/2034	USD	AAA	2,141,133.900	71.1756	1,523,964.90	1.00
576434PB4	MALT 2004-3 8A1 WM33 WC7.7344	Mortgage	7.00	04/25/2034	USD	AAA	157,333.540	84.1280	132,361.51	2.00
57643QAG0	MARP 2005-2 1A2 144A SEQ	Mortgage	7.00	05/25/2035	USD	AAA	3,624,396.860	93.7385	3,397,456.70	0.73
57643QBN4	MARP 2006-1 1A3 WM28 WC7.888	Mortgage	7.50	07/25/2035	USD	AAA	5,229,691.500	109.8427	5,744,431.73	0.71
617451DQ9	MSAC 2006-HE1 A3 1MLIB+18	Mortgage	0.43	01/25/2036	USD	BAA	2,785,960.650	79.3697	2,211,207.22	0.00
67087TDM0	OAK 2002-B A1 1MLIB+23	Mortgage	0.47	05/15/2013	USD	BA-	49,804.810	56.1220	27,951.45	0.00
75114NAA2	RALI 2006-QO6 A1 ARM 1MLIB+18	Mortgage	0.43	06/25/2046	USD	CAA+	4,379,244.350	47.3189	2,072,210.25	0.00
7609856D8	RAMP 2004-SL2 A4 SEQ WM24 WC9.08	Mortgage	8.50	10/25/2031	USD	AAA	1,319,825.180	89.3487	1,179,246.64	3.00
761118CW6	RALI 2005-QS10 2A SEQ WM35 WC6.3819	Mortgage	6.00	08/25/2035	USD	B-	5,155,912.440	73.6155	3,795,551.24	3.50
76112BBP4	RAMP 2004-SL3 A1 SEQ WM08 WC7.44	Mortgage	7.00	08/25/2016	USD	AAA	1,391,116.360	99.9831	1,390,880.84	1.50
81744MAA0	SEMT 2007-3 1A1 1MLIB+20	Mortgage	0.45	07/20/2036	USD	AAA	2,388,796.550	71.2024	1,700,880.00	0.00
863592AD3	SASC 2006-RF3 1A4 SQ WM30 WC7.5416 14	Mortgage	7.50	10/25/2036	USD	AAA	6,473,867.100	96.1818	6,226,680.61	0.71
86359BLE9	SARM 2004-2 4A1 WM34 WC5.58 ARM	Mortgage	3.62	03/25/2034	USD	AAA	686,808.260	84.9646	583,543.89	1.50
86364RAA7	SAMI 2007-AR6 A1 ARM 1YCMT+150	Mortgage	2.40	08/25/2047	USD	B	6,770,842.130	46.1677	3,125,942.08	0.00
911760HH2	VENDE 1996-2-1Z WM25 WC7.02	Mortgage	6.75	06/15/2026	USD	AAA	232,430.360	107.0105	248,724.96	4.00
911760LY0	VENDE 1998-3-EWM 28 WC 7.024	Mortgage	6.50	03/15/2029	USD	AAA	506,252.790	106.2664	537,976.82	3.25
911760PM2	VENDE 2000-3 2Z WM29 WC8.2731	Mortgage	7.50	09/15/2030	USD	AAA	6,141,839.700	104.1835	6,398,784.18	2.50
92260MAH6	VENDEE MTG 96-1 CL 1Z REM	Mortgage	6.75	02/15/2026	USD	AAA	104,123.900	107.5391	111,973.89	3.00
939336N66	WAMMS 2003-MS9 2A SEQ WM25 WC7.7	Mortgage	7.50	04/25/2033	USD	AAA	2,337,683.490	91.1632	2,131,106.84	3.00
939336P80	WAMMS 2004-RA1 2A SEQ WM28 WC7.5	Mortgage	7.00	03/25/2034	USD	AAA	545,339.850	98.1268	535,124.76	3.00
939336U35	WAMMS 2004-RA4 2A WM29 WC6.7	Mortgage	6.50	08/25/2034	USD	AAA	2,902,225.800	83.2338	2,415,633.69	3.50
99V000MQ7	FHA PROJ #014-22003 UNIV HTS NURSING H	Mortgage	7.25	08/01/2031	USD	AAA	3,344,399.180	97.5652	3,262,968.65	1.75
SWPC00379	ABX.HE.AAA.06-1 SP DUB	Mortgage	0.18	07/25/2045	USD	AAA	7,269,476.050	-21.4792	(1,561,422.88)	0.00
026874BS5	AIG GLBL JR SUB DEBS WI	Invest. Grade Credit	8.18	05/15/2068	USD	BAA	14,275,000.000	60.7500	8,672,062.50	7.30
026874BT3	AIG GLBL SR UNSECURED WI	Invest. Grade Credit	8.25	08/15/2018	USD	A-	9,700,000.000	85.1088	8,255,553.60	6.23
02687QDG0	AIG MTN SR UNSEC	Invest. Grade Credit	5.85	01/16/2018	USD	A-	1,000,000.000	72.5098	725,098.00	6.37
172967BP5	CITIGROUP INC SUB NT	Invest. Grade Credit	5.63	08/27/2012	USD	A-	20,000,000.000	101.1781	20,235,620.00	2.71
172967CQ2	CITIGROUP INC GLBL SUB NT	Invest. Grade Credit	5.00	09/15/2014	USD	A-	9,000,000.000	95.2607	8,573,463.00	4.44
225313AA3	CREDIT AGRICOLE (LONDON) NT 144A	Invest. Grade Credit	6.64	05/29/2049	USD	AA-	2,500,000.000	72.5000	1,812,500.00	3.53
45974VA24	ILFC SR UNSEC MTN	Invest. Grade Credit	5.75	06/15/2011	USD	BAA+	9,763,000.000	91.1239	8,896,426.36	1.63
45974VZU5	ILFC SR UNSEC MTNP	Invest. Grade Credit	4.15	01/20/2015	USD	BAA+	5,000,000.000	98.4500	4,922,500.00	0.30
494550BD7	KINDER MORGAN ENER PART SR UNSEC	Invest. Grade Credit	6.50	09/01/2039	USD	BAA	10,000,000.000	102.0646	10,206,460.00	13.54
59018YUX7	MERRILL LYNCH & CO GLBL FRN	Invest. Grade Credit	0.97	01/15/2015	USD	A	4,000,000.000	90.1423	3,605,692.00	-0.22
6174466Q7	MORGAN STANLEY GLBL SR UNSEC MTN	Invest. Grade Credit	6.63	04/01/2018	USD	A	1,000,000.000	105.9143	1,059,143.00	6.72
61746BDC7	MORGAN STANLEY GLBL FRN MTN	Invest. Grade Credit	0.96	10/18/2016	USD	A	8,000,000.000	89.4430	7,155,440.00	-0.33
667294BA9	DELTA / NWA EETC 02-1 G1	Invest. Grade Credit	1.18	05/20/2014	USD	BAA	1,093,500.560	84.0000	918,540.47	0.16
749770AQ6	RABOBANK NEDERLAND SUB NT 144A	Invest. Grade Credit	11.00	06/29/2049	USD	AA	5,900,000.000	122.8420	7,247,678.00	6.34
75405U9G3	RAS LAFFAN LNG 3 CO GTD REGS	Invest. Grade Credit	6.33	09/30/2027	USD	AA	1,250,000.000	98.5714	1,232,142.50	7.43
78442FBQ0	SLM CORP CPI FRN	Invest. Grade Credit	0.00	02/01/2014	USD	BAA-	570,000.000	58.4540	333,187.80	4.10
78490FVY2	SLM CORP SR UNSECURED BED1 FRN	Invest. Grade Credit	0.52	12/15/2010	USD	BAA-	1,000,000.000	88.7296	887,296.00	0.08
90261XEM0	UBS AG STAMFORD CT SR NT DPNT	Invest. Grade Credit	5.88	12/20/2017	USD	AA	1,800,000.000	102.5331	1,845,595.80	7.50
909287AA2	UNITED AIR EETC 07-1-A	Invest. Grade Credit	6.64	01/02/2024	USD	BAA-	2,730,753.450	83.0000	2,266,525.36	8.38
023771R59	AMERICAN AIRLINES INC SR SECURED 144.High Yield Credit		10.50	10/15/2012	USD	B	3,000,000.000	103.0000	3,090,000.00	2.66

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0399849A9	CHRYSLER FINCO TERM B	High Yield Credit	4.25	08/03/2012	USD	CAA-	2,646,000.000	96.4000	2,550,744.00	0.25
19767QAK1	HCA UNSEC	High Yield Credit	9.00	12/15/2014	USD	B-	1,500,000.000	98.0926	1,471,389.00	4.26
345397TY9	FORD MOTOR CRDT	High Yield Credit	7.25	10/25/2011	USD	CAA+	4,700,000.000	97.1662	4,566,811.40	1.94
345397UC5	FORD MOTOR CRDT	High Yield Credit	5.70	01/15/2010	USD	CAA+	5,400,000.000	99.9782	5,398,822.80	0.28
345397VL4	FORD MOTOR CREDIT CO LLC SR UNSECU	High Yield Credit	8.70	10/01/2014	USD	CAA+	10,000,000.000	98.0521	9,805,210.00	4.15
36186CAF0	GMAC LLC	High Yield Credit	6.00	12/15/2011	USD	CAA	3,000,000.000	91.7045	2,751,135.00	2.08
36186CAH6	GMAC LLC	High Yield Credit	6.63	05/15/2012	USD	CAA	1,250,000.000	91.1655	1,139,568.75	2.43
370425RP7	GMAC LLC	High Yield Credit	7.75	01/19/2010	USD	CAA	4,000,000.000	99.8966	3,995,864.00	0.29
370425SE1	GMAC LLC	High Yield Credit	6.88	08/28/2012	USD	CAA	4,000,000.000	91.1830	3,647,320.00	2.66
370425SL5	GMAC LLC	High Yield Credit	6.75	12/01/2014	USD	CAA	3,000,000.000	84.3385	2,530,155.00	4.37
81662TAA3	SEMGROUP LP ***DEFAULT 11/15/2015***	High Yield Credit	8.75	11/15/2024	USD	C	1,500,000.000	7.0000	105,000.00	1.00
92531XAC6	VERSO PAPER HLDGS LLC/IN GLBL SEC	High Yield Credit	9.13	08/01/2014	USD	B	1,500,000.000	74.5000	1,117,500.00	3.86
SWPC179B6	CIT GROUP INC SR NT SNR NS SP DUB	High Yield Credit	5.00	12/20/2013	USD	CA	1,200,000.000	-33.8794	(406,552.43)	-0.74
SWPC189B6	CIT GROUP INC SR NT SNR NS SP BRC	High Yield Credit	5.00	12/20/2013	USD	CA	1,700,000.000	-33.8794	(575,949.27)	-0.74
SWPC221B6	CIT GROUP INC SR NT SNR NS SP GST	High Yield Credit	5.00	12/20/2013	USD	CA	8,000,000.000	-33.8794	(2,710,349.51)	-0.74
SWPC283B1	CIT GROUP INC SR NT SNR NS SP BRC	High Yield Credit	5.00	12/20/2013	USD	CA	2,000,000.000	-33.8794	(677,587.38)	-0.74
SWPC844D5	CIT GROUP INC SNR S* BP JPM	High Yield Credit	-5.00	12/20/2013	USD	CA	5,200,000.000	35.3375	1,837,550.08	-0.77
SWPC851D5	CIT GROUP INC SNR S* BP MYC	High Yield Credit	-5.00	12/20/2013	USD	CA	3,700,000.000	35.3375	1,307,487.56	-0.77
0268749R0	AIG JR SUBORD EMTN	Non-U.S. Developed	8.63	05/22/2068	GBP	BAA	1,750,000.000	55.5000	1,553,368.71	3.66
06738K9C7	BARCLAYS BANK PLC SUBORDINATED	Non-U.S. Developed	14.00	11/29/2049	GBP	BAA+	1,100,000.000	130.0000	2,287,070.53	6.04
1255779F5	CIT GROUP INC SR UNSECURED EMTN FRN	Non-U.S. Developed	1.18	06/20/2013	EUR	CA	500,000.000	61.5000	449,472.69	-0.64
1913229D0	SLM CORP SR UNSEC EMTN	Non-U.S. Developed	3.13	09/17/2012	EUR	BAA-	1,500,000.000	78.0000	1,710,188.78	2.81
1913229E8	SLM CORP SR UNSEC FRN EMTN	Non-U.S. Developed	1.12	11/15/2011	EUR	BAA-	1,000,000.000	83.0000	1,213,210.84	0.25
345213AE2	FASTR 2009-R1A A2 144A	Non-U.S. Developed	4.82	10/15/2012	CAD	AAA	800,000.000	98.4278	733,646.14	1.75
3696049D7	GECC SUBORDINATED REGS	Non-U.S. Developed	6.50	09/15/2067	GBP	AA-	3,000,000.000	79.9250	3,834,841.52	4.76
78442F9B6	SLM CORP	Non-U.S. Developed	4.75	03/17/2014	EUR	BAA-	2,000,000.000	75.0000	2,192,549.72	3.62
066716AF8	TUNISIA (BANQUE CENT DE TUNISIE)	Emerging Markets	7.38	04/25/2012	USD	BAA	2,000,000.000	110.5000	2,210,000.00	2.36
1265139A0	CEMEX (C10 CAPITAL) REGS	Emerging Markets	6.72	12/31/2049	USD	CAA	1,800,000.000	77.9750	1,403,550.00	5.65
3682669A2	GAZPROM REGS LPN	Emerging Markets	8.63	04/28/2034	USD	BAA+	3,000,000.000	109.9600	3,298,800.00	6.86
368266AB8	GAZPROM 144A	Emerging Markets	5.88	06/01/2015	EUR	BAA+	1,000,000.000	100.1300	1,463,600.02	4.91
61745M9S4	GAZPROM (MORGAN STANLEY) REGS	Emerging Markets	9.63	03/01/2013	USD	BAA+	2,000,000.000	112.5100	2,250,200.00	3.01
88880LAA1	WV TOB SETTLE FIN-A	Municipal/Other	7.47	06/01/2047	USD	BAA	1,925,000.000	79.2310	1,525,196.75	10.62
01F0606A8	FNMA TBA 6.00% OCT	Net Cash Equivalents	6.00	10/14/2039	USD	AAA	56,010,000.000	105.5156	59,099,287.56	0.98
02580EBV4	AMERICAN EXPRESS BK FSB SR UNSEC FRN	Net Cash Equivalents	0.38	05/29/2012	USD	A+	3,000,000.000	93.5300	2,805,900.00	-0.02
0258M0CN7	AMERICAN EXPRESS CREDIT SR UNSEC FF	Net Cash Equivalents	0.40	06/16/2011	USD	A	3,000,000.000	97.7193	2,931,579.00	0.02
0258M0CN7	AMERICAN EXPRESS CREDIT SR UNSEC FF	Net Cash Equivalents	0.40	06/16/2011	USD	A	4,000,000.000	97.7193	3,908,772.00	0.02
02687QBD9	AIG FRN GLBL	Net Cash Equivalents	0.62	10/18/2011	USD	A-	1,000,000.000	88.1015	881,015.00	-0.08
12669F7M9	CWHL 2004-R1 3A WM28 WC8 144A	Net Cash Equivalents	7.50	11/25/2034	USD	BAA+	4,681,899.080	96.6820	4,526,553.20	0.71
12669FP98	CWHL 2004-12 16A1 WM34 WC5.4194	Net Cash Equivalents	4.19	08/25/2034	USD	AAA	1,613,954.860	63.3372	1,022,233.82	0.00
172967CV1	CITIGROUP INC GLBL FRN	Net Cash Equivalents	0.42	03/16/2012	USD	A	3,000,000.000	95.1467	2,854,401.00	0.15
17307GAV0	CMLTI 2003-UP3 A3 WM27 WC6.68170	Net Cash Equivalents	7.00	09/25/2033	USD	AAA	55,538.550	98.9384	54,948.97	0.73
22541Q7H9	CSFB 2004-AR2 6M1 1MLIB+65	Net Cash Equivalents	0.90	03/25/2034	USD	AA+	668,799.760	84.9328	568,030.63	0.00
31280C5E5	FHLMC GOLD15YR #E5-9845	Net Cash Equivalents	7.00	10/01/2009	USD	AAA	61.070	100.9409	61.64	0.49
31280MDH7	FHLMC GOLD15YR #E6-6404	Net Cash Equivalents	7.00	03/01/2012	USD	AAA	9,471.500	105.2715	9,970.79	0.49
31280N2Z7	FHLMC GOLD15YR #E6-7992	Net Cash Equivalents	7.00	10/01/2012	USD	AAA	3,188.600	105.2715	3,356.69	0.49
31280NNJ0	FHLMC GOLD15YR #E6-7593	Net Cash Equivalents	7.00	09/01/2012	USD	AAA	23,381.110	105.2715	24,613.66	0.49
31280NNY7	FHLMC GOLD15YR #E6-7607	Net Cash Equivalents	7.00	09/01/2012	USD	AAA	39,362.360	105.2715	41,437.36	0.49
31280NT47	FHLMC GOLD15YR #E6-7771	Net Cash Equivalents	7.00	09/01/2012	USD	AAA	112,859.720	105.2715	118,809.17	0.49
31280NV77	FHLMC GOLD15YR #E6-7838	Net Cash Equivalents	7.00	10/01/2012	USD	AAA	22,886.570	105.2715	24,093.05	0.49
31280PEY2	FHLMC GOLD15YR #E6-8251	Net Cash Equivalents	7.00	12/01/2012	USD	AAA	21,089.350	105.2715	22,201.08	0.49
31280PGK0	FHLMC GOLD15YR #E6-8302	Net Cash Equivalents	7.00	11/01/2012	USD	AAA	19,840.890	105.2715	20,886.81	0.49

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31283HAW5	FHLMC GOLDCONV #G0-0921	Net Cash Equivalents	7.50	04/01/2028	USD	AAA	0.000	112.9711	0.00	0.71
31283HAW5	FHLMC GOLDCONV #G0-0921	Net Cash Equivalents	7.50	04/01/2028	USD	AAA	4,614,884.390	112.9711	5,213,485.75	0.71
31283HLG8	FHLMC GOLDCONV #G0-1227	Net Cash Equivalents	7.00	03/01/2031	USD	AAA	125,596.550	110.0030	138,159.98	0.73
31283HPH2	FHLMC GOLDCONV #G0-1324	Net Cash Equivalents	7.00	10/01/2031	USD	AAA	880,068.400	110.0030	968,101.68	0.73
31283HRA5	FHLMC GOLDCONV #G0-1381	Net Cash Equivalents	7.00	04/01/2032	USD	AAA	64,983.760	110.0030	71,484.09	0.73
31283J4F5	FHLMC GOLD15YR #G1-0822	Net Cash Equivalents	7.00	07/01/2013	USD	AAA	761,618.260	105.1690	800,986.09	0.49
31283JLK5	FHLMC GOLD15YR #G1-0330	Net Cash Equivalents	7.00	01/01/2010	USD	AAA	2.420	100.9409	2.44	0.49
31283JTV3	FHLMC GOLD15YR #G1-0564	Net Cash Equivalents	7.00	09/01/2011	USD	AAA	984,107.450	104.3403	1,026,820.71	0.49
31283KJQ2	FHLMC GOLD15YR #G1-1171	Net Cash Equivalents	7.00	06/01/2016	USD	AAA	6,031.050	107.5836	6,488.42	0.49
31283KZV3	FHLMC GOLD15YR #G1-1656	Net Cash Equivalents	7.00	06/01/2017	USD	AAA	1,066,230.950	106.1579	1,131,888.77	0.49
31283YHD3	FHLMC #P2-0329 PRE-PAY PENALTY	Net Cash Equivalents	7.50	02/01/2030	USD	AAA	158,538.590	107.5277	170,472.90	0.96
31283YMQ8	FHLMC #P2-0468 PRE-PAY PENALTY	Net Cash Equivalents	7.50	07/01/2034	USD	AAA	87,069.150	108.5146	94,482.73	0.96
31287NBH0	FHLMC GOLDCONV #C6-2740	Net Cash Equivalents	7.00	01/01/2032	USD	AAA	365,853.960	110.8705	405,624.05	0.73
31287NGT9	FHLMC GOLDCONV #C6-2910	Net Cash Equivalents	7.00	01/01/2032	USD	AAA	66,503.140	110.6344	73,575.34	0.73
31287QGJ4	FHLMC GOLDCONV #C6-4701	Net Cash Equivalents	7.00	03/01/2032	USD	AAA	25,636.120	110.8552	28,418.98	0.73
31287RSJ9	FHLMC GOLDCONV #C6-5921	Net Cash Equivalents	7.00	04/01/2032	USD	AAA	74,345.000	109.6227	81,499.03	0.73
31288LAU5	FHLMC GOLDCONV #P5-0019	Net Cash Equivalents	7.00	07/01/2024	USD	AAA	11,008.800	108.0000	11,889.50	0.75
31288LAW1	FHLMC GOLDCONV #P5-0021	Net Cash Equivalents	8.50	10/01/2030	USD	AAA	532,049.590	109.1226	580,586.18	0.50
31288LCP4	FHLMC GOLDCONV #P50078	Net Cash Equivalents	7.50	07/01/2033	USD	AAA	293,612.520	108.2438	317,817.20	0.71
31288LPF2	FHLMC GOLDCONV #P5-0422	Net Cash Equivalents	8.00	11/01/2034	USD	AAA	174,669.710	108.4844	189,489.34	0.96
31288LTA9	FHLMC GOLDCONV #P5-0545	Net Cash Equivalents	7.50	03/01/2037	USD	AAA	828,332.490	107.7438	892,476.49	0.96
3128C6NS4	FHLMC GOLD #P5-1301	Net Cash Equivalents	6.50	07/01/2037	USD	AAA	7,022,973.260	105.7875	7,429,427.84	0.82
3128E4EP3	FHLMC GOLDDGUAR 20 YR #D9-7342	Net Cash Equivalents	7.50	08/01/2024	USD	AAA	508,007.920	111.5262	566,561.73	0.60
3128E4EP3	FHLMC GOLDDGUAR 20 YR #D9-7342	Net Cash Equivalents	7.50	08/01/2024	USD	AAA	(0.010)	111.5262	(0.01)	0.60
3128EW2P4	FHLMC GOLDCONV #D6-0782	Net Cash Equivalents	7.50	06/01/2025	USD	AAA	4,206.570	112.4877	4,731.87	0.71
3128F5S74	FHLMC GOLDCONV #D6-5942	Net Cash Equivalents	7.50	12/01/2025	USD	AAA	7,336.390	112.4877	8,252.53	0.71
3128F62M7	FHLMC GOLDCONV #D6-7080	Net Cash Equivalents	7.50	01/01/2026	USD	AAA	7,238.260	112.9711	8,177.14	0.71
3128F6LN4	FHLMC GOLDCONV #D6-6633	Net Cash Equivalents	7.50	01/01/2026	USD	AAA	460.120	112.4877	517.58	0.71
3128FBJK9	FHLMC GOLDCONV #D6-8366	Net Cash Equivalents	7.50	02/01/2026	USD	AAA	17,743.430	112.4877	19,959.17	0.71
3128F9JV3	FHLMC GOLDCONV #D6-9276	Net Cash Equivalents	7.50	03/01/2026	USD	AAA	19,087.770	112.9711	21,563.66	0.71
3128FC3A9	FHLMC GOLDCONV #D7-1693	Net Cash Equivalents	7.50	05/01/2026	USD	AAA	12,058.470	112.9711	13,622.59	0.71
3128FC5C3	FHLMC GOLDCONV #D7-1743	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	39,333.030	112.9711	44,434.96	0.71
3128FC5F6	FHLMC GOLDCONV #D7-1746	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	24,448.750	112.9711	27,620.02	0.71
3128FCG64	FHLMC GOLDCONV #D7-1121	Net Cash Equivalents	7.50	05/01/2026	USD	AAA	7,400.560	112.9711	8,360.49	0.71
3128FCVV1	FHLMC GOLDCONV #D7-1560	Net Cash Equivalents	7.50	05/01/2026	USD	AAA	8,337.840	112.9711	9,419.35	0.71
3128FDAR2	FHLMC GOLDCONV #D7-1816	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	8,912.760	112.9711	10,068.84	0.71
3128FDCE9	FHLMC GOLDCONV #D7-1869	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	9,018.520	112.9711	10,188.32	0.71
3128FDCN9	FHLMC GOLDCONV #D7-1877	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	110,136.870	112.9711	124,422.84	0.71
3128FDDP3	FHLMC GOLDCONV #D7-1910	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	661.220	112.9711	746.99	0.71
3128FDHT1	FHLMC GOLDCONV #D7-2042	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	4,835.590	112.9711	5,462.82	0.71
3128FDL41	FHLMC GOLDCONV #D7-2147	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	39,694.220	112.9711	44,843.00	0.71
3128FDQV6	FHLMC GOLDCONV #D7-2268	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	8,397.340	112.9711	9,486.57	0.71
3128FDTN1	FHLMC GOLDCONV #D7-2357	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	22,438.970	112.9711	25,349.55	0.71
3128FDXU0	FHLMC GOLDCONV #D7-2491	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	54,876.490	112.9711	61,994.58	0.71
3128FEB40	FHLMC GOLDCONV #D7-2759	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	7,521.210	112.9711	8,496.79	0.71
3128FEC98	FHLMC GOLDCONV #D7-2796	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	7,760.110	112.9711	8,766.68	0.71
3128FEFS3	FHLMC GOLDCONV #D7-2877	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	3,411.590	112.9711	3,854.11	0.71
3128FEGQ6	FHLMC GOLDCONV #D7-2907	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	6,950.560	112.9711	7,852.12	0.71
3128FEHS1	FHLMC GOLDCONV #D7-2941	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	42,434.080	112.9711	47,938.25	0.71
3128FEL56	FHLMC GOLDCONV #D7-3048	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	12,175.690	112.9711	13,755.01	0.71
3128FESD2	FHLMC GOLDCONV #D7-3216	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	38,348.250	112.9711	43,322.44	0.71

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3128FET74	FHLMC GOLDCONV #D7-3274	Net Cash Equivalents	7.50	07/01/2026	USD	AAA	45,266.490	112.9711	51,138.05	0.71
3128FEUE7	FHLMC GOLDCONV #D7-3281	Net Cash Equivalents	7.50	08/01/2026	USD	AAA	12,923.120	112.9711	14,599.39	0.71
3128FEY60	FHLMC GOLDCONV #D7-3433	Net Cash Equivalents	7.50	08/01/2026	USD	AAA	13,849.410	112.9711	15,645.83	0.71
3128FFBF2	FHLMC GOLDCONV #D7-3638	Net Cash Equivalents	7.50	08/01/2026	USD	AAA	9,188.100	112.9711	10,379.90	0.71
3128FFEG7	FHLMC GOLDCONV #D7-3735	Net Cash Equivalents	7.50	08/01/2026	USD	AAA	7,246.280	112.9711	8,186.20	0.71
3128FFFB7	FHLMC GOLDCONV #D7-3762	Net Cash Equivalents	7.50	08/01/2026	USD	AAA	8,539.040	112.9711	9,646.65	0.71
3128FHJA1	FHLMC GOLDCONV #D7-5657	Net Cash Equivalents	7.50	11/01/2026	USD	AAA	14,387.220	112.9711	16,253.40	0.71
3128FJGJ1	FHLMC GOLDCONV #D7-6501	Net Cash Equivalents	7.50	12/01/2026	USD	AAA	50,440.770	112.9711	56,983.49	0.71
3128FJUS5	FHLMC GOLDCONV #D7-6893	Net Cash Equivalents	7.50	12/01/2026	USD	AAA	8,416.570	112.9711	9,508.29	0.71
3128FJVU9	FHLMC GOLDCONV #D7-6927	Net Cash Equivalents	7.50	12/01/2026	USD	AAA	14,993.590	112.9711	16,938.42	0.71
3128GEAW8	FHLMC GOLD15YR #E7-9021	Net Cash Equivalents	7.00	11/01/2014	USD	AAA	113,956.780	107.3481	122,330.43	0.49
3128GHCU3	FHLMC GOLD15YR #E8-0983	Net Cash Equivalents	7.00	07/01/2015	USD	AAA	15,002.370	107.5836	16,140.10	0.49
3128GHDH1	FHLMC GOLD15YR #E8-1004	Net Cash Equivalents	7.00	07/01/2015	USD	AAA	1,329.570	107.5836	1,430.40	0.49
3128GHDK4	FHLMC GOLD15YR #E8-1006	Net Cash Equivalents	7.00	07/01/2015	USD	AAA	19,271.700	107.5836	20,733.20	0.49
3128GHE72	FHLMC GOLD15YR #E8-1058	Net Cash Equivalents	7.00	07/01/2015	USD	AAA	10,010.610	107.5836	10,769.78	0.49
3128GHEE7	FHLMC GOLD15YR #E8-1033	Net Cash Equivalents	7.00	08/01/2015	USD	AAA	14,208.440	107.5836	15,285.96	0.49
3128GKNB6	FHLMC GOLD15YR #E8-3086	Net Cash Equivalents	7.00	04/01/2016	USD	AAA	50,786.490	107.5747	54,633.44	0.49
3128K6NN6	FHLMC GOLDCONV #A4-5797	Net Cash Equivalents	7.50	05/01/2032	USD	AAA	826,229.990	112.4877	929,406.87	0.71
3128KHM37	FHLMC GOLDCONV #A5-4878	Net Cash Equivalents	7.50	12/01/2030	USD	AAA	1,296,048.620	112.9711	1,464,160.41	0.71
3128M4CH4	FHLMC GOLDCONV #G0-2472	Net Cash Equivalents	7.00	01/01/2036	USD	AAA	543,347.890	110.0030	597,699.00	0.73
3128M6N79	FHLMC GOLDCONV #G0-4614	Net Cash Equivalents	6.00	02/01/2034	USD	AAA	63,016.120	106.4906	67,106.24	0.98
3128M6PH5	FHLMC GOLDCONV #G0-4624	Net Cash Equivalents	6.00	02/01/2033	USD	AAA	9,132.530	106.6781	9,742.41	0.98
3128MMEX7	FHLMC GOLD15YR #G1-8149	Net Cash Equivalents	7.00	09/01/2021	USD	AAA	1,117,585.420	106.5945	1,191,284.08	0.49
3128MSKW6	FHLMC GOLDCONV #H0-0309	Net Cash Equivalents	7.00	08/01/2036	USD	AAA	1,530,081.630	107.6750	1,647,515.40	0.73
3128MSMX5	FHLMC GOLDCONV #H0-0374	Net Cash Equivalents	7.00	11/01/2036	USD	AAA	811,722.370	107.6750	874,022.06	0.73
3128MSMY3	FHLMC GOLDCONV #H0-0375	Net Cash Equivalents	7.00	11/01/2036	USD	AAA	631,799.540	107.6750	680,290.15	1.00
3128MSP99	FHLMC GOLDCONV #H0-0430	Net Cash Equivalents	7.00	12/01/2036	USD	AAA	189,600.000	107.6750	204,151.80	0.73
3128MSPW4	FHLMC GOLDCONV #H0-0437	Net Cash Equivalents	7.00	12/01/2036	USD	AAA	848,000.880	107.6750	913,084.95	0.73
3128MSQJ2	FHLMC GOLDCONV #H0-0457	Net Cash Equivalents	7.00	01/01/2037	USD	AAA	762,892.600	107.6750	821,444.61	1.00
3128MSQR4	FHLMC GOLDCONV #H0-0464	Net Cash Equivalents	7.00	01/01/2037	USD	AAA	3,750,983.450	107.6750	4,038,871.43	1.00
3128MTVV5	FHLMC GOLDCONV #H0-1529	Net Cash Equivalents	7.00	08/01/2036	USD	AAA	6,967,136.130	107.6750	7,501,863.83	0.73
3128MTXH6	FHLMC GOLDCONV #H0-1580	Net Cash Equivalents	7.00	09/01/2036	USD	AAA	5,865,071.770	107.6750	6,315,216.03	1.00
3128MTYG7	FHLMC GOLDCONV #H0-1611	Net Cash Equivalents	7.00	01/01/2037	USD	AAA	2,069,407.780	107.6750	2,228,234.83	0.73
3128MXR84	FHLMC GOLDCONV #H0-5011	Net Cash Equivalents	7.00	07/01/2036	USD	AAA	988,428.490	107.6750	1,064,290.38	1.00
3128MXSZ3	FHLMC GOLDCONV #H0-5036	Net Cash Equivalents	7.00	11/01/2036	USD	AAA	487,691.630	107.6750	525,121.96	1.00
3128N5R92	FHLMC GOLDCONV #H1-5012	Net Cash Equivalents	7.00	11/01/2036	USD	AAA	999,339.740	107.8625	1,077,912.83	1.00
3128PDM64	FHLMC GOLD15YR #J0-2181	Net Cash Equivalents	6.50	11/01/2016	USD	AAA	1,473,262.360	106.9961	1,576,333.18	0.99
3128PHY39	FHLMC GOLD15YR #J0-6130	Net Cash Equivalents	7.00	08/01/2021	USD	AAA	934,981.170	106.5945	996,638.07	0.49
3128UNAN2	FHLMC GOLDCONV #H0-9013	Net Cash Equivalents	7.00	06/01/2036	USD	AAA	9,395,994.620	107.6750	10,117,137.21	0.73
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Net Cash Equivalents	0.34	02/01/2011	USD	AAA	95,000.000	99.9209	94,924.86	0.09
3128X8D41	FED HOME LN MTGE GLBL NT 1 (3MMM) FR	Net Cash Equivalents	0.34	02/01/2011	USD	AAA	183,000.000	99.9209	182,855.25	0.09
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Net Cash Equivalents	0.38	03/09/2011	USD	AAA	410,000.000	100.1927	410,790.07	0.19
3128X8RC8	FED HOME LN MTG NT (6MMM) FRN	Net Cash Equivalents	0.38	03/09/2011	USD	AAA	1,390,000.000	100.1927	1,392,678.53	0.19
312908YZ3	FHR 1212 IZ WM 19 WC8.706600	Net Cash Equivalents	8.00	02/15/2022	USD	AAA	31,074.340	102.2855	31,784.55	0.75
31292GQB5	FHLMC GOLDCONV #C0-0450	Net Cash Equivalents	7.50	03/01/2026	USD	AAA	7,435.160	112.9711	8,399.58	0.71
31292GRJ7	FHLMC GOLDCONV #C0-0489	Net Cash Equivalents	7.50	12/01/2026	USD	AAA	449,992.150	112.9711	508,361.09	0.71
31292HF33	FHLMC GOLDCONV #C0-1086	Net Cash Equivalents	7.50	11/01/2030	USD	AAA	2,694.490	112.3414	3,027.03	0.71
31294DAK7	FHLMC GOLDCONV #C3-6310	Net Cash Equivalents	7.50	02/01/2030	USD	AAA	976.580	112.3414	1,097.10	0.71
31294DE23	FHLMC GOLDCONV #C3-6453	Net Cash Equivalents	7.50	02/01/2030	USD	AAA	3,543.020	112.3414	3,980.28	0.71
31294EPP8	FHLMC GOLDCONV #C3-7630	Net Cash Equivalents	7.50	04/01/2030	USD	AAA	14,064.230	112.3414	15,799.95	0.71
31294ERY7	FHLMC GOLDCONV #C3-7703	Net Cash Equivalents	7.50	04/01/2030	USD	AAA	923.780	112.3414	1,037.79	0.71

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31294EX87	FHLMC GOLDCONV #C3-7903	Net Cash Equivalents	7.50	04/01/2030	USD	AAA	217.140	112.3414	243.94	0.71
31294F3Q7	FHLMC GOLDCONV #C3-8907	Net Cash Equivalents	6.50	06/01/2029	USD	AAA	8,973.350	107.8010	9,673.36	0.82
31294GZS6	FHLMC GOLDCONV #C3-9753	Net Cash Equivalents	7.50	06/01/2030	USD	AAA	88.050	112.3414	98.92	0.71
31294JN53	FHLMC GOLD15YR #E0-0412	Net Cash Equivalents	7.00	01/01/2011	USD	AAA	1,386.220	103.0867	1,429.01	0.49
31294JND6	FHLMC GOLD15YR #E0-0388	Net Cash Equivalents	7.00	08/01/2010	USD	AAA	129.590	102.3608	132.65	0.49
31294JVY1	FHLMC GOLD15YR #E0-0631	Net Cash Equivalents	7.00	01/01/2014	USD	AAA	13,307.550	106.3674	14,154.90	0.49
31294JZK7	FHLMC GOLD15YR #E0-0746	Net Cash Equivalents	7.00	09/01/2014	USD	AAA	542,588.750	106.9634	580,371.52	0.49
31294KDP7	FHLMC GOLD15YR #E0-1010	Net Cash Equivalents	7.00	07/01/2016	USD	AAA	48,515.160	107.6024	52,203.46	0.49
31294KFY6	FHLMC GOLD15YR #E0-1083	Net Cash Equivalents	7.00	11/01/2016	USD	AAA	12,734.580	107.5766	13,699.43	0.49
31295MS84	FH ARM 788643 1YR WTA +225 11.39	Net Cash Equivalents	4.42	09/01/2031	USD	AAA	0.000	102.1554	0.00	0.50
31295MS84	FH ARM 788643 1YR WTA +225 11.39	Net Cash Equivalents	4.42	09/01/2031	USD	AAA	77,629.410	102.1554	79,302.65	0.50
31298B4C2	FHLMC GOLDCONV #C4-3519	Net Cash Equivalents	7.50	10/01/2030	USD	AAA	2,450.450	112.3414	2,752.87	0.71
31298BKG5	FHLMC GOLDCONV #C4-2995	Net Cash Equivalents	8.00	12/01/2026	USD	AAA	800,206.110	113.2230	906,017.20	0.60
31298BMU2	FHLMC GOLDCONV #C4-3071	Net Cash Equivalents	7.50	10/01/2030	USD	AAA	3,974.460	112.3414	4,464.96	0.71
31298BZC8	FHLMC GOLDCONV #C4-3439	Net Cash Equivalents	7.50	10/01/2030	USD	AAA	4,207.080	112.3414	4,726.29	0.71
31298CPS2	FHLMC GOLDCONV #C4-4033	Net Cash Equivalents	7.50	10/01/2030	USD	AAA	173.000	112.3414	194.35	0.71
31298DC62	FHLMC GOLDCONV #C4-4593	Net Cash Equivalents	7.50	11/01/2030	USD	AAA	21,739.430	112.3414	24,422.38	0.71
31302PFQ2	FHLMC GOLD MTG #K3-0175	Net Cash Equivalents	6.50	09/01/2047	USD	AAA	788,159.350	106.2229	837,205.85	0.82
31302PNN0	FHLMC GOLD MTG #K3-0397	Net Cash Equivalents	6.50	10/01/2048	USD	AAA	736,355.650	106.2229	782,178.45	0.82
31322JAA2	FHLMC GOLDCONV #T9-0001	Net Cash Equivalents	6.50	09/01/2048	USD	AAA	2,259,138.260	106.7185	2,410,918.46	0.82
31335GMN2	FHLMC GOLDCONV #C8-0365	Net Cash Equivalents	7.50	12/01/2025	USD	AAA	18,882.090	112.4877	21,240.02	0.71
31335GNN1	FHLMC GOLDCONV #C8-0397	Net Cash Equivalents	7.50	04/01/2026	USD	AAA	40,499.810	112.9711	45,753.08	0.71
31335GNS0	FHLMC GOLDCONV #C8-0401	Net Cash Equivalents	7.50	05/01/2026	USD	AAA	10,919.410	112.9711	12,335.78	0.71
31335GNZ4	FHLMC GOLDCONV #C8-0408	Net Cash Equivalents	7.50	06/01/2026	USD	AAA	35,697.630	112.9711	40,328.01	0.71
31335GQE8	FHLMC GOLDCONV #C8-0453	Net Cash Equivalents	7.50	12/01/2026	USD	AAA	39,809.530	112.9711	44,973.26	0.71
31335HQ22	FHLMC GOLDGUAR 20 YR #C9-0473	Net Cash Equivalents	6.50	08/01/2021	USD	AAA	23,335.440	108.4065	25,297.13	0.91
31335KER3	FHLMC GOLD15YR #E2-0144	Net Cash Equivalents	7.00	11/01/2009	USD	AAA	153.720	100.9409	155.17	0.49
31336SNN4	FH ARM 1B0797 1YRLIB+178.3 9.75	Net Cash Equivalents	4.07	04/01/2033	USD	AAA	10,086.480	102.4901	10,337.64	0.75
31348SLQ5	FH ARM 785735 1YRWTA +214 11.54	Net Cash Equivalents	4.57	12/01/2026	USD	AAA	10,895.100	100.7650	10,978.44	0.50
31356HDY0	FHLMC GOLDCONV #D5-4619	Net Cash Equivalents	8.00	07/01/2024	USD	AAA	21,758.420	113.3555	24,664.36	0.60
31356HQK6	FHLMC GOLDCONV #D5-4958	Net Cash Equivalents	8.00	07/01/2024	USD	AAA	21,367.810	113.3555	24,221.59	0.60
31356JNE9	FHLMC GOLDCONV #D5-5789	Net Cash Equivalents	8.00	08/01/2024	USD	AAA	65,271.070	113.3555	73,988.35	0.60
31358SR37	FNGT 2000-T6-A1 WM23 WC8.751	Net Cash Equivalents	7.50	06/25/2030	USD	AAA	232,418.430	109.8679	255,353.25	0.71
31359QQ72	FNR 1997-75-C SEQ WM 27 W7.2722	Net Cash Equivalents	6.50	11/18/2027	USD	AAA	321,973.470	109.7810	353,465.60	0.86
31359SY20	FNGT 2001-T5-A3 WM26 WC 8.17	Net Cash Equivalents	7.50	06/19/2030	USD	AAA	231,533.330	111.6658	258,543.57	0.71
31359SY38	FNGT 2001-T5 A4 AFC WM20 WC9.08	Net Cash Equivalents	8.00	07/19/2030	USD	AAA	2,063,677.630	110.7173	2,284,848.77	0.60
313615TB2	FNMA PASS THRU MTG #050946	Net Cash Equivalents	6.50	12/01/2023	USD	AAA	2,132.730	107.0121	2,282.28	0.82
31365CU96	FNMA PASS THRU MTG #124008	Net Cash Equivalents	8.00	04/01/2019	USD	AAA	10,427.150	108.6146	11,325.41	0.60
31365DZT5	FNMA PASS THRU MTG #125054	Net Cash Equivalents	8.00	01/01/2022	USD	AAA	3,126.160	112.7840	3,525.81	0.60
31368HKA0	FNMA PASS THRU MTG #190289	Net Cash Equivalents	7.00	11/01/2027	USD	AAA	12,112.780	110.5098	13,385.81	0.73
31368HLH4	FNMA PASS THRU MTG #190328	Net Cash Equivalents	6.00	12/01/2032	USD	AAA	2,688,889.030	106.4906	2,863,414.73	0.98
31368MKN1	FNMA PASS THRU MTG #193901	Net Cash Equivalents	8.00	12/01/2022	USD	AAA	4,177.320	112.7840	4,711.35	0.60
31371GSX4	FNMA PASS THRU DWARF #252062	Net Cash Equivalents	6.50	10/01/2013	USD	AAA	34,073.000	107.0627	36,479.46	0.99
31371GLC2	FNMA PASS THRU MTG #251523	Net Cash Equivalents	7.50	12/01/2017	USD	AAA	59,976.280	112.1669	67,273.52	0.60
31371HE46	FNMA PASS THRU MTG #252255	Net Cash Equivalents	6.50	02/01/2029	USD	AAA	38,370.850	108.1760	41,508.07	0.82
31371HHS0	FNMA PASS THRU MTG #252341	Net Cash Equivalents	6.50	03/01/2029	USD	AAA	19,764.090	108.1760	21,380.01	0.82
31371HHT8	FNMA PASS THRU MTG #252342	Net Cash Equivalents	6.50	04/01/2029	USD	AAA	27,328.450	108.0823	29,537.22	0.82
31371HHU5	FNMA PASS THRU MTG #252343	Net Cash Equivalents	7.00	03/01/2029	USD	AAA	178,172.040	110.5699	197,004.71	0.73
31371HPK8	FNMA PASS THRU FHA/VA #252526	Net Cash Equivalents	7.00	04/01/2029	USD	AAA	146,642.650	110.3906	161,879.67	0.73
31371HVH8	FNMA PASS THRU MTG #252716	Net Cash Equivalents	7.00	09/01/2029	USD	AAA	97,412.800	110.6224	107,760.37	0.73
31371J5X8	FNMA PASS THRU FHA/VA #253862	Net Cash Equivalents	6.50	04/01/2031	USD	AAA	233,870.960	107.9260	252,407.67	0.82

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31371J7G3	FNMA PASS THRU MTG #253895	Net Cash Equivalents	7.00	08/01/2031	USD	AAA	29,760.910	110.4488	32,870.56	0.73
31371JDR2	FNMA PASS THRU MTG #253112	Net Cash Equivalents	7.00	03/01/2030	USD	AAA	16,593.580	110.6224	18,356.22	0.73
31371JFZ2	FNMA PASS THRU MTG #253184	Net Cash Equivalents	8.00	04/01/2030	USD	AAA	26,513.980	113.4040	30,067.90	0.60
31371JNP5	FNMA PASS THRU SGL FAML #253398	Net Cash Equivalents	8.00	08/01/2030	USD	AAA	47,151.890	113.4040	53,472.11	0.60
31371JUJ1	FNMA PASS THRU MTG #253585	Net Cash Equivalents	8.00	01/01/2031	USD	AAA	20,103.710	113.4040	22,798.40	0.60
31371KAG6	FNMA PASS THRU MTG #253907	Net Cash Equivalents	7.00	07/01/2031	USD	AAA	22,106.950	110.4488	24,416.86	0.73
31371KHV6	FNMA PASS THRU MTG #254144	Net Cash Equivalents	8.00	11/01/2031	USD	AAA	58,279.180	113.4175	66,098.81	0.60
31371KKZ3	FNMA PASS THRU MTG #254212	Net Cash Equivalents	8.00	01/01/2032	USD	AAA	37,110.360	113.4175	42,089.66	0.60
31371KN56	FNMA PASS THRU MTG #254312	Net Cash Equivalents	7.00	05/01/2032	USD	AAA	34,513.370	110.2331	38,045.15	0.73
31371KQJ3	FNMA PASS THRU MTG #254357	Net Cash Equivalents	7.50	05/01/2022	USD	AAA	522,847.600	111.8822	584,973.27	0.60
31371LCS6	FNMA PASS THRU MTG #254881	Net Cash Equivalents	6.50	07/01/2033	USD	AAA	168,733.940	107.6760	181,686.03	0.82
31371LGJ2	FNMA PASS THRU MTG #255001	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	368,247.350	107.6760	396,514.17	0.82
31371LJQ3	FNMA PASS THRU MTG #255071	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	75,861.280	107.6760	81,684.42	0.82
31371NPP4	FNMA PASS THRU MTG #257030	Net Cash Equivalents	6.50	11/01/2047	USD	AAA	559,659.160	106.4104	595,535.65	0.82
31371NRL1	FNMA PASS THRU MTG #257091	Net Cash Equivalents	7.50	09/01/2037	USD	AAA	680,976.190	107.9521	735,127.98	0.82
31372LXZ6	FNMA PASS THRU MTG #276196	Net Cash Equivalents	6.50	03/01/2024	USD	AAA	186.200	106.1418	197.64	0.82
31372RNB7	FNMA PASS THRU MTG #280386	Net Cash Equivalents	8.00	06/01/2024	USD	AAA	7,445.210	113.0785	8,418.93	0.60
31373UE45	FNMA PASS THRU MTG #303555	Net Cash Equivalents	7.00	10/01/2025	USD	AAA	12,470.350	110.4605	13,774.81	0.73
31373UN86	FNMA PASS THRU MTG #303815	Net Cash Equivalents	7.00	03/01/2016	USD	AAA	278,923.050	110.8974	309,318.35	0.75
31373UUY1	FNMA PASS THRU MTG #303999	Net Cash Equivalents	8.00	12/01/2024	USD	AAA	1,704.820	112.9520	1,925.63	0.60
31374GNC7	FNMA PASS THRU MTG #313687	Net Cash Equivalents	7.00	09/01/2027	USD	AAA	6,678.260	110.5098	7,380.13	0.73
31374TD97	FN ARM 323328 1YRCMT 216.4 2.794	Net Cash Equivalents	3.12	09/01/2028	USD	AAA	21,861.500	101.7894	22,252.69	0.50
31374THC6	FNMA PASS THRU MTG #323427	Net Cash Equivalents	6.50	11/01/2028	USD	AAA	810,229.130	108.1760	876,473.80	0.82
31374TLX5	FNMA PASS THRU MTG #323542	Net Cash Equivalents	7.00	02/01/2029	USD	AAA	3,027.970	110.5098	3,346.20	0.73
31374TN70	FNMA PASS THRU DWARF #323614	Net Cash Equivalents	6.50	02/01/2014	USD	AAA	280,806.300	106.7148	299,662.01	0.99
31374TZ93	FNMA PASS THRU MTG #323968	Net Cash Equivalents	7.00	10/01/2029	USD	AAA	10,105.240	110.6224	11,178.66	0.73
31375AKX6	FN ARM 328910 1YRCMT+260 12.33	Net Cash Equivalents	4.74	12/01/2025	USD	AAA	126,016.380	101.1411	127,454.30	0.75
31378HBX8	FN ARM 398854 1YRCMT 239 3.00	Net Cash Equivalents	3.39	02/01/2027	USD	AAA	18,034.440	101.5531	18,314.53	0.25
31378HBX8	FN ARM 398854 1YRCMT 239 3.00	Net Cash Equivalents	3.39	02/01/2027	USD	AAA	34,464.500	101.5531	34,999.76	0.25
31378HDV0	FNMA PASS THRU MTG #398916	Net Cash Equivalents	8.00	09/01/2027	USD	AAA	2,581.230	113.3099	2,924.79	0.60
31378PHP1	FNMA PASS THRU MTG #404438	Net Cash Equivalents	7.00	12/01/2027	USD	AAA	37,444.770	110.5098	41,380.14	0.73
31378R3R8	FNMA PASS THRU MTG #406808	Net Cash Equivalents	6.50	04/01/2028	USD	AAA	26,029.690	108.1760	28,157.89	0.82
31378SNZ6	FNMA PASS THRU MTG #407308	Net Cash Equivalents	6.50	11/01/2028	USD	AAA	17,162.060	108.1760	18,565.24	0.82
31378YEH3	FNMA PASS THRU MTG #412436	Net Cash Equivalents	6.50	01/01/2028	USD	AAA	12,316.850	108.1760	13,323.88	0.82
31379FRF3	FNMA PASS THRU MTG #418186	Net Cash Equivalents	6.50	05/01/2013	USD	AAA	45,737.920	107.0627	48,968.24	0.99
31379JX43	FNMA PASS THRU MTG #421099	Net Cash Equivalents	6.50	04/01/2028	USD	AAA	31,266.990	108.1760	33,823.39	0.82
31379QHB9	FNMA PASS THRU MTG #426026	Net Cash Equivalents	7.00	06/01/2028	USD	AAA	28,553.640	110.5699	31,571.74	0.73
31379RKH0	FNMA PASS THRU MTG #426996	Net Cash Equivalents	7.00	05/01/2028	USD	AAA	6,891.840	110.5699	7,620.30	0.73
31380HJE8	FNMA PASS THRU MTG #440461	Net Cash Equivalents	6.50	09/01/2028	USD	AAA	41,977.340	108.1760	45,409.42	0.82
31380KRS1	FNMA PASS THRU MTG #442497	Net Cash Equivalents	6.50	09/01/2028	USD	AAA	31,591.400	108.1760	34,174.33	0.82
31380LGR3	FNMA PASS THRU MTG #443108	Net Cash Equivalents	6.50	01/01/2029	USD	AAA	62,214.110	108.1760	67,300.76	0.82
31380M6R2	FNMA PASS THRU MTG #444680	Net Cash Equivalents	6.50	09/01/2028	USD	AAA	12,778.010	108.1760	13,822.75	0.82
31380MNS1	FNMA PASS THRU MTG #444201	Net Cash Equivalents	6.50	09/01/2028	USD	AAA	55,548.770	108.1760	60,090.46	0.82
31380UYG7	FNMA PASS THRU MTG #450811	Net Cash Equivalents	6.50	11/01/2028	USD	AAA	9,749.490	108.1760	10,546.61	0.82
31380WAK0	FNMA PASS THRU MTG #451910	Net Cash Equivalents	6.50	11/01/2028	USD	AAA	14,110.700	108.1760	15,264.40	0.82
31381CNJ2	FNMA PASS THRU MTG #456793	Net Cash Equivalents	6.50	01/01/2029	USD	AAA	11,744.730	108.1760	12,704.98	0.82
31381CZN0	FNMA PASS THRU MTG #457149	Net Cash Equivalents	6.50	02/01/2029	USD	AAA	9,878.640	108.1760	10,686.32	0.82
31381D4G7	FNMA PASS THRU MTG #458123	Net Cash Equivalents	9.44	05/15/2021	USD	AAA	1,142,754.700	112.1959	1,282,123.93	0.43
31381DV93	FNMA PASS THRU MTG #457940	Net Cash Equivalents	6.50	04/01/2027	USD	AAA	36,340.190	107.7215	39,146.21	0.82
31381DZS7	FNMA PASS THRU MTG #458053	Net Cash Equivalents	10.00	07/15/2027	USD	AAA	371,208.290	112.0928	416,097.60	1.00
31381E4X8	FNMA PASS THRU MTG #459038	Net Cash Equivalents	6.50	01/01/2029	USD	AAA	10,328.620	108.1760	11,173.09	0.82

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31381FWZ9	FNMA PASS THRU MTG #459764	Net Cash Equivalents	6.50	04/01/2029	USD	AAA	47,267.900	108.0823	51,088.23	0.82
31382EJ94	FNMA PASS THRU MTG #480088	Net Cash Equivalents	6.50	01/01/2029	USD	AAA	19,744.380	108.0823	21,340.18	0.82
31382G4E4	FNMA PASS THRU MTG #482421	Net Cash Equivalents	7.00	02/01/2029	USD	AAA	54,902.400	110.6224	60,734.35	0.73
31382PRS8	FNMA PASS THRU MTG #488397	Net Cash Equivalents	6.50	03/01/2029	USD	AAA	569,645.060	108.0823	615,685.44	0.82
31382QCJ2	FNMA PASS THRU MTG #488873	Net Cash Equivalents	6.50	04/01/2029	USD	AAA	10,825.950	108.0823	11,700.93	0.82
31382QK87	FNMA PASS THRU MTG #489119	Net Cash Equivalents	6.50	07/01/2029	USD	AAA	839,269.330	108.0823	907,101.53	0.82
31382SUS8	FNMA PASS THRU MTG #491193	Net Cash Equivalents	6.50	03/01/2029	USD	AAA	4,699.600	108.0823	5,079.44	0.82
31382TH44	FNMA PASS THRU MTG #491751	Net Cash Equivalents	6.50	03/01/2029	USD	AAA	3,912.210	108.0823	4,228.41	0.82
31382VJ88	FNMA PASS THRU MTG #493587	Net Cash Equivalents	7.00	05/01/2029	USD	AAA	17,814.180	110.6224	19,706.47	0.73
31382W2H4	FNMA PASS THRU MTG #494976	Net Cash Equivalents	6.50	06/01/2029	USD	AAA	4,509.030	108.0823	4,873.46	0.82
31382WZK1	FNMA PASS THRU MTG #494946	Net Cash Equivalents	7.00	05/01/2029	USD	AAA	54,565.250	110.6224	60,361.39	0.73
31382XQE3	FNMA PASS THRU MTG #495553	Net Cash Equivalents	7.00	05/01/2029	USD	AAA	7,239.260	110.5699	8,004.45	0.73
31383BP84	FNMA PASS THRU MTG #498247	Net Cash Equivalents	6.50	06/01/2029	USD	AAA	6,157.460	108.0823	6,655.12	0.82
31383CX75	FNMA PASS THRU MTG #499402	Net Cash Equivalents	7.00	06/01/2029	USD	AAA	18,864.220	110.6224	20,868.05	0.73
31383DGR8	FNMA PASS THRU MTG #499808	Net Cash Equivalents	7.00	06/01/2029	USD	AAA	47,768.660	110.6224	52,842.83	0.73
31383GYT7	FNMA PASS THRU MTG #503022	Net Cash Equivalents	6.50	06/01/2029	USD	AAA	60,591.040	108.0823	65,488.18	0.82
31383HAQ7	FNMA PASS THRU MTG #503215	Net Cash Equivalents	6.50	05/01/2029	USD	AAA	25,155.300	108.0823	27,188.42	0.82
31383HRJ5	FNMA PASS THRU MTG #503689	Net Cash Equivalents	6.50	06/01/2029	USD	AAA	9,311.210	108.0823	10,063.77	0.82
31383HX66	FNMA PASS THRU MTG #503901	Net Cash Equivalents	6.50	07/01/2029	USD	AAA	18,861.960	108.0823	20,386.44	0.82
31383JVW7	FNMA PASS THRU MTG #504729	Net Cash Equivalents	7.00	07/01/2029	USD	AAA	24,865.610	110.6224	27,506.93	0.73
31383LUF0	FNMA PASS THRU MTG #506482	Net Cash Equivalents	6.50	07/01/2029	USD	AAA	12,812.270	108.0823	13,847.80	0.82
31383LV85	FNMA PASS THRU MTG #506539	Net Cash Equivalents	6.50	07/01/2029	USD	AAA	49,194.880	108.0823	53,170.95	0.82
31383LWJ0	FNMA PASS THRU MTG #506549	Net Cash Equivalents	6.50	07/01/2029	USD	AAA	31,217.350	108.0823	33,740.43	0.82
31383LZB4	FNMA PASS THRU MTG #506638	Net Cash Equivalents	6.50	08/01/2029	USD	AAA	18,871.830	108.0823	20,397.11	0.82
31383MBQ5	FNMA PASS THRU MTG #506847	Net Cash Equivalents	7.00	07/01/2029	USD	AAA	6,946.060	110.6224	7,683.90	0.73
31383SV31	FNMA PASS THRU MTG #511934	Net Cash Equivalents	7.00	09/01/2029	USD	AAA	5,625.550	110.6224	6,223.12	0.73
31383SWT3	FNMA PASS THRU MTG #511958	Net Cash Equivalents	7.00	10/01/2029	USD	AAA	8,078.360	110.6224	8,936.48	0.73
31383UV36	FNMA PASS THRU MTG #513734	Net Cash Equivalents	7.00	09/01/2029	USD	AAA	3,531.550	110.6224	3,906.69	0.73
31383WU25	FNMA PASS THRU MTG #515501	Net Cash Equivalents	7.00	10/01/2029	USD	AAA	16,326.250	110.6224	18,060.49	0.73
31383XLR8	FNMA PASS THRU MTG #516136	Net Cash Equivalents	6.50	09/01/2029	USD	AAA	4,940.260	108.0823	5,339.55	0.82
31384BWU6	FNMA PASS THRU MTG #519159	Net Cash Equivalents	7.00	11/01/2029	USD	AAA	857.330	110.6224	948.40	0.73
31384LC51	FNMA PASS THRU MTG #526692	Net Cash Equivalents	6.50	12/01/2029	USD	AAA	8,379.460	108.0823	9,056.71	0.82
31384Q4Q3	FNMA PASS THRU MTG #531031	Net Cash Equivalents	7.00	05/01/2030	USD	AAA	140,417.190	110.4157	155,042.69	0.73
31384QLE1	FN ARM 530525 1YRCMT 211.8 2.75	Net Cash Equivalents	3.30	04/01/2030	USD	AAA	29,456.810	102.1729	30,096.87	0.25
31384V7J5	FNMA PASS THRU MTG #535597	Net Cash Equivalents	8.00	10/01/2030	USD	AAA	1,624.850	113.4040	1,842.64	0.60
31384VUG5	FNMA PASS THRU MTG #535283	Net Cash Equivalents	8.00	05/01/2030	USD	AAA	105,276.000	113.4040	119,387.15	0.60
31384WG20	FNMA PASS THRU MTG #535817	Net Cash Equivalents	7.00	04/01/2031	USD	AAA	18,144.390	110.4157	20,034.26	0.73
31384WL81	FNMA PASS THRU MTG #535951	Net Cash Equivalents	8.00	03/01/2031	USD	AAA	15,136.970	113.3827	17,162.71	0.60
31385FLB0	FNMA PASS THRU MTG #543122	Net Cash Equivalents	8.00	06/01/2030	USD	AAA	1,745.700	113.4040	1,979.69	0.60
31385H3F7	FNMA PASS THRU MTG #545398	Net Cash Equivalents	7.00	12/01/2031	USD	AAA	138,316.130	110.4488	152,768.48	0.73
31385H4W9	FNMA PASS THRU MTG #545437	Net Cash Equivalents	7.00	02/01/2032	USD	AAA	93,143.530	110.4236	102,852.45	0.73
31385H6W7	FNMA PASS THRU MTG #545485	Net Cash Equivalents	7.00	02/01/2032	USD	AAA	84,861.840	110.4488	93,728.87	0.73
31385HUU4	FNMA PASS THRU MTG #545195	Net Cash Equivalents	7.00	09/01/2031	USD	AAA	50,690.300	110.4657	55,995.41	0.73
31385JEM6	FNMA PASS THRU MTG #545640	Net Cash Equivalents	7.00	04/01/2032	USD	AAA	51,098.070	111.3075	56,876.00	0.73
31385JH92	FNMA PASS THRU MTG #545756	Net Cash Equivalents	7.00	06/01/2032	USD	AAA	83,161.440	110.2331	91,671.43	0.73
31385NG29	FNMA PASS THRU MTG #547517	Net Cash Equivalents	8.00	09/01/2030	USD	AAA	1,113.590	113.4040	1,262.86	0.60
31385RWCO	FNMA PASS THRU MTG #550643	Net Cash Equivalents	8.00	08/01/2030	USD	AAA	2,218.710	113.4040	2,516.10	0.60
31385W3G2	FNMA PASS THRU DWARF #555299	Net Cash Equivalents	7.00	11/01/2017	USD	AAA	125,592.110	107.9887	135,625.32	0.49
31385WA66	FNMA PASS THRU MTG #554529	Net Cash Equivalents	8.00	10/01/2030	USD	AAA	7,988.120	113.4040	9,058.84	0.60
31385XQW0	FNMA PASS THRU MTG #555869	Net Cash Equivalents	7.00	04/01/2030	USD	AAA	7,488,537.770	110.5098	8,275,568.04	0.73
31386QBW0	FN ARM 569853 1YR CMT +233 12.17	Net Cash Equivalents	4.53	11/01/2027	USD	AAA	76,778.280	101.5002	77,930.11	0.25

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31386XHD1	FNMA PASS THRU MTG #576328	Net Cash Equivalents	7.00	04/01/2031	USD	AAA	9,694.870	110.4157	10,704.66	0.73
31386XRR9	FN ARM 576596 1YRCMT+232 12.12	Net Cash Equivalents	3.67	12/01/2028	USD	AAA	98,959.990	99.7530	98,715.61	0.25
31387GGF3	FNMA PASS THRU MTG #583498	Net Cash Equivalents	8.00	05/01/2031	USD	AAA	120,525.440	113.4040	136,680.62	0.60
31387HR85	FNMA PASS THRU DWARF #584711	Net Cash Equivalents	7.00	05/01/2016	USD	AAA	161,360.480	108.3162	174,779.60	0.49
31387PBB7	FNMA PASS THRU DWARF #589634	Net Cash Equivalents	7.00	01/01/2013	USD	AAA	103,588.680	103.9243	107,653.81	0.49
31387PR53	FNMA PASS THRU MTG #590108	Net Cash Equivalents	7.00	07/01/2031	USD	AAA	667.360	110.4488	737.09	0.73
31387Q4W7	FNMA PASS THRU MTG #591337	Net Cash Equivalents	8.00	08/01/2031	USD	AAA	12,545.910	113.4175	14,229.26	0.60
31387RVN5	FNMA PASS THRU MTG #592021	Net Cash Equivalents	7.00	06/01/2031	USD	AAA	18,643.260	110.4488	20,591.25	0.73
31387SKT2	FNMA PASS THRU MTGE #592606	Net Cash Equivalents	7.00	11/01/2024	USD	AAA	134,124.730	109.9647	147,489.83	0.71
31387WK22	FNMA PASS THRU MTG #596213	Net Cash Equivalents	7.00	07/01/2031	USD	AAA	26,563.360	110.4488	29,338.91	0.73
31387YRY1	FNMA PASS THRU MTG #598203	Net Cash Equivalents	7.00	08/01/2031	USD	AAA	85,287.990	110.4488	94,199.55	0.73
31388BXC1	FNMA PT #600175 PREPAY PENALTY	Net Cash Equivalents	7.50	07/01/2031	USD	AAA	48,023.720	112.0773	53,823.67	0.96
31388DTD0	FN ARM 601848 1YRCMT+250 12.64	Net Cash Equivalents	7.75	03/01/2031	USD	AAA	89,529.730	102.3706	91,652.10	0.55
31388DYD4	FNMA PASS THRU MTG #602008	Net Cash Equivalents	8.00	08/01/2031	USD	AAA	33,732.140	113.4040	38,253.58	0.60
31388FFX6	FNMA PASS THRU MTG #603282	Net Cash Equivalents	7.00	09/01/2031	USD	AAA	18,624.430	110.4488	20,570.46	0.73
31388GYF2	FN ARM 604710 1YRCMT +228 11.25	Net Cash Equivalents	5.03	10/01/2031	USD	AAA	8,096.580	101.4800	8,216.41	0.75
31388KDQ2	FNMA PASS THRU MTG #606811	Net Cash Equivalents	8.00	10/01/2031	USD	AAA	8,442.760	113.4175	9,575.57	0.60
31388NGG5	FNMA PASS THRU MTG #609599	Net Cash Equivalents	7.00	11/01/2031	USD	AAA	17,113.540	110.4488	18,901.70	0.73
31388PLC3	FNMA PASS THRU DWARF #610623	Net Cash Equivalents	7.00	02/01/2015	USD	AAA	24,740.430	106.7300	26,405.47	0.49
31388VRZ3	FNMA PASS THRU MTG #616204	Net Cash Equivalents	8.00	11/01/2031	USD	AAA	15,953.420	113.4175	18,093.98	0.60
31388WJ98	FNMA PASS THRU MTG #616888	Net Cash Equivalents	7.00	12/01/2031	USD	AAA	48,651.970	110.4488	53,735.51	0.73
31388XG73	FNMA PASS THRU MTG #617722	Net Cash Equivalents	7.00	06/01/2032	USD	AAA	81,956.280	110.2331	90,342.94	0.73
31388XYF5	FNMA PASS THRU DWARF #618210	Net Cash Equivalents	7.00	11/01/2016	USD	AAA	138,010.550	104.3187	143,970.84	0.74
31389CX87	FN ARM 621803 1YRCMT 227.5 2.818	Net Cash Equivalents	3.66	03/01/2032	USD	AAA	149,444.680	101.6422	151,898.86	0.10
31389DTC1	FNMA PASS THRU MTG #622547	Net Cash Equivalents	7.00	09/01/2031	USD	AAA	60,306.480	110.4488	66,607.77	0.73
31389JP24	FNMA PASS THRU MTG #626941	Net Cash Equivalents	8.00	07/01/2030	USD	AAA	64,513.710	113.4040	73,161.10	0.60
31389MP92	FNMA PASS THRU MTG #629648	Net Cash Equivalents	7.00	02/01/2032	USD	AAA	28,714.840	110.4488	31,715.19	0.73
31389NPB5	FNMA PASS THRU MTG #630518	Net Cash Equivalents	8.00	11/01/2031	USD	AAA	7,654.690	113.4175	8,681.76	0.60
31389NYY5	FN ARM 630827 1YRCMT 229 2.75	Net Cash Equivalents	3.54	02/01/2032	USD	AAA	9,861.290	101.3426	9,993.69	0.50
31389TLN0	FNMA PASS THRU FHA/VA #634933	Net Cash Equivalents	7.00	01/01/2032	USD	AAA	85,320.340	106.6446	90,989.52	0.73
31389TP55	FNMA PASS THRU MTG #635044	Net Cash Equivalents	8.00	06/01/2032	USD	AAA	12,220.110	113.4190	13,859.93	0.60
31389WDK8	FNMA PASS THRU MTG #637406	Net Cash Equivalents	7.00	08/01/2032	USD	AAA	6,949.030	110.2331	7,660.13	0.73
31389XCD3	FNMA PASS THRU DWARF #638268	Net Cash Equivalents	7.00	05/01/2017	USD	AAA	435,690.790	108.3098	471,895.91	0.49
31390CX27	FNMA PASS THRU MTG #642497	Net Cash Equivalents	8.00	05/01/2032	USD	AAA	97,776.410	113.4190	110,897.04	0.85
31390FF95	FNMA PASS THRU MTG #644692	Net Cash Equivalents	7.00	05/01/2032	USD	AAA	144,338.410	110.2331	159,108.69	0.73
31390GLB1	FNMA PASS THRU MTG #645722	Net Cash Equivalents	7.00	06/01/2032	USD	AAA	16,106.610	110.2331	17,754.81	0.73
31390PVS3	FNMA PASS THRU MTG #652325	Net Cash Equivalents	7.00	08/01/2032	USD	AAA	30,630.100	110.2331	33,764.51	0.73
31390PZR1	FNMA PASS THRU MTG #652452	Net Cash Equivalents	7.00	04/01/2032	USD	AAA	13,637.030	110.2331	15,032.52	0.73
31390QU00	FNMA PASS THRU MTG #653131	Net Cash Equivalents	7.00	07/01/2032	USD	AAA	69,992.360	110.2331	77,154.74	0.73
31390UPV2	FNMA PASS THRU MTG #656636	Net Cash Equivalents	7.50	05/01/2032	USD	AAA	160,313.210	111.5286	178,795.09	0.96
31391P6V3	FNMA PASS THRU MTG #673284	Net Cash Equivalents	6.00	12/01/2032	USD	AAA	92,529.010	106.4906	98,534.72	0.98
31391T4Y1	FNMA PASS THRU MTG #676839	Net Cash Equivalents	6.00	01/01/2033	USD	AAA	269,421.800	106.4906	286,908.96	0.98
31391USS5	FNMA PASS THRU MTG #677429	Net Cash Equivalents	6.00	01/01/2033	USD	AAA	1,104,649.110	106.4906	1,176,347.74	0.98
31391UW68	FNMA PASS THRU MTG #677569	Net Cash Equivalents	6.00	02/01/2033	USD	AAA	166,033.640	106.4906	176,810.26	0.98
31391WSV4	FNMA PASS THRU 20YR #679232	Net Cash Equivalents	7.50	04/01/2024	USD	AAA	803,536.450	110.9176	891,263.10	1.00
31391WSW2	FNMA PASS THRU 20YR #679233	Net Cash Equivalents	8.00	09/01/2024	USD	AAA	315,746.420	112.3580	354,766.37	1.00
31391WTD3	FNMA PASS THRU DWARF #679248	Net Cash Equivalents	7.50	06/01/2017	USD	AAA	787,886.130	108.6162	855,771.84	0.49
31391WTF8	FNMA PASS THRU DWARF #679250	Net Cash Equivalents	8.50	04/01/2016	USD	AAA	58,339.710	110.5363	64,486.57	0.49
31391XEX3	FN ARM 679750 1YRCMT+194 12.476	Net Cash Equivalents	7.82	12/01/2030	USD	AAA	238,216.520	103.1578	245,738.90	0.75
313920UK4	FNGT 2001-T8-A1 WM26 WC 8.23	Net Cash Equivalents	7.50	07/25/2041	USD	AAA	1,341,253.980	109.1261	1,463,658.70	0.71
31392AJW9	FNR 2001-50 BA WM27 WC8.031	Net Cash Equivalents	7.00	10/25/2041	USD	AAA	228,314.460	109.5610	250,143.70	0.73

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31392B6T8	FNGT 2002-T4 A1 WM27 WC7.3075	Net Cash Equivalents	6.50	12/25/2041	USD	AAA	1,373,350.700	108.1057	1,484,670.80	0.82
31392BMM5	FNR 2001-79 BA WM28 WC7.7103	Net Cash Equivalents	7.00	03/25/2045	USD	AAA	2,942,782.380	109.5661	3,224,292.18	0.73
31392CMS0	FNW 2002-W1 2A WM27 WC8.3913	Net Cash Equivalents	7.50	02/25/2042	USD	AAA	1,516,687.630	109.9442	1,667,509.93	1.00
31392FDB0	FNGT 2002-T16 A1 PT WM28 WC7.66	Net Cash Equivalents	6.50	07/25/2042	USD	AAA	3,882,161.000	108.1184	4,197,331.14	0.82
31392GFN0	FNGT 2002-T18 A1 WM29 WC7.2904	Net Cash Equivalents	6.50	08/25/2042	USD	AAA	340,985.260	108.1311	368,711.11	0.82
31392GVR3	FNGT 2002-T19 A2 WM29 WC7.40	Net Cash Equivalents	7.00	07/25/2042	USD	AAA	90,469.810	109.4494	99,018.69	0.73
31392GVS1	FNGT 2002-T19 A3 WM30 WC7.344	Net Cash Equivalents	7.50	07/25/2042	USD	AAA	79,059.310	111.6455	88,266.19	0.71
31392GVX0	FNW 2003-W1 1A1 WM29 WC7.2	Net Cash Equivalents	6.50	12/25/2042	USD	AAA	89,589.080	108.1034	96,848.84	0.75
31392JAD1	FNW 2003-W2 1A3 PT WM27 WC8.8974	Net Cash Equivalents	7.50	07/25/2042	USD	AAA	3,904.920	111.6627	4,360.34	0.71
31392JYH6	FNW 2003-W3 1A3 PT WM27 WC8.7043	Net Cash Equivalents	7.50	08/25/2042	USD	AAA	8,853.280	111.6460	9,884.33	0.71
31392MEM0	FSPC T-41 2A WM27 WC7.468900	Net Cash Equivalents	6.97	07/25/2032	USD	AAA	1,104,546.960	109.4198	1,208,592.52	0.73
31392MH39	FSPC T-42 A5 WM27 WC8.7413	Net Cash Equivalents	7.50	02/25/2042	USD	AAA	79,951.750	111.4063	89,071.29	0.71
31392W7B0	FSPC T-51 1A WM29 WC7.49	Net Cash Equivalents	6.50	09/25/2043	USD	AAA	119,862.800	107.9340	129,372.67	0.82
31393AP68	FNW 2003-W4 2A SEQ WM29 WC7.38	Net Cash Equivalents	6.50	10/25/2042	USD	AAA	56,069.140	108.1656	60,647.52	0.75
31393AQ34	FNW 2003-W4 4A AS WM29 WC8.24	Net Cash Equivalents	7.50	10/25/2042	USD	AAA	1,329,187.560	111.6386	1,483,886.38	0.75
31393BU94	FNW 2003-W6 3A PT WM29 WC7.44	Net Cash Equivalents	6.50	09/25/2042	USD	AAA	4,317,234.250	108.7591	4,695,383.82	0.82
31393LFF4	FSPC T-54 2A P/T SEQ WM29 WC7.28	Net Cash Equivalents	6.50	02/25/2043	USD	AAA	128,913.540	108.0210	139,253.64	0.82
31393LFM0	FSPC T-54 3A SEQ WM28 WC8.31	Net Cash Equivalents	7.00	02/25/2043	USD	AAA	1,003,295.660	109.7975	1,101,593.15	0.73
31393X7C5	FNGT 2004-T2 1A3 PT WM29 WC7.89	Net Cash Equivalents	7.00	11/25/2043	USD	AAA	0.000	109.5706	0.00	0.73
31393X7C5	FNGT 2004-T2 1A3 PT WM29 WC7.89	Net Cash Equivalents	7.00	11/25/2043	USD	AAA	473,486.510	109.5706	518,802.10	0.73
31393XFS1	FNGT 2004-T1 1A1 PT WM27 WC6.41	Net Cash Equivalents	6.00	01/25/2044	USD	AAA	7,236,324.080	106.8606	7,732,780.05	0.98
31394ALL8	FNW 2004-W8 2A PT WM26 WC7.11	Net Cash Equivalents	6.50	06/25/2044	USD	AAA	1,779,745.410	108.1064	1,924,018.69	0.82
31394ALN4	FNW 2004-W8 3A PT WM24 WC7.98	Net Cash Equivalents	7.50	06/25/2044	USD	AAA	3,280,442.450	111.6537	3,662,735.70	0.71
31394JY43	FSPC T-58 3A SEQ AS WM29 WC7.49	Net Cash Equivalents	7.00	09/25/2043	USD	AAA	417,605.620	109.1861	455,967.12	0.73
31394PPQ0	FSPC T-59 1A1 SEQ WM27 WC7.00	Net Cash Equivalents	6.50	10/25/2043	USD	AAA	704,714.830	107.9432	760,691.74	0.75
31394PPQ0	FSPC T-59 1A1 SEQ WM27 WC7.00	Net Cash Equivalents	6.50	10/25/2043	USD	AAA	(0.030)	107.9432	(0.03)	0.75
31394PPR8	FSPC T-59 1A2 SEQ WM27 WC7.69	Net Cash Equivalents	7.00	10/25/2043	USD	AAA	133,455.470	110.2967	147,196.98	0.75
31394XVD5	FSPC T-60 1A1 WM30 WC 7.034200	Net Cash Equivalents	6.50	03/25/2044	USD	AAA	5,929,038.600	108.0084	6,403,860.91	0.82
31400CXV1	FNMA PASS THRU MTG #683892	Net Cash Equivalents	6.00	01/01/2033	USD	AAA	225,335.590	106.4906	239,961.28	0.98
31400DDD1	FNMA PASS THRU MTG #684200	Net Cash Equivalents	6.00	01/01/2033	USD	AAA	190,914.180	106.4906	203,305.70	0.98
31400HBK8	FNMA PASS THRU MTG #687742	Net Cash Equivalents	6.00	02/01/2033	USD	AAA	467,753.250	106.4906	498,113.36	0.98
31400QCF8	FNMA PASS THRU MTG #694070	Net Cash Equivalents	6.50	05/01/2033	USD	AAA	106,452.260	107.6760	114,623.58	0.82
31400Y4F0	FNMA PASS THRU MTG #702022	Net Cash Equivalents	6.50	05/01/2033	USD	AAA	15,451.330	107.6760	16,637.38	0.82
31401CRQ8	FNMA PASS THRU MTG #704395	Net Cash Equivalents	6.50	05/01/2033	USD	AAA	204,530.360	107.6760	220,230.20	0.82
31401MEA5	FNMA PASS THRU MTG #712129	Net Cash Equivalents	6.50	06/01/2033	USD	AAA	12,805.480	107.6760	13,788.43	0.82
31401NNP0	FNMA PASS THRU MTG #713298	Net Cash Equivalents	6.50	06/01/2033	USD	AAA	4,767.530	107.6760	5,133.49	0.82
31402CPT3	FNMA PASS THRU MTG #725034	Net Cash Equivalents	6.50	12/01/2033	USD	AAA	53,662.720	107.6760	57,781.89	0.82
31402CTT9	FNMA PASS THRU MTG #725162	Net Cash Equivalents	6.00	02/01/2034	USD	AAA	2,967,557.300	106.3969	3,157,388.23	0.98
31402CWF5	FNMA PASS THRU MTG #725246	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	290,525.600	107.6760	312,826.47	0.82
31402DL81	FNMA PASS THRU FHA/VA #725851	Net Cash Equivalents	7.00	07/01/2034	USD	AAA	220,399.370	110.4157	243,355.61	0.73
31402HUF6	FNMA PASS THRU MTG #729682	Net Cash Equivalents	6.50	08/01/2033	USD	AAA	196,968.100	107.8635	212,456.77	0.82
31402JZT7	FNMA PASS THRU MTG #730754	Net Cash Equivalents	6.50	08/01/2033	USD	AAA	3,265.260	107.6760	3,515.90	0.82
31402NV21	FNMA PASS THRU MTG #734233	Net Cash Equivalents	6.50	06/01/2033	USD	AAA	53,583.990	107.6760	57,697.12	0.82
31402Q7F2	FNMA PASS THRU MTG #735394	Net Cash Equivalents	6.50	02/01/2035	USD	AAA	254,700.990	107.6760	274,251.95	0.82
31402QS28	FNMA PASS THRU MTG #735037	Net Cash Equivalents	6.00	10/01/2034	USD	AAA	978,399.990	106.2406	1,039,458.26	0.98
31402QS28	FNMA PASS THRU MTG #735037	Net Cash Equivalents	6.00	10/01/2034	USD	AAA	8,892,179.340	106.2406	9,447,106.91	0.98
31402QTS0	FNMA PASS THRU MTG #735061	Net Cash Equivalents	6.00	11/01/2034	USD	AAA	10,495,977.020	106.2406	11,150,991.59	0.98
31402RCY3	FNMA PASS THRU MTG #735487	Net Cash Equivalents	6.50	04/01/2035	USD	AAA	171,971.180	107.6760	185,171.76	0.82
31402RDH9	FNMA PASS THRU MTG #735504	Net Cash Equivalents	6.00	04/01/2035	USD	AAA	5,520,743.370	106.4906	5,879,074.12	0.98
31402RGX1	FNMA PASS THRU MTG #735614	Net Cash Equivalents	7.00	03/01/2035	USD	AAA	246,301.330	110.0125	270,962.28	0.73
31402RLW7	FNMA PASS THRU MTG #735741	Net Cash Equivalents	6.50	07/01/2035	USD	AAA	82,400.940	107.4573	88,545.82	0.82

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31402RQN2	FNMA PASS THRU FHA/VA #735861	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	303,979.790	107.9885	328,263.34	0.82
31402RYN3	FNMA PASS THRU FHA/VA #736117	Net Cash Equivalents	7.00	01/01/2034	USD	AAA	123,731.180	106.8544	132,212.20	0.73
31402TJT3	FNMA PASS THRU MTG #737474	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	21,936.180	107.6760	23,620.01	0.82
31402TMS1	FNMA PASS THRU MTG #737569	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	63,191.920	107.6760	68,042.56	0.82
31402U5C2	FNMA PASS THRU MTG #738943	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	213,022.130	107.6760	229,373.80	0.82
31402UU75	FNMA PASS THRU MTG #738706	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	50,784.950	107.6760	54,683.22	0.82
31402VQ60	FNMA PASS THRU MTG #739477	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	87,535.790	107.6760	94,255.07	0.82
31402XT55	FNMA PASS THRU MTG #741372	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	65,536.930	107.6760	70,567.57	0.82
31402XW85	FNMA PASS THRU MTG #741471	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	78,309.960	107.6760	84,321.07	0.82
31402XX92	FNMA PASS THRU MTG #741504	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	12,428.560	107.6760	13,382.58	0.82
31402XZS8	FNMA PASS THRU MTG #741553	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	3,338.870	107.6760	3,595.16	0.82
31403A6D2	FNMA PASS THRU MTG #743468	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	304,453.120	107.6760	327,823.07	0.82
31403AJZ9	FNMA PASS THRU MTG #742880	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	33,495.480	107.6760	36,066.61	0.82
31403AR80	FNMA PASS THRU MTG #743111	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	65,220.990	107.6760	70,227.38	0.82
31403AWA9	FNMA PASS THRU MTG #743241	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	188,785.930	107.6760	203,277.22	0.82
31403BM34	FNMA PASS THRU MTG #743878	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	254,020.880	107.6760	273,519.63	0.82
31403BQS5	FNMA PASS THRU MTG #743965	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	9,214.090	107.6760	9,921.37	0.82
31403CYH8	FNMA PASS THRU MTG #745112	Net Cash Equivalents	6.50	10/01/2035	USD	AAA	298,745.710	107.4573	321,024.05	0.82
31403FB86	FNMA PASS THRU MTG #747163	Net Cash Equivalents	6.50	09/01/2033	USD	AAA	19,197.070	107.6760	20,670.65	0.82
31403FBU7	FNMA PASS THRU MTG #747151	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	285,851.890	107.6760	307,794.00	0.82
31403FK52	FNMA PASS THRU MTG #747416	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	160,319.430	107.6760	172,625.62	0.82
31403FS54	FNMA PASS THRU MTG #747640	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	73,991.280	107.6760	79,670.88	0.82
31403FUK8	FNMA PASS THRU MTG #747686	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	163,916.680	107.6760	176,498.99	0.82
31403G2F8	FNMA #748774 PREPAY PENALTY	Net Cash Equivalents	7.00	11/01/2033	USD	AAA	361,779.630	109.9384	397,734.89	0.98
31403GDQ2	FNMA PASS THRU MTG #748111	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	7,136.200	107.6760	7,683.98	0.82
31403GDV1	FNMA PASS THRU MTG #748116	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	6,951.300	107.6760	7,484.88	0.82
31403GS86	FNMA PASS THRU MTG #748543	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	58,406.380	107.6760	62,889.68	0.82
31403GW81	FNMA PASS THRU MTG #748671	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	116,880.490	107.6760	125,852.29	0.82
31403H6U9	FNMA PASS THRU MTG #749783	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	153,173.930	107.6760	164,931.63	0.82
31403HYA2	FNMA PASS THRU MTG #749605	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	47,117.640	107.6760	50,734.41	0.82
31403J6K7	FNMA PASS THRU MTG #750674	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	221,314.240	107.6760	238,302.41	0.82
31403KE82	FNMA PASS THRU MTG #750859	Net Cash Equivalents	6.50	10/01/2032	USD	AAA	82,625.690	108.0823	89,303.74	0.82
31403LQD6	FNMA PASS THRU MTG #752052	Net Cash Equivalents	7.00	09/01/2033	USD	AAA	273,760.870	108.9563	298,279.58	0.98
31403MRS0	FNMA PASS THRU MTG #752997	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	179,996.650	107.6760	193,813.27	0.82
31403NRZ2	FNMA PASS THRU MTG #753904	Net Cash Equivalents	6.50	12/01/2033	USD	AAA	36,465.200	107.6760	39,264.28	0.82
31403NVG9	FNMA PASS THRU MTG #754015	Net Cash Equivalents	6.50	12/01/2033	USD	AAA	101,358.960	107.6760	109,139.32	0.82
31403QD31	FNMA PASS THRU DWARF #754422	Net Cash Equivalents	6.50	10/01/2018	USD	AAA	160,548.380	107.3611	172,366.54	0.44
31403QRR3	FNMA PASS THRU MTG #754796	Net Cash Equivalents	6.50	12/01/2033	USD	AAA	16,031.260	107.6760	17,261.83	0.82
31403RAL2	FNMA PASS THRU MTG #755211	Net Cash Equivalents	6.50	10/01/2033	USD	AAA	33,952.610	107.6760	36,558.83	0.82
31403RGY8	FNMA PASS THRU MTG #755415	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	102,298.280	107.6760	110,150.74	0.82
31403RYF9	FNMA PASS THRU MTG #755910	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	15,075.690	107.6760	16,232.91	0.82
31403S2B1	FNMA PASS THRU MTG #756870	Net Cash Equivalents	6.50	11/01/2033	USD	AAA	137,598.850	107.6760	148,161.00	0.82
31403UWS6	FNMA PASS THRU MTG #758557	Net Cash Equivalents	6.50	07/01/2034	USD	AAA	94,243.830	108.9612	102,689.23	0.82
31403VZQ5	FNMA PASS THRU MTG #759551	Net Cash Equivalents	6.50	02/01/2034	USD	AAA	71,714.450	107.6760	77,219.28	0.82
31403YZQ9	FNMA PASS THRU FHA/VA #762251	Net Cash Equivalents	7.00	01/01/2034	USD	AAA	574,794.840	109.1646	627,472.39	0.98
31404BPK2	FNMA PASS THRU MTG #763726	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	12,742.970	107.6760	13,721.13	0.82
31404BQE5	FNMA PASS THRU MTG #763753	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	73,550.480	107.6760	79,196.25	0.82
31404CTA8	FNMA PASS THRU MTG #764745	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	198,656.900	107.4573	213,471.33	0.82
31404EP34	FNMA PASS THRU MTG #766442	Net Cash Equivalents	6.50	03/01/2034	USD	AAA	34,537.500	107.4573	37,113.06	0.82
31404GX97	FNMA PASS THRU MTG #768504	Net Cash Equivalents	6.50	01/01/2034	USD	AAA	22,218.760	107.6760	23,924.28	0.82
31404HTE9	FNMA PASS THRU MTG #769249	Net Cash Equivalents	8.00	12/01/2033	USD	AAA	84,385.740	109.0458	92,019.13	0.85

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31404KXZ0	FNMA PASS THRU MTG #771196	Net Cash Equivalents	6.50	04/01/2034	USD	AAA	98,343.240	107.4573	105,676.98	0.82
31404KZG0	FNMA PASS THRU MTG #771243	Net Cash Equivalents	6.50	06/01/2033	USD	AAA	11,293.500	107.6760	12,160.39	0.82
31404LB74	FNMA PASS THRU FHA/VA #771462	Net Cash Equivalents	6.50	10/01/2032	USD	AAA	457,068.240	107.9885	493,581.33	0.82
31404QQW2	FNMA PASS THRU MTG #775469	Net Cash Equivalents	6.50	05/01/2034	USD	AAA	132,752.520	107.4573	142,652.26	0.82
31404XR55	FNMA PASS THRU MTG #781808	Net Cash Equivalents	6.50	11/01/2034	USD	AAA	480,993.770	107.4573	516,862.88	0.82
31405AKB8	FNMA PASS THRU MTG #783390	Net Cash Equivalents	6.50	09/01/2034	USD	AAA	49,345.820	107.4573	53,025.68	0.82
31405D2F3	FNMA PASS THRU MTG #786574	Net Cash Equivalents	6.50	07/01/2034	USD	AAA	614,104.020	107.4573	659,899.55	0.82
31405D3P0	FNMA PASS THRU MTG #786606	Net Cash Equivalents	6.50	07/01/2034	USD	AAA	277,124.900	107.4573	297,790.91	0.82
31405DW45	FNMA PASS THRU MTG #786467	Net Cash Equivalents	6.50	07/01/2034	USD	AAA	103,370.950	107.4573	111,079.62	0.82
31405FT28	FNMA PASS THRU MTG #788169	Net Cash Equivalents	6.50	08/01/2034	USD	AAA	248,278.840	107.4573	266,793.72	0.82
31405KU58	FNMA PASS THRU MTG #791804	Net Cash Equivalents	6.50	08/01/2034	USD	AAA	163,169.660	107.4573	175,337.70	0.82
31405M2P1	FNMA PASS THRU MTG #793782	Net Cash Equivalents	6.50	09/01/2034	USD	AAA	826,632.500	107.4573	888,276.90	0.82
31405MP27	FNMA PASS THRU MTG #793441	Net Cash Equivalents	6.50	08/01/2034	USD	AAA	453,049.390	107.4573	486,834.61	0.82
31405QNE4	FNMA PASS THRU MTG #796089	Net Cash Equivalents	6.50	07/01/2034	USD	AAA	47,246.170	107.6760	50,872.81	0.82
31405VAZ0	FNMA PASS THRU MTG #800224	Net Cash Equivalents	6.50	12/01/2034	USD	AAA	347,093.300	107.4573	372,977.06	0.82
31405XGP2	FNMA PASS THRU MTG #802206	Net Cash Equivalents	6.50	10/01/2034	USD	AAA	21,104.900	107.4573	22,678.75	0.82
31406D7D2	FNMA PASS THRU MTG #807392	Net Cash Equivalents	8.00	10/01/2031	USD	AAA	369,164.270	113.2927	418,236.05	0.60
31406HEA1	FNMA PASS THRU MTG #810229	Net Cash Equivalents	6.50	01/01/2035	USD	AAA	155,148.540	107.8635	167,348.71	0.82
31406SUP6	FNMA PASS THRU MTG #818790	Net Cash Equivalents	8.00	01/01/2035	USD	AAA	111,577.050	108.7724	121,365.03	0.85
31407GCP1	FNMA PASS THRU MTG #829978	Net Cash Equivalents	8.00	07/01/2031	USD	AAA	485,173.130	113.0785	548,626.61	0.60
31407HZQ2	FNMA PASS THRU MTG #831551	Net Cash Equivalents	6.50	06/01/2036	USD	AAA	1,366,263.400	107.8845	1,473,986.82	0.82
31407VYB5	FNMA PASS THRU MTG #842306	Net Cash Equivalents	7.50	09/01/2035	USD	AAA	591,958.510	110.6538	655,024.40	0.96
31410FJU0	FNMA PASS THRU DWARF #887775	Net Cash Equivalents	7.00	07/01/2021	USD	AAA	743,141.300	106.9715	794,949.50	0.49
31410FYL3	FNMA PASS THRU MTG #888215	Net Cash Equivalents	6.50	12/01/2036	USD	AAA	5,839,103.810	107.0667	6,251,733.83	0.82
31410GLY7	FNMA PASS THRU MTG #888743	Net Cash Equivalents	6.00	01/01/2036	USD	AAA	8,215,913.340	105.9906	8,708,097.90	0.98
31410KUE2	FNMA PASS THRU MTG #889881	Net Cash Equivalents	6.00	09/01/2036	USD	AAA	10,164,868.750	106.3969	10,815,102.70	0.98
31410TSG1	FNMA PASS THRU MTG #897019	Net Cash Equivalents	7.00	07/01/2036	USD	AAA	4,988,609.070	108.9563	5,435,401.37	0.73
31411DCF4	FNMA PASS THRU MTG #904670	Net Cash Equivalents	7.00	12/01/2046	USD	AAA	1,569,339.880	108.6125	1,704,499.28	0.73
31411E5N3	FNMA PASS THRU MTG #906353	Net Cash Equivalents	7.00	01/01/2047	USD	AAA	842,180.710	108.6125	914,713.52	0.73
31412EUE4	FNMA PASS THRU MTG #923181	Net Cash Equivalents	8.50	06/01/2036	USD	AAA	532,600.460	109.0833	580,978.33	0.60
31412MG44	FNMA PASS THRU MTG #929119	Net Cash Equivalents	6.50	02/01/2038	USD	AAA	316,291.500	107.0042	338,445.08	0.82
31413F4H2	FNMA PASS THRU MTG #944624	Net Cash Equivalents	6.00	07/01/2037	USD	AAA	4,079,664.550	105.7094	4,312,587.90	0.98
31414LBF4	FNMA PASS THRU MTG #969038	Net Cash Equivalents	6.50	02/01/2038	USD	AAA	3,831,711.600	106.9985	4,099,875.55	0.82
31416PRE9	FNMA PASS THRU MTG #AA5884	Net Cash Equivalents	6.50	07/01/2039	USD	AAA	1,477,952.160	106.9885	1,581,239.47	0.82
31416STN1	FNMA PASS THRU MTG #AA8656	Net Cash Equivalents	6.00	10/01/2036	USD	AAA	1,990,152.410	106.7406	2,124,301.12	0.98
36203CKH4	GNMA PASS THRU SGL FAML #345096X	Net Cash Equivalents	7.50	03/15/2026	USD	AAA	522.160	108.9302	568.79	0.80
36203GHC0	GNMA PASS THRU SGL FAML #348627X	Net Cash Equivalents	8.50	04/15/2023	USD	AAA	8,396.530	114.5316	9,616.68	0.60
36203M3P3	GNMA PASS THRU SGL FAML #353706X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	42,838.830	112.0095	47,983.57	0.80
36203MHA1	GNMA PASS THRU SGL FAML #353125X	Net Cash Equivalents	7.50	06/15/2023	USD	AAA	839.990	111.6403	937.77	0.80
36204EF85	GNMA PASS THRU SGL FAML #367491X	Net Cash Equivalents	7.00	04/15/2026	USD	AAA	3,447.690	110.1480	3,797.56	0.74
36204EJF5	GNMA PASS THRU SGL FAML #367562X	Net Cash Equivalents	7.00	03/15/2026	USD	AAA	29,058.350	110.1480	32,007.20	0.74
36204MAD1	GNMA PASS THRU SGL FAML #373604X	Net Cash Equivalents	7.00	03/15/2026	USD	AAA	2,131.820	110.1480	2,348.16	0.74
36204MD71	GNMA PASS THRU SGL FAML #373726X	Net Cash Equivalents	7.00	05/15/2026	USD	AAA	3,468.050	110.1480	3,819.99	0.74
36204XD51	GNMA PASS THRU SGL FAML #382724X	Net Cash Equivalents	7.00	03/15/2026	USD	AAA	8,894.020	110.1480	9,796.59	0.74
36205FLK7	GNMA PASS THRU SGL FAML #389230X	Net Cash Equivalents	7.00	04/15/2024	USD	AAA	3,345.540	110.2125	3,687.20	0.69
36205GWJ6	GNMA PASS THRU SGL FAML #390449X	Net Cash Equivalents	7.00	09/15/2025	USD	AAA	19,070.680	110.1728	21,010.70	0.69
36205SGT6	GNMA PASS THRU SGL FAML #399010X	Net Cash Equivalents	7.50	12/15/2026	USD	AAA	10,461.840	111.9428	11,711.28	0.80
36205SPJ8	GNMA PASS THRU SGL FAML #399225X	Net Cash Equivalents	7.50	04/15/2027	USD	AAA	37,207.520	112.0095	41,675.96	0.80
36205SPX7	GNMA PASS THRU SGL FAML #399238X	Net Cash Equivalents	7.50	04/15/2027	USD	AAA	11,874.970	112.0095	13,301.10	0.80
36206AVN0	GNMA PASS THRU SGL FAML #405721X	Net Cash Equivalents	7.00	09/15/2025	USD	AAA	12,448.730	110.1728	13,715.11	0.69
36206FVN8	GNMA PASS THRU SGL FAML #410253X	Net Cash Equivalents	7.00	12/15/2025	USD	AAA	7,844.770	110.1728	8,642.80	0.69

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36206FXS6	GNMA PASS THRU SGL FAML #410289X	Net Cash Equivalents	7.50	10/15/2025	USD	AAA	11,006.480	111.8617	12,312.03	0.80
36206FYV8	GNMA PASS THRU SGL FAML #410324X	Net Cash Equivalents	7.50	03/15/2026	USD	AAA	162,089.510	111.9428	181,447.62	0.80
36206JHG2	GNMA PASS THRU SGL FAML #412531X	Net Cash Equivalents	7.00	12/15/2025	USD	AAA	1,821.360	110.1728	2,006.64	0.69
36206KC74	GNMA PASS THRU SGL FAML #413294X	Net Cash Equivalents	7.50	05/15/2027	USD	AAA	9,614.310	112.0095	10,768.94	0.80
36206LZH5	GNMA PASS THRU SGL FAML #414844X	Net Cash Equivalents	7.00	11/15/2025	USD	AAA	15,938.410	110.1728	17,559.79	0.69
36206MZ91	GNMA PASS THRU SGL FAML #415768X	Net Cash Equivalents	7.00	11/15/2025	USD	AAA	6,280.150	110.1728	6,919.02	0.69
36206RMD5	GNMA PASS THRU SGL FAML #418956X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	56,222.610	112.0095	62,974.67	0.80
36206S7E8	GNMA PASS THRU SGL FAML #420393X	Net Cash Equivalents	7.00	12/15/2025	USD	AAA	1,374.460	110.1728	1,514.28	0.69
36206T6T4	GNMA PASS THRU SGL FAML #421282X	Net Cash Equivalents	7.50	04/15/2027	USD	AAA	246,043.520	112.0095	275,592.15	0.80
36206U3H0	GNMA PASS THRU SGL FAML #422100X	Net Cash Equivalents	7.50	03/15/2027	USD	AAA	14,642.880	112.0095	16,401.42	0.80
36206U4D8	GNMA PASS THRU SGL FAML #422120X	Net Cash Equivalents	7.50	05/15/2027	USD	AAA	695.950	112.0095	779.53	0.80
36206UQ28	GNMA PASS THRU SGL FAML #421773X	Net Cash Equivalents	7.50	09/15/2026	USD	AAA	383,083.850	111.9428	428,834.98	0.80
36206WJY2	GNMA PASS THRU SGL FAML #423379X	Net Cash Equivalents	7.00	04/15/2026	USD	AAA	749.180	110.1480	825.21	0.74
36206YJ51	GNMA PASS THRU SGL FAML #425184X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	11,854.850	112.0095	13,278.56	0.80
36207AT85	GNMA PASS THRU SGL FAML #426375X	Net Cash Equivalents	7.50	02/15/2026	USD	AAA	406.180	111.9428	454.69	0.80
36207E2N3	GNMA PASS THRU SGL FAML #430181X	Net Cash Equivalents	7.50	01/15/2027	USD	AAA	3,555.390	112.0095	3,982.38	0.80
36207EAY0	GNMA PASS THRU SGL FAML #429423X	Net Cash Equivalents	7.00	04/15/2026	USD	AAA	6,322.490	110.1480	6,964.10	0.74
36207FKQ3	GNMA PASS THRU SGL FAML #430603X	Net Cash Equivalents	7.50	02/15/2028	USD	AAA	21,059.490	112.0638	23,600.07	0.80
36207JA60	GNMA PASS THRU SGL FAML #433029X	Net Cash Equivalents	7.00	06/15/2026	USD	AAA	5,095.180	110.1480	5,612.24	0.74
36207JRM7	GNMA PASS THRU SGL FAML #433492X	Net Cash Equivalents	7.50	03/15/2027	USD	AAA	55,996.660	112.0095	62,721.59	0.80
36207KLF5	GNMA PASS THRU SGL FAML #434226X	Net Cash Equivalents	7.50	03/15/2029	USD	AAA	174,164.090	112.1085	195,252.75	0.80
36207RHK4	GNMA PASS THRU SGL FAML #439534X	Net Cash Equivalents	7.50	04/15/2027	USD	AAA	4,082.890	112.0095	4,573.23	0.80
36207RRP2	GNMA PASS THRU SGL FAML #439794X	Net Cash Equivalents	7.50	02/15/2027	USD	AAA	4,217.920	112.0095	4,724.47	0.80
36207SP98	GNMA PASS THRU SGL FAML #440648X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	11,983.040	112.0095	13,422.14	0.80
36207XWC2	GNMA PASS THRU SGL FAML #445343X	Net Cash Equivalents	7.50	02/15/2028	USD	AAA	26,714.090	112.0638	29,936.83	0.80
36207YF96	GNMA PASS THRU SGL FAML #445792X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	18,778.310	112.0638	21,043.69	0.80
36208C4M6	GNMA PASS THRU SGL FAML #447328X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	11,901.240	112.0095	13,330.52	0.80
36208C5B9	GNMA PASS THRU SGL FAML #447342X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	32,128.900	112.0095	35,987.42	0.80
36208C7L5	GNMA PASS THRU SGL FAML #447399X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	2,813.180	112.0095	3,151.03	0.80
36208CKY2	GNMA PASS THRU SGL FAML #446811X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	24,003.490	112.0095	26,886.19	0.80
36208DEA9	GNMA PASS THRU SGL FAML #447529X	Net Cash Equivalents	7.50	04/15/2027	USD	AAA	2,189.180	112.0095	2,452.09	0.80
36208DWB7	GNMA PASS THRU SGL FAML #448042X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	15,546.290	112.0638	17,421.77	0.80
36208EKM4	GNMA PASS THRU SGL FAML #448600X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	25,854.460	112.0095	28,959.46	0.80
36208EKS1	GNMA PASS THRU SGL FAML #448605X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	69,606.910	112.0095	77,966.36	0.80
36208FP95	GNMA PASS THRU SGL FAML #449648X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	4,818.280	112.0095	5,396.93	0.80
36208H5H5	GNMA PASS THRU SGL FAML #451848X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	4,803.670	112.0095	5,380.57	0.80
36208HLA2	GNMA PASS THRU SGL FAML #451321X	Net Cash Equivalents	7.50	07/15/2027	USD	AAA	5,202.700	112.0095	5,827.52	0.80
36208HNC6	GNMA PASS THRU SGL FAML #451387X	Net Cash Equivalents	7.50	08/15/2027	USD	AAA	17,941.350	112.0095	20,096.02	0.80
36208KGR4	GNMA PASS THRU SGL FAML #453008X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	39,140.450	112.0638	43,862.29	0.80
36208KGS2	GNMA PASS THRU SGL FAML #453009X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	155,142.730	112.0638	173,858.88	0.80
36208LNV5	GNMA PASS THRU SGL FAML #454104X	Net Cash Equivalents	7.50	12/15/2027	USD	AAA	9,132.060	112.0095	10,228.78	0.80
36208LWL7	GNMA PASS THRU SGL FAML #454351X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	62,769.030	112.0638	70,341.38	0.80
36208MZZ1	GNMA PASS THRU SGL FAML #455360X	Net Cash Equivalents	7.50	12/15/2027	USD	AAA	3,126.840	112.0095	3,502.36	0.80
36208PF37	GNMA PASS THRU SGL FAML #456586X	Net Cash Equivalents	7.50	08/15/2027	USD	AAA	36,093.450	112.0095	40,428.10	0.80
36208VHN8	GNMA PASS THRU SGL FAML #462037X	Net Cash Equivalents	7.50	02/15/2028	USD	AAA	55,638.140	112.0638	62,350.23	0.80
36208WVV2	GNMA PASS THRU SGL FAML #463328X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	67,742.510	112.0638	75,914.85	0.80
36208YVV7	GNMA PASS THRU SGL FAML #465160X	Net Cash Equivalents	7.50	01/15/2028	USD	AAA	36,069.670	112.0638	40,421.05	0.80
36209FDZ9	GNMA PASS THRU SGL FAML #470020X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	782.180	112.1085	876.89	0.80
36210FTJ5	GNMA PASS THRU SGL FAML #491153X	Net Cash Equivalents	7.50	01/15/2029	USD	AAA	2,748.560	112.1085	3,081.37	0.80
36210FVX1	GNMA PASS THRU SGL FAML #491230X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	19,121.740	112.1085	21,437.10	0.80
36210L5C3	GNMA PASS THRU SGL FAML #495943X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	77,235.500	112.1085	86,587.56	0.80

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36210PRL0	GNMA PASS THRU SGL FAML #498291X	Net Cash Equivalents	7.50	01/15/2029	USD	AAA	167,143.990	112.1085	187,382.63	0.80
36210PTM6	GNMA PASS THRU SGL FAML #498356X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	74,007.360	112.1085	82,968.54	0.80
36210TR81	GNMA PASS THRU SGL FAML #501911X	Net Cash Equivalents	7.50	03/15/2029	USD	AAA	5,861.670	112.1085	6,571.43	0.80
36210UV83	GNMA PASS THRU SGL FAML #502939X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	23,127.740	112.1085	25,928.16	0.80
36210UX65	GNMA PASS THRU SGL FAML #503001X	Net Cash Equivalents	7.50	02/15/2029	USD	AAA	14,849.230	112.1085	16,647.25	0.80
36211UGR7	GNMA PASS THRU SGL FAML #523208X	Net Cash Equivalents	8.50	08/15/2030	USD	AAA	3,417.380	115.1278	3,934.35	0.60
36212UHC8	GNMA PASS THRU SGL FAML #543927X	Net Cash Equivalents	8.50	02/15/2031	USD	AAA	11,927.820	115.1807	13,738.55	0.60
362155FK4	GNMA PASS THRU SGL FAML #154170X	Net Cash Equivalents	9.00	06/15/2018	USD	AAA	22,521.430	111.5081	25,113.22	0.60
3621597L3	GNMA PASS THRU SGL FAML #158499X	Net Cash Equivalents	9.00	12/15/2016	USD	AAA	70,321.940	109.4022	76,933.77	0.60
362159LG8	GNMA PASS THRU SGL FAML #157927X	Net Cash Equivalents	8.00	07/15/2016	USD	AAA	200.110	109.6218	219.36	0.60
362163G43	GNMA PASS THRU SGL FAML #182119X	Net Cash Equivalents	7.50	02/15/2017	USD	AAA	3,406.950	109.0106	3,713.94	0.80
362165BR2	GNMA PASS THRU SGL FAML #183748X	Net Cash Equivalents	8.00	03/15/2017	USD	AAA	12,896.690	110.5555	14,258.00	0.60
3621694T8	GNMA PASS THRU SGL FAML #187234X	Net Cash Equivalents	8.00	07/15/2017	USD	AAA	1,122.840	110.5555	1,241.36	0.60
36216FXH8	GNMA PASS THRU SGL FAML #163680X	Net Cash Equivalents	9.00	06/15/2016	USD	AAA	16,119.510	109.4022	17,635.10	0.60
36216JNJ7	GNMA PASS THRU SGL FAML #166093X	Net Cash Equivalents	8.00	06/15/2016	USD	AAA	4,836.430	109.6218	5,301.78	0.60
36216RKH6	GNMA PASS THRU SGL FAML #172296X	Net Cash Equivalents	8.50	10/15/2016	USD	AAA	242.670	108.6763	263.72	0.60
36216XZW4	GNMA PASS THRU SGL FAML #178157X	Net Cash Equivalents	9.00	11/15/2016	USD	AAA	42,220.530	109.4022	46,190.20	0.60
362173NU6	GNMA PASS THRU SGL FAML #211103X	Net Cash Equivalents	8.00	05/15/2017	USD	AAA	13,267.210	110.5555	14,667.63	0.60
3621743C6	GNMA PASS THRU SGL FAML #212395X	Net Cash Equivalents	8.00	05/15/2017	USD	AAA	785.160	110.5555	868.04	0.60
362174A53	GNMA PASS THRU SGL FAML #211628X	Net Cash Equivalents	7.50	04/15/2017	USD	AAA	3,239.850	109.0106	3,531.78	0.80
36217DLH5	GNMA PASS THRU SGL FAML #190328X	Net Cash Equivalents	7.50	05/15/2017	USD	AAA	895.800	109.0106	976.52	0.80
36217DZ72	GNMA PASS THRU SGL FAML #190766X	Net Cash Equivalents	7.50	01/15/2017	USD	AAA	6,213.640	109.0106	6,773.53	0.80
36217EZC9	GNMA PASS THRU SGL FAML #191639X	Net Cash Equivalents	7.50	02/15/2017	USD	AAA	4,371.180	109.0106	4,765.05	0.80
36217FD71	GNMA PASS THRU SGL FAML #191926X	Net Cash Equivalents	9.00	05/15/2018	USD	AAA	30,295.500	111.5081	33,781.94	0.60
36217JZH7	GNMA PASS THRU SGL FAML #195244X	Net Cash Equivalents	8.00	04/15/2017	USD	AAA	11,719.960	110.5555	12,957.06	0.60
36217LB47	GNMA PASS THRU SGL FAML #196359X	Net Cash Equivalents	7.50	03/15/2017	USD	AAA	3,386.050	109.0106	3,691.15	0.80
36217LP26	GNMA PASS THRU SGL FAML #196741X	Net Cash Equivalents	8.00	01/15/2017	USD	AAA	10,880.260	110.5555	12,028.73	0.60
36217PHF7	GNMA PASS THRU SGL FAML #199230X	Net Cash Equivalents	7.50	05/15/2017	USD	AAA	7,322.480	109.0106	7,982.28	0.80
36217RHZ9	GNMA PASS THRU SGL FAML #201048X	Net Cash Equivalents	8.00	05/15/2017	USD	AAA	807.510	110.5555	892.75	0.60
36217VTN4	GNMA PASS THRU SGL FAML #204957X	Net Cash Equivalents	7.50	03/15/2017	USD	AAA	1,514.920	109.0106	1,651.42	0.80
36217WK43	GNMA PASS THRU SGL FAML #205615X	Net Cash Equivalents	8.00	04/15/2017	USD	AAA	9,558.320	110.5555	10,567.25	0.60
36217X2R0	GNMA PASS THRU SGL FAML #206984X	Net Cash Equivalents	8.00	02/15/2017	USD	AAA	2,692.320	110.5555	2,976.51	0.60
36217YXU7	GNMA PASS THRU SGL FAML #207791X	Net Cash Equivalents	7.50	03/15/2017	USD	AAA	2,828.570	109.0106	3,083.44	0.80
362180KJ9	GNMA PASS THRU SGL FAML #237097X	Net Cash Equivalents	9.00	03/15/2018	USD	AAA	66,699.190	111.5081	74,375.00	0.60
36218A5U9	GNMA PASS THRU SGL FAML #216959X	Net Cash Equivalents	8.00	06/15/2017	USD	AAA	1,276.710	110.5555	1,411.47	0.60
36218FZ68	GNMA PASS THRU SGL FAML #221365X	Net Cash Equivalents	7.50	07/15/2017	USD	AAA	1,380.580	109.0106	1,504.98	0.80
36218GLA2	GNMA PASS THRU SGL FAML #221821X	Net Cash Equivalents	7.50	07/15/2017	USD	AAA	1,295.700	109.0106	1,412.45	0.80
36218HRR7	GNMA PASS THRU SGL FAML #222896X	Net Cash Equivalents	8.00	06/15/2017	USD	AAA	7,528.730	110.5555	8,323.42	0.60
36218MD83	GNMA PASS THRU SGL FAML #226127X	Net Cash Equivalents	9.00	11/15/2019	USD	AAA	33,495.970	112.0544	37,533.71	0.60
36218NTC5	GNMA PASS THRU SGL FAML #227447X	Net Cash Equivalents	9.00	10/15/2019	USD	AAA	86,234.120	112.0544	96,629.14	0.60
36218P2W5	GNMA PASS THRU SGL FAML #228589X	Net Cash Equivalents	9.00	01/15/2020	USD	AAA	18,856.900	114.2516	21,544.30	0.60
36218S6Y1	GNMA PASS THRU SGL FAML #231387X	Net Cash Equivalents	8.00	07/15/2017	USD	AAA	10,928.810	110.5555	12,082.40	0.60
36218UHY4	GNMA PASS THRU SGL FAML #232547X	Net Cash Equivalents	9.00	09/15/2017	USD	AAA	35,740.190	111.1960	39,741.66	0.60
36218UWX9	GNMA PASS THRU SGL FAML #232962X	Net Cash Equivalents	8.50	10/15/2017	USD	AAA	73.910	110.8617	81.94	0.60
36219LRT3	GNMA PASS THRU SGL FAML #252598X	Net Cash Equivalents	9.00	05/15/2018	USD	AAA	49,189.500	111.5081	54,850.28	0.60
36220HV72	GNMA PASS THRU SGL FAML #278838X	Net Cash Equivalents	9.00	10/15/2019	USD	AAA	47,056.970	112.0544	52,729.41	0.60
36220JLM6	GNMA PASS THRU SGL FAML #279432X	Net Cash Equivalents	9.00	10/15/2019	USD	AAA	39,654.950	112.0544	44,435.12	0.60
36220JNL6	GNMA PASS THRU SGL FAML #279495X	Net Cash Equivalents	9.00	11/15/2019	USD	AAA	56,747.010	112.0544	63,587.53	0.60
36220JRS7	GNMA PASS THRU SGL FAML #279597X	Net Cash Equivalents	9.00	01/15/2020	USD	AAA	88,720.380	114.2516	101,364.42	0.60
36220K6Q1	GNMA PASS THRU SGL FAML #280879X	Net Cash Equivalents	9.00	10/15/2019	USD	AAA	70,040.930	112.0544	78,483.96	0.60
36220NJ73	GNMA PASS THRU SGL FAML #282986X	Net Cash Equivalents	8.00	01/15/2020	USD	AAA	569.420	112.5819	641.06	0.60

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36220PVT6	GNMA PASS THRU SGL FAML #284226X	Net Cash Equivalents	9.00	11/15/2019	USD	AAA	81,688.130	112.0544	91,535.16	0.60
36223E4X9	GNMA PASS THRU SGL FAML #306038X	Net Cash Equivalents	8.00	05/15/2021	USD	AAA	429.410	112.7000	483.95	0.60
36223PKU2	GNMA PASS THRU SGL FAML #313607X	Net Cash Equivalents	8.00	11/15/2021	USD	AAA	1,096.210	112.7000	1,235.43	0.60
36223UJP4	GNMA PASS THRU SGL FAML #318070X	Net Cash Equivalents	8.00	12/15/2021	USD	AAA	4,955.360	112.7000	5,584.69	0.60
36223XLE0	GNMA PASS THRU SGL FAML #320825X	Net Cash Equivalents	8.50	05/15/2022	USD	AAA	209.120	114.3140	239.05	0.60
36224FG46	GNMA PASS THRU SGL FAML #327019X	Net Cash Equivalents	8.00	04/15/2022	USD	AAA	8,833.510	112.9237	9,975.13	0.60
36224FSQ4	GNMA PASS THRU SGL FAML #327327X	Net Cash Equivalents	8.00	05/15/2022	USD	AAA	619.830	112.9237	699.94	0.60
36224XNK3	GNMA PASS THRU SGL FAML #341594X	Net Cash Equivalents	8.50	01/15/2023	USD	AAA	938.770	114.5316	1,075.19	0.60
36225A3F5	GNMA PASS THRU SGL FAML #780798X	Net Cash Equivalents	7.50	12/15/2027	USD	AAA	54,505.220	111.9993	61,045.45	0.80
36225ABQ2	GNMA PASS THRU SGL FAML #780047X	Net Cash Equivalents	9.00	12/15/2017	USD	AAA	61,446.910	111.4782	68,499.90	0.60
36225AF62	GNMA PASS THRU SGL FAML #780189X	Net Cash Equivalents	7.00	07/15/2025	USD	AAA	31,073.580	110.0725	34,203.45	0.69
36225ASF8	GNMA PASS THRU SGL FAML #780518X	Net Cash Equivalents	7.00	06/15/2026	USD	AAA	53,758.270	110.1589	59,219.52	0.74
36225AUD0	GNMA PASS THRU SGL FAML #780580X	Net Cash Equivalents	7.50	06/15/2027	USD	AAA	1,702.820	112.0095	1,907.32	0.80
36228FT55	GSA A 2004-CW1 2A1 WM33 WC6.74	Net Cash Equivalents	6.00	04/01/2034	USD	AAA	4,072,842.540	82.5980	3,364,086.07	0.25
36229RLJ6	GSR 2004-2F 5A1 SEQ WM6.875 WC22	Net Cash Equivalents	6.50	01/25/2034	USD	AAA	2,676,816.760	98.9661	2,649,140.62	0.82
36290PAS6	GSMP S 2003-3 A1 SEQWM30 WC7 144A	Net Cash Equivalents	7.00	06/25/2043	USD	AAA	4,161,187.080	95.9634	3,993,215.77	0.73
36290TAZ2	GNMA II MULTPL SGL FAML #616624X	Net Cash Equivalents	6.50	09/20/2034	USD	AAA	136,600.670	106.6005	145,616.98	0.86
36290TDS5	GNMA PASS THRU SGL FAML #616713X	Net Cash Equivalents	6.50	11/20/2024	USD	AAA	219,661.910	107.0533	235,155.27	0.86
3837H2SM2	GNR 1999-29 PB PAC WM26 WC8.0	Net Cash Equivalents	7.25	07/16/2028	USD	AAA	69,788.740	101.1348	70,580.72	0.50
3837H4SV8	GNR 2000-19-PD PAC WM30 WC8.7328	Net Cash Equivalents	8.00	03/20/2030	USD	AAA	403,267.180	109.2233	440,461.76	1.00
459745FP5	ILFC GLBL	Net Cash Equivalents	5.00	04/15/2010	USD	BAA+	8,460,000.000	97.1294	8,217,147.24	0.52
576434NY6	MALT 2004-3 5A1 WM33 WC7.3647	Net Cash Equivalents	6.50	03/25/2034	USD	AAA	1,658,210.010	87.0263	1,443,078.82	1.00
617446B99	MORGAN STANLEY GLBL FRN SR NT	Net Cash Equivalents	0.84	01/09/2014	USD	A	1,400,000.000	93.1390	1,303,946.00	-0.13
617446B99	MORGAN STANLEY GLBL FRN SR NT	Net Cash Equivalents	0.84	01/09/2014	USD	A	2,600,000.000	93.1390	2,421,614.00	-0.13
61745G9Z1	MORGAN STANLEY FRN	Net Cash Equivalents	3.82	03/01/2013	AUD	A	2,700,000.000	93.5382	2,228,908.29	0.08
62951MAB6	NAA 2004-R1 A2 WM28 WC7.3 144A	Net Cash Equivalents	7.50	03/25/2034	USD	AAA	4,134,616.000	89.1986	3,688,020.83	0.71
62951MAN0	NAA 2004-R2 A2 ***FULL CALL***	Net Cash Equivalents	7.00	10/25/2034	USD	AAA	2,981,413.200	92.7508	2,765,283.70	0.00
62951MAT7	NAA 2004-R2 A3 AS WM30WC7.3 144A	Net Cash Equivalents	7.50	10/25/2034	USD	AAA	8,944,239.600	94.8950	8,487,636.17	1.00
706451AB7	PEMEX PROJ FDG MASTER TR	Net Cash Equivalents	9.13	10/13/2010	USD	BAA+	80,000.000	106.7500	85,400.00	1.00
760985W56	RAMP 2004-SL1 A4 WM13 WC6.9996	Net Cash Equivalents	6.50	11/25/2031	USD	AAA	139,222.030	96.4713	134,309.34	0.00
760985W72	RAMP 2004-SL1 A6 AS WM21 WC9.76	Net Cash Equivalents	8.50	11/25/2031	USD	AAA	1,930,071.560	91.6868	1,769,620.27	0.50
76112BBS8	RAMP 2004-SL3 A4 SEQ WM27 WC8.99	Net Cash Equivalents	8.50	12/25/2031	USD	AAA	36,959.050	84.3193	31,163.61	1.00
761713AS5	REYNOLDS AMERICAN INC GLBL FRN	Net Cash Equivalents	1.00	06/15/2011	USD	BAA	10,000,000.000	98.3883	9,838,830.00	0.19
908195597	STIF FUND (AUD)	Net Cash Equivalents	0.30	12/31/2015	AUD	A1+	24,070.140	90.7144	21,243.11	0.00
912795T43	U S TREASURY BILLS	Net Cash Equivalents	0.25	02/25/2010	USD	AAA	3,720,000.000	99.9481	3,718,069.32	0.39
914195599	STIF FUND (BRL)	Net Cash Equivalents	0.00	12/01/2015	BRL	A1+	1.000	105.1144	0.56	0.00
920195591	STIF FUND (CAD)	Net Cash Equivalents	0.00	12/31/2015	CAD	A1+	8,136.370	93.2737	7,580.70	0.00
929072692	STATE STREET STIF FUND (EUR)	Net Cash Equivalents	0.10	12/01/2015	EUR	A1+	118,287.970	94.1678	172,901.50	0.00
948078092	STIF FUND (JPY)	Net Cash Equivalents	0.00	12/31/2015	JPY	A1+	8,892,714.000	76.8904	99,321.09	0.00
94983CAJ6	WFMS 2005-AR10 2A6 WM34 ARM	Net Cash Equivalents	3.58	06/25/2035	USD	AAA	1,800,000.000	83.8486	1,509,274.80	1.00
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	554,223.490	100.0000	554,223.49	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	175,132.280	126.3732	280,097.82	0.00
AUD9309A6	AUSTRALIAN DOLLARS	Net Cash Equivalents	0.00	11/05/2009	USD		(2,307,000.000)	1.1364	(2,030,055.74)	0.00
BRL9275A3	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	10/02/2009	USD		29,532.000	1.7822	16,571.00	0.00
BRL9275A3	BRAZILIAN REAL-NDF	Net Cash Equivalents	0.00	10/02/2009	USD		(29,532.000)	1.7822	(16,571.00)	0.00
CAD9302A5	CANADIAN DOLLAR	Net Cash Equivalents	0.00	10/29/2009	USD		(800,000.000)	1.0733	(745,395.32)	0.00
EUR9281B7	EUROPEAN MONETARY UNION EURO	Net Cash Equivalents	0.00	10/08/2009	USD		(3,760,000.000)	0.6841	(5,495,959.15)	0.00
GBP9301A7	BRITISH POUND STERLING	Net Cash Equivalents	0.00	10/28/2009	USD		(3,183,000.000)	0.6253	(5,090,096.14)	0.00
RRC9A5A07	U S CORP REV REPO	Net Cash Equivalents	0.75	10/05/2009	USD	AAA	(59,862,000.000)	100.0000	(59,862,000.00)	0.00
RRC9A5A15	U S CORP REV REPO	Net Cash Equivalents	1.50	10/05/2009	USD	AAA	(3,833,000.000)	100.0000	(3,833,000.00)	0.00
RRC9ANA08	U S CORP REV REPO	Net Cash Equivalents	0.70	10/23/2009	USD	AAA	(9,051,000.000)	100.0000	(9,051,000.00)	0.00

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RRC9ANA24U	S CORP REV REPO	Net Cash Equivalents	0.65	10/23/2009	USD	AAA	(1,184,400.000)	100.0000	(1,184,400.00)	0.00
RRP9A9A21U	S MTGE REV REPO	Net Cash Equivalents	1.25	10/09/2009	USD	AAA	(24,740,000.000)	100.0000	(24,740,000.00)	0.00
RRP9AEA38U	S MTGE REV REPO	Net Cash Equivalents	0.21	10/14/2009	USD	AAA	(177,047,176.000)	100.0000	(177,047,176.00)	0.00
RRP9AEA46U	S MTGE REV REPO	Net Cash Equivalents	0.28	10/14/2009	USD	AAA	(61,755,000.000)	100.0000	(61,755,000.00)	0.00
RRP9AEA53U	S MTGE REV REPO	Net Cash Equivalents	0.28	10/14/2009	USD	AAA	(51,242,000.000)	100.0000	(51,242,000.00)	0.00
RRP9AEA61U	S MTGE REV REPO	Net Cash Equivalents	0.22	10/14/2009	USD	AAA	(1,298,824.000)	100.0000	(1,298,824.00)	0.00
RRP9AEA95U	S MTGE REV REPO	Net Cash Equivalents	0.19	10/14/2009	USD	AAA	(6,000,000.000)	100.0000	(6,000,000.00)	0.00
SLHOPNTL0	SLH OPEN POSITION NET PAYABLE	Net Cash Equivalents	0.00	12/31/2060	USD		(13,593.900)	100.0000	(13,593.90)	0.00
SWPC13422	AIG NS SP DUB	Net Cash Equivalents	2.10	03/20/2013	USD	A-	3,000,000.000	-16.8888	(506,663.98)	-0.32
SWPC178B5	AMERICAN EXPRESS GLBL SNR NS SP CBK	Net Cash Equivalents	4.30	12/20/2013	USD	A-	500,000.000	11.9830	59,914.96	0.24
SWPC186B5	GECC SNR UNSEC NS SP BPS	Net Cash Equivalents	4.60	12/20/2013	USD	AA+	800,000.000	9.9561	79,649.08	0.20
SWPC208B3	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	2,100,000.000	-11.6358	(244,352.83)	-0.23
SWPC212B7	GECC SR SNR NS SP DUB	Net Cash Equivalents	4.78	12/20/2013	USD	AA+	4,100,000.000	10.6316	435,895.59	0.22
SWPC213B6	SLM CORP NS SP CBK	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	800,000.000	-11.6358	(93,086.79)	-0.23
SWPC215B4	SLM CORP NS SP MEI	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	8,000,000.000	-11.6358	(930,867.92)	-0.23
SWPC216B3	GENERAL ELEC CAP CORP SR SNR NS SP I	Net Cash Equivalents	4.82	12/20/2013	USD	AA+	8,000,000.000	10.8053	864,423.26	0.22
SWPC217B2	AMERICAN EXPRESS GLOBAL NT SNR NS S	Net Cash Equivalents	4.10	12/20/2013	USD	A-	8,000,000.000	11.1927	895,414.52	0.22
SWPC281B3	SLM CORP NS SP DUB	Net Cash Equivalents	5.00	12/20/2013	USD	BAA-	4,000,000.000	-11.6358	(465,433.96)	-0.23
UTRA005X6	U S TREASURY REPO	Net Cash Equivalents	0.07	10/01/2009	USD	AAA	1,100,000.000	100.0000	1,100,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								480,185,844.11	
	UNINVESTED CASH PLUS RECEIVABLES								5,924,432.16	
	NET UNSETTLED TRADES								(136,163,619.13)	
	NET FUTURES HELD								0.00	
	BROKER CASH COLLATERAL RECEIVED								(5,409,345.48)	
	ACCOUNTING MARKET VALUE								344,537,311.66	