



Asset Type	Sec ID	Sec Name - Short	Coup Rate	Mat/Exp Date	Quantity	Curr Price Base	Market Value Base
BOND	22087WAA7	FDIC STRUCTURED SALE GUARAI	0	10/25/2011	2,500,000.00	98.80765	2,470,191.25
	30250GAA6	FDIC STRUCTURED SALE GUARAI	0.86583	2/25/2048	3,578,277.21	100.3113	3,589,416.39
	31283JNW7	FREDDIE MAC	6.5	11/1/2010	2,433.36	100.136804	2,436.69
	31283KFV5	FREDDIE MAC	8	12/1/2015	357,215.80	108.897291	388,998.33
	31283KZX9	FREDDIE MAC	5.5	1/1/2020	433,496.96	108.512931	470,400.26
	31288MCU1	FREDDIE MAC	6	12/1/2014	436,424.97	106.624432	465,335.65
	31288MCV9	FREDDIE MAC	6	3/1/2016	341,550.17	107.7375	367,977.61
	31288UYJ4	FREDDIE MAC	1.964	11/1/2022	202,062.44	101.6188	205,333.43
	31288VKX6	FREDDIE MAC	2.857	2/1/2018	282,099.38	101.3931	286,029.31
	3128G6RH0	FREDDIE MAC	6.5	10/1/2013	172,205.74	108.744078	187,263.54
	3128G6S22	FREDDIE MAC	6.5	9/1/2013	150,519.00	108.744078	163,680.50
	3128G6Y33	FREDDIE MAC	6.5	9/1/2013	96,699.71	108.744078	105,155.21
	3128GCEU2	FREDDIE MAC	6.5	5/1/2014	49,759.02	108.744078	54,109.99
	3128GCL91	FREDDIE MAC	6.5	6/1/2014	90,952.05	108.744078	98,904.97
	3128GNKA5	FREDDIE MAC	6.5	7/1/2016	81,989.18	108.744078	89,158.38
	3128GWBK3	FREDDIE MAC	5	10/1/2017	391,281.90	107.57381	420,916.85
	3128H2NZ2	FREDDIE MAC	5	3/1/2018	375,318.99	107.57381	403,744.94
	3128HDG37	FREDDIE MAC	4.818	10/1/2025	241,336.94	103.6574	250,163.60
	3128HDPN3	FREDDIE MAC	2.49	10/1/2024	127,561.51	103.2012	131,645.01
	3128JR6X9	FREDDIE MAC	2.627	3/1/2035	15,789,409.18	104.022387	16,424,520.32
	3128MBX69	FREDDIE MAC	4.5	7/1/2023	25,182.55	106.123917	26,724.71
	3128X6CN4	FREDDIE MAC	5.35	9/14/2012	9,000,000.00	104.1524	9,373,716.00
	3128X8B92	FREDDIE MAC	0.25438	5/4/2011	7,000,000.00	100.112	7,007,840.00
	3128X8VE9	FREDDIE MAC	0.58125	4/7/2011	5,000,000.00	100.1048	5,005,240.00
	312904PF6	FREDDIE MAC	0.975	10/15/2020	30,290.24	100.01541	30,294.91
	312905SK9	FREDDIE MAC	1.275	4/15/2021	97,049.51	101.31206	98,322.86
	312908M52	FREDDIE MAC	2.59	3/15/2022	158,718.13	103.49979	164,272.93
	3129093W2	FREDDIE MAC	7	5/15/2022	327,400.42	111.61596	365,431.12
	3129133Z7	FREDDIE MAC	1.775	12/15/2022	180,185.67	102.7398	185,122.40
	31294JT73	FREDDIE MAC	6.5	10/1/2013	3,976.37	105.348397	4,189.04
	31294KK61	FREDDIE MAC	5	10/1/2017	321,019.79	107.409467	344,805.65
	31294KL78	FREDDIE MAC	5	11/1/2017	803,416.71	107.439441	863,186.42
	31294KM69	FREDDIE MAC	5	1/1/2018	1,313,966.09	107.499672	1,412,509.24
	31294KNY7	FREDDIE MAC	5	2/1/2018	866,850.06	107.530235	932,125.91
	3133XWTY5	FED HOME LN BANK	0.214	8/1/2011	17,000,000.00	100.0098	17,001,666.00
	3133XY2Y0	FED HOME LN BANK	0.497	10/13/2011	75,500,000.00	100.014614	75,511,033.57
	31347AC69	FREDDIE MAC	4.735	11/1/2018	421,769.01	103.8071	437,826.18
	31347CAC4	FREDDIE MAC	2.453	11/1/2022	91,873.92	101.3206	93,087.21
	31348UKA6	FREDDIE MAC	5.35	8/1/2028	710,744.92	105.60945	750,613.80
	31349GS75	FREDDIE MAC	2.088	7/1/2029	88,746.72	102.057	90,572.24
	31349GW62	FREDDIE MAC	2.814	5/1/2031	446,233.66	104.6901	467,162.46
	31354QJ34	FREDDIE MAC	6.868	11/1/2019	1,776,009.55	105.771	1,878,503.06
	31358FWJ4	FANNIE MAE	1.58232	12/25/2020	640,714.81	102.09126	654,113.82
	31358HAU9	FANNIE MAE	7.5	8/25/2021	824,097.51	112.42539	926,494.84
	31358PTZ0	FANNIE MAE	1.34375	8/25/2022	728,623.47	101.67625	740,837.02
	31358SNX5	FANNIE MAE	7.5	10/18/2030	752,246.88	115.44358	868,420.73
	31358TRF8	FANNIE MAE	1.49375	2/25/2023	798,265.24	101.93113	813,680.78
	31359GAV8	FANNIE MAE	6.5	12/25/2013	1,033,940.66	105.77654	1,093,666.66
	31359RU67	FANNIE MAE	0.7	3/25/2028	370,224.79	100.18783	370,920.18
	31359X3X5	FANNIE MAE	8.5	6/25/2030	635,166.45	115.06574	730,858.98
	313617NN8	FANNIE MAE	3.165	7/1/2027	363,143.39	102.4246	371,948.16
	313622EX6	FANNIE MAE	6.133	6/1/2018	91,813.25	103.164363	94,718.55
	31362KAY8	FANNIE MAE	2.437	11/1/2017	102,279.12	102.0371	104,362.65
	31362KYY2	FANNIE MAE	2.187	11/1/2017	165,180.33	101.4735	167,614.26
	31362NRA6	FANNIE MAE	3.077	10/1/2018	1,452,420.81	102.159809	1,483,790.33
	31362NYL4	FANNIE MAE	4.659	7/1/2017	136,493.01	104.48853	142,619.54
	31362NZK5	FANNIE MAE	6.864	12/1/2019	146,201.37	106.531183	155,750.05
	31362S4S1	FANNIE MAE	2.405	7/1/2027	234,782.36	102.041	239,574.27

