



Franklin Adjustable U.S. Government Securities Fund

February 28, 2021

Portfolio Holdings

The following portfolio data for the Franklin Templeton funds is made available to the public under our Portfolio Holdings Release Policy and is "as of" the date indicated.

This portfolio data should not be relied upon as a complete listing of a fund's holdings (or of a fund's top holdings) as information on particular holdings may be withheld if it is in the fund's interest to do so. Additionally, foreign currency forwards are not included in the portfolio data. Instead, the net market value of all currency forward contracts is included in cash and other net assets of the fund. Further, portfolio holdings data of over-the-counter derivative investments such as Credit Default Swaps, Interest Rate Swaps or other Swap contracts list only the name of counterparty to the derivative contract, not the details of the derivative. Complete portfolio data can be found in the semi- and annual financial statements of the fund.

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
3136056A0	FANNIE MAE	468	\$475	0.00%	4.25%	12/01/25
3136056B8	FANNIE MAE	86	\$88	0.00%	4.25%	01/01/26
31360FC45	FANNIE MAE	246	\$248	0.00%	5.00%	04/01/24
31360FC86	FANNIE MAE	17	\$17	0.00%	4.74%	06/01/24
31360QU58	FANNIE MAE	97	\$98	0.00%	4.43%	06/01/25
31360QU74	FANNIE MAE	1,412	\$1,439	0.00%	4.42%	08/01/25
31360YJ70	FANNIE MAE	1,026	\$1,034	0.00%	5.00%	07/01/24
313612HK2	FANNIE MAE	4,049	\$4,103	0.00%	4.42%	04/01/27
313612MS9	FANNIE MAE	520	\$525	0.00%	4.25%	12/01/25
313617NN8	FANNIE MAE	1,344	\$1,354	0.00%	2.41%	07/01/27
31361HL57	FANNIE MAE	3,627	\$3,686	0.00%	3.50%	08/01/26
31361ML80	FANNIE MAE	1,598	\$1,625	0.00%	3.47%	09/01/26
31362GM40	FANNIE MAE	2,985	\$3,042	0.00%	4.49%	01/01/28
31362JUN3	FANNIE MAE	680	\$697	0.00%	4.29%	06/01/28
31362RD87	FANNIE MAE	1,683	\$1,698	0.00%	4.38%	11/01/27
31362S5F8	FANNIE MAE	264	\$265	0.00%	2.48%	01/01/29
31362TX81	FANNIE MAE	5,803	\$5,841	0.00%	6.31%	07/01/24
31363XDF7	FANNIE MAE	41,339	\$42,172	0.01%	4.40%	11/01/28
31365DBQ7	FANNIE MAE	3,624	\$3,660	0.00%	3.75%	05/01/22
31365DDP7	FANNIE MAE	9,060	\$9,077	0.00%	3.69%	07/01/22
31365DEV3	FANNIE MAE	93	\$93	0.00%	3.18%	08/01/22
31365DH73	FANNIE MAE	180	\$182	0.00%	3.45%	10/01/22
31365DNB7	FANNIE MAE	64	\$64	0.00%	3.36%	03/01/23
31365J5R9	FANNIE MAE	405	\$406	0.00%	2.84%	07/01/21
31365JAA0	FANNIE MAE	191	\$191	0.00%	3.33%	08/01/21
31365LVQ7	FANNIE MAE	256	\$256	0.00%	3.33%	09/01/21
31366MTN4	FANNIE MAE	1,000	\$1,002	0.00%	3.33%	04/01/22
31366QU78	FANNIE MAE	8,429	\$8,467	0.00%	3.83%	04/01/22

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31366RC76	FANNIE MAE	907	\$909	0.00%	3.13%	02/01/22
31366VA20	FANNIE MAE	192	\$194	0.00%	3.75%	05/01/22
31367JC24	FANNIE MAE	45,754	\$46,222	0.01%	5.24%	06/01/32
31367RYK2	FANNIE MAE	643	\$646	0.00%	3.69%	08/01/22
31368BYX8	FANNIE MAE	1,163	\$1,170	0.00%	5.00%	10/01/22
31368EWX4	FANNIE MAE	130	\$130	0.00%	3.33%	12/01/22
31368HA29	FANNIE MAE	3,202	\$3,217	0.00%	3.19%	09/01/23
31368HUE1	FANNIE MAE	190	\$190	0.00%	3.36%	01/01/24
31368JA41	FANNIE MAE	19,860	\$19,828	0.00%	3.92%	02/01/24
31368JB57	FANNIE MAE	8,265	\$8,310	0.00%	3.81%	06/01/24
31368QFQ1	FANNIE MAE	4,382	\$4,417	0.00%	3.25%	12/01/22
31368QT52	FANNIE MAE	350	\$352	0.00%	3.55%	12/01/22
31368WY87	FANNIE MAE	14,238	\$14,287	0.00%	3.80%	02/01/23
31369LMA8	FANNIE MAE	17,884	\$17,911	0.00%	3.56%	09/01/23
31369TVW3	FANNIE MAE	2,299	\$2,301	0.00%	3.48%	09/01/22
3136B5EY7	FANNIE MAE	2,479,392	\$2,502,002	0.35%	.57%	07/25/49
3136BBGN6	FANNIE MAE	10,976,784	\$11,081,681	1.55%	.59%	08/25/50
31370Q6L8	FANNIE MAE	245,748	\$247,490	0.03%	2.07%	03/01/33
31370USR2	FANNIE MAE	885	\$888	0.00%	4.50%	11/01/23
31371EMK8	FANNIE MAE	13,619	\$13,571	0.00%	2.06%	11/01/23
31371L4X4	FANNIE MAE	19,730	\$20,533	0.00%	3.50%	01/01/35
31371LK99	FANNIE MAE	6,839	\$6,876	0.00%	3.50%	12/01/33
31371MAV9	FANNIE MAE	13,124	\$12,978	0.00%	3.81%	03/01/35
31371MB89	FANNIE MAE	163,601	\$173,100	0.02%	4.02%	05/01/35
31371MDF1	FANNIE MAE	278,998	\$280,914	0.04%	4.21%	06/01/35
31371MFY8	FANNIE MAE	115,619	\$122,383	0.02%	3.76%	08/01/35
31371WZW8	FANNIE MAE	4,721	\$4,707	0.00%	3.58%	01/01/24
31371YFB2	FANNIE MAE	27,603	\$27,542	0.00%	4.09%	03/01/24
31372MHE9	FANNIE MAE	1,914	\$1,920	0.00%	3.22%	01/01/23
31372U4Q8	FANNIE MAE	4,885	\$4,875	0.00%	4.20%	05/01/24
31373BEF2	FANNIE MAE	9,682	\$9,731	0.00%	4.02%	07/01/23
31373CSC2	FANNIE MAE	11,035,413	\$11,550,616	1.61%	3.34%	04/01/34
31373KHS1	FANNIE MAE	30,651	\$32,537	0.00%	3.91%	10/01/32
31373KHT9	FANNIE MAE	666,130	\$671,244	0.09%	2.06%	09/01/34
31373MHP3	FANNIE MAE	1,980	\$1,980	0.00%	3.50%	11/01/24
31373T2Q2	FANNIE MAE	1,116	\$1,118	0.00%	3.29%	06/01/21
31373T4T4	FANNIE MAE	7,700	\$7,710	0.00%	3.72%	04/01/25
31373TR77	FANNIE MAE	1,706	\$1,705	0.00%	3.89%	09/01/24
31373TSF8	FANNIE MAE	29,317	\$29,619	0.00%	3.74%	10/01/24
31373TTU4	FANNIE MAE	1,804	\$1,808	0.00%	3.34%	09/01/24

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31373UEJ2	FANNIE MAE	634	\$636	0.00%	4.09%	07/01/25
31373UJB4	FANNIE MAE	1,482	\$1,496	0.00%	3.71%	09/01/24
31373UKF3	FANNIE MAE	7,413	\$7,408	0.00%	3.54%	04/01/24
31373XBT7	FANNIE MAE	45,878	\$45,807	0.01%	2.30%	07/01/24
31373XC90	FANNIE MAE	1,692	\$1,705	0.00%	3.03%	12/01/24
31373YMM8	FANNIE MAE	786	\$790	0.00%	3.94%	02/01/25
31373YW62	FANNIE MAE	541	\$545	0.00%	3.41%	09/01/24
31373YXC8	FANNIE MAE	2,974	\$2,999	0.00%	3.73%	05/01/24
31373YXD6	FANNIE MAE	10,051	\$10,141	0.00%	3.98%	01/01/25
31374FXM6	FANNIE MAE	218	\$218	0.00%	4.56%	08/01/26
31374GAG2	FANNIE MAE	6,323	\$6,303	0.00%	3.84%	05/01/26
31374GEW3	FANNIE MAE	5,715	\$5,722	0.00%	3.98%	04/01/27
31374GLP0	FANNIE MAE	449	\$449	0.00%	3.44%	02/01/26
31374GRC3	FANNIE MAE	14,691	\$15,363	0.00%	3.20%	05/01/36
31374KHJ0	FANNIE MAE	30,399	\$30,493	0.00%	3.55%	11/01/24
31374KR91	FANNIE MAE	825	\$830	0.00%	3.25%	01/01/25
31374M7C2	FANNIE MAE	35,933	\$35,904	0.01%	3.72%	02/01/25
31374R2K8	FANNIE MAE	19,518	\$19,410	0.00%	4.18%	04/01/25
31374T2E8	FANNIE MAE	149,524	\$153,333	0.02%	3.26%	05/01/36
31374TDJ5	FANNIE MAE	2,198	\$2,193	0.00%	3.79%	07/01/28
31374TG29	FANNIE MAE	57,597	\$58,165	0.01%	3.20%	03/01/26
31374TK99	FANNIE MAE	6,058	\$6,076	0.00%	3.54%	03/01/25
31374TU64	FANNIE MAE	11,052	\$11,024	0.00%	3.92%	05/01/29
31374TYQ6	FANNIE MAE	37,588	\$38,032	0.01%	3.41%	08/01/29
31374VCG7	FANNIE MAE	27,325	\$27,350	0.00%	3.74%	09/01/25
31374WF98	FANNIE MAE	364	\$363	0.00%	3.73%	07/01/25
31375AEU9	FANNIE MAE	765	\$769	0.00%	3.17%	10/01/24
31375BVV6	FANNIE MAE	2,448	\$2,465	0.00%	3.43%	09/01/25
31375DHB2	FANNIE MAE	28,313	\$28,348	0.00%	4.08%	05/01/36
31375DTX1	FANNIE MAE	4,743	\$4,734	0.00%	3.55%	12/01/25
31375GPY6	FANNIE MAE	3,219	\$3,231	0.00%	3.84%	04/01/24
31375HEE0	FANNIE MAE	6,588	\$6,540	0.00%	4.10%	02/01/26
31375JDP2	FANNIE MAE	21,267	\$21,393	0.00%	3.48%	11/01/25
31375JVS6	FANNIE MAE	4,732	\$4,732	0.00%	3.55%	01/01/23
31375PW51	FANNIE MAE	13,871	\$13,877	0.00%	3.29%	03/01/26
31375QLS1	FANNIE MAE	3,145	\$3,159	0.00%	3.89%	06/01/24
31375VE25	FANNIE MAE	4,774	\$4,784	0.00%	3.78%	07/01/36
31375VEU3	FANNIE MAE	20,126	\$20,209	0.00%	4.24%	07/01/36
31376JNW5	FANNIE MAE	7,951	\$8,008	0.00%	3.45%	10/01/36
31376PMT9	FANNIE MAE	1,326	\$1,325	0.00%	4.02%	07/01/26

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31376RFH9	FANNIE MAE	26,804	\$26,883	0.00%	4.32%	01/01/26
31378C4V1	FANNIE MAE	11,955	\$11,888	0.00%	2.15%	07/01/27
31378FEF8	FANNIE MAE	8,105	\$8,100	0.00%	3.64%	06/01/27
31378FMK8	FANNIE MAE	5,323	\$5,314	0.00%	4.04%	04/01/27
31378JZY6	FANNIE MAE	653	\$656	0.00%	3.42%	12/01/22
31378QJU6	FANNIE MAE	2,035	\$2,042	0.00%	4.15%	04/01/38
31378VKP4	FANNIE MAE	5,603	\$5,581	0.00%	4.08%	06/01/27
31379LCA7	FANNIE MAE	45,674	\$45,806	0.01%	3.06%	01/01/26
31379LCG4	FANNIE MAE	107,214	\$108,261	0.02%	3.63%	12/01/27
31379LCK5	FANNIE MAE	8,065	\$8,078	0.00%	3.47%	12/01/27
31379LCM1	FANNIE MAE	89,942	\$90,029	0.01%	3.78%	12/01/27
31379LXG1	FANNIE MAE	33,957	\$33,908	0.00%	3.43%	01/01/27
31379MDU0	FANNIE MAE	11,767	\$11,787	0.00%	4.26%	05/01/38
31379PNZ1	FANNIE MAE	6,456	\$6,492	0.00%	2.70%	05/01/27
31379R5R5	FANNIE MAE	5,549	\$5,581	0.00%	2.94%	04/01/25
31379RPK8	FANNIE MAE	49,682	\$49,709	0.01%	3.33%	06/01/28
31380ADC3	FANNIE MAE	46,179	\$46,027	0.01%	3.47%	12/01/27
31380ADJ8	FANNIE MAE	1,280	\$1,281	0.00%	3.43%	12/01/26
31380TF30	FANNIE MAE	6,276	\$6,258	0.00%	4.37%	11/01/27
31381DAS4	FANNIE MAE	1,863	\$1,873	0.00%	3.52%	01/01/25
31381JFR8	FANNIE MAE	61,450	\$62,999	0.01%	3.81%	11/01/34
31381JN24	FANNIE MAE	11,426	\$11,574	0.00%	4.02%	04/01/36
31381JNU2	FANNIE MAE	29,764	\$29,872	0.00%	3.80%	06/01/33
31381JRE4	FANNIE MAE	16,428	\$16,469	0.00%	4.52%	06/01/36
31381JRV6	FANNIE MAE	233,654	\$235,049	0.03%	4.16%	10/01/35
31381JU75	FANNIE MAE	794,657	\$809,294	0.11%	4.76%	09/01/37
31383Q3G7	FANNIE MAE	1,516	\$1,513	0.00%	3.50%	08/01/29
31384ACD8	FANNIE MAE	179,878	\$179,705	0.03%	3.39%	06/01/29
31384KZR0	FANNIE MAE	4,959	\$4,976	0.00%	3.38%	08/01/29
31384PDG7	FANNIE MAE	132,291	\$132,241	0.02%	3.61%	12/01/27
31384V7B2	FANNIE MAE	434	\$435	0.00%	3.71%	03/01/30
31384V7K2	FANNIE MAE	20,528	\$20,728	0.00%	2.96%	10/01/40
31384VBF8	FANNIE MAE	120,849	\$121,121	0.02%	3.74%	05/01/27
31384VJ60	FANNIE MAE	3,157	\$3,155	0.00%	3.81%	07/01/28
31384VKA9	FANNIE MAE	1,848	\$1,866	0.00%	3.93%	03/01/28
31384VQ70	FANNIE MAE	4,799	\$4,857	0.00%	3.64%	12/01/24
31384VSV5	FANNIE MAE	107,405	\$110,692	0.02%	2.79%	05/01/36
31384VVT6	FANNIE MAE	208	\$208	0.00%	3.96%	06/01/28
31384VWW8	FANNIE MAE	6,474	\$6,503	0.00%	3.76%	05/01/26
31384VYA4	FANNIE MAE	869	\$875	0.00%	3.57%	10/01/28

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31384WAD2	FANNIE MAE	39,277	\$39,343	0.01%	4.43%	07/01/26
31385H4F6	FANNIE MAE	21,011	\$21,193	0.00%	3.49%	07/01/40
31385H5Y4	FANNIE MAE	114,312	\$114,851	0.02%	3.56%	01/01/32
31385HFW7	FANNIE MAE	52,109	\$52,207	0.01%	4.04%	02/01/30
31385HJT0	FANNIE MAE	8,478	\$9,024	0.00%	3.71%	07/01/36
31385HKB7	FANNIE MAE	6,887	\$6,903	0.00%	2.64%	08/01/24
31385HKE1	FANNIE MAE	961,306	\$985,188	0.14%	2.68%	04/01/34
31385HN32	FANNIE MAE	3,155	\$3,345	0.00%	3.98%	05/01/36
31385HU59	FANNIE MAE	16,051	\$16,658	0.00%	3.25%	05/01/36
31385HUF7	FANNIE MAE	13,328	\$13,412	0.00%	3.91%	03/01/38
31385HUG5	FANNIE MAE	27,341	\$27,451	0.00%	3.91%	02/01/29
31385JFR4	FANNIE MAE	87,658	\$87,699	0.01%	3.88%	02/01/32
31385JLV8	FANNIE MAE	37,632	\$37,562	0.01%	4.15%	06/01/32
31385JN87	FANNIE MAE	52,268	\$52,978	0.01%	3.99%	09/01/32
31385JPQ5	FANNIE MAE	148,802	\$148,930	0.02%	4.08%	08/01/28
31385JPR3	FANNIE MAE	25	\$25	0.00%	6.62%	12/01/23
31385NVP1	FANNIE MAE	32,284	\$32,340	0.00%	4.60%	05/01/25
31385W6E4	FANNIE MAE	1,085	\$1,088	0.00%	4.81%	08/01/36
31385WSN0	FANNIE MAE	29,540	\$29,438	0.00%	3.67%	11/01/32
31385WTF6	FANNIE MAE	90,953	\$90,928	0.01%	3.48%	11/01/36
31385WUW7	FANNIE MAE	27,037	\$27,176	0.00%	3.28%	12/01/32
31385WUX5	FANNIE MAE	7,158	\$7,149	0.00%	3.40%	11/01/32
31385WVC0	FANNIE MAE	10,911	\$10,971	0.00%	3.18%	09/01/27
31385WVN6	FANNIE MAE	18,055	\$18,127	0.00%	3.87%	01/01/33
31385WWT2	FANNIE MAE	6,320	\$6,340	0.00%	3.65%	08/01/30
31385WXC8	FANNIE MAE	4,850	\$4,867	0.00%	3.56%	01/01/33
31385WXE4	FANNIE MAE	41,589	\$41,569	0.01%	3.44%	01/01/33
31385WYA1	FANNIE MAE	95,611	\$95,523	0.01%	3.72%	09/01/39
31385WZK8	FANNIE MAE	24,278	\$24,330	0.00%	3.81%	01/01/33
31385WZW2	FANNIE MAE	5,473	\$5,519	0.00%	3.96%	12/01/32
31385WZZ5	FANNIE MAE	241,010	\$242,288	0.03%	3.38%	09/01/32
31385XCP0	FANNIE MAE	407	\$416	0.00%	3.43%	05/01/36
31385XCV7	FANNIE MAE	1,768	\$1,772	0.00%	3.97%	12/01/21
31385XEK9	FANNIE MAE	58,890	\$59,301	0.01%	3.89%	05/01/33
31385XFF9	FANNIE MAE	11,514	\$11,518	0.00%	3.70%	04/01/33
31385XHB6	FANNIE MAE	2,931	\$2,941	0.00%	3.94%	05/01/33
31385XHT7	FANNIE MAE	17,259	\$17,586	0.00%	4.15%	07/01/33
31385XJS7	FANNIE MAE	37,889	\$38,415	0.01%	4.20%	01/01/40
31385XK48	FANNIE MAE	191,058	\$199,123	0.03%	3.81%	07/01/33
31385XK63	FANNIE MAE	29,741	\$30,780	0.00%	3.23%	08/01/33

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31385XLL9	FANNIE MAE	26,496	\$26,605	0.00%	4.80%	04/01/33
31385XMD6	FANNIE MAE	15,491	\$16,280	0.00%	4.02%	08/01/33
31385XP43	FANNIE MAE	3,425	\$3,462	0.00%	3.70%	08/01/30
31385XP84	FANNIE MAE	6,155	\$6,231	0.00%	3.10%	09/01/33
31385XPL5	FANNIE MAE	63,285	\$63,958	0.01%	4.53%	07/01/33
31385XPN1	FANNIE MAE	68,890	\$69,234	0.01%	3.25%	09/01/33
31385XPZ4	FANNIE MAE	868	\$871	0.00%	3.79%	08/01/27
31385XSJ7	FANNIE MAE	15,613	\$15,776	0.00%	2.77%	09/01/35
31385XSL2	FANNIE MAE	9,677	\$9,738	0.00%	3.51%	07/01/36
31385XS4	FANNIE MAE	16,941	\$17,055	0.00%	3.08%	09/01/33
31385XUH8	FANNIE MAE	8,606	\$8,690	0.00%	3.86%	03/01/38
31385XUT2	FANNIE MAE	2,476	\$2,489	0.00%	3.27%	11/01/33
31385XUU9	FANNIE MAE	3,433	\$3,405	0.00%	3.36%	11/01/33
31385Y2D6	FANNIE MAE	122,119	\$126,909	0.02%	3.37%	06/01/40
31385Y2E4	FANNIE MAE	91,352	\$94,991	0.01%	2.96%	06/01/40
31385Y6D2	FANNIE MAE	76,313	\$77,424	0.01%	3.50%	11/01/30
31385YEG6	FANNIE MAE	35,914	\$36,041	0.01%	3.64%	08/01/27
31386C2X9	FANNIE MAE	7,856	\$7,928	0.00%	2.96%	09/01/40
31386C3H3	FANNIE MAE	102,352	\$103,099	0.01%	2.96%	09/01/40
31386C3W0	FANNIE MAE	232,440	\$236,174	0.03%	2.96%	09/01/40
31386C4B5	FANNIE MAE	13,677	\$13,874	0.00%	2.96%	10/01/40
31386CLJ9	FANNIE MAE	9,589	\$9,601	0.00%	3.36%	03/01/30
31386CXW7	FANNIE MAE	7,498	\$7,572	0.00%	4.14%	06/01/28
31386G6N8	FANNIE MAE	31,315	\$31,922	0.00%	3.37%	11/01/40
31386G6R9	FANNIE MAE	51,028	\$51,335	0.01%	2.96%	11/01/30
31386G7J6	FANNIE MAE	16,286	\$16,104	0.00%	2.15%	11/01/40
31386M2G4	FANNIE MAE	11,269	\$11,301	0.00%	4.05%	09/01/30
31386M2Y5	FANNIE MAE	11,140	\$11,199	0.00%	6.12%	08/01/30
31386MLW8	FANNIE MAE	7,075	\$7,155	0.00%	2.96%	12/01/40
31386QD99	FANNIE MAE	306,118	\$310,072	0.04%	2.96%	01/01/41
31386QEQ0	FANNIE MAE	2,067	\$2,041	0.00%	2.15%	01/01/31
31386TRN7	FANNIE MAE	7,547	\$7,617	0.00%	2.76%	02/01/41
31386XRR9	FANNIE MAE	24,908	\$24,879	0.00%	3.72%	12/01/28
31387EDR5	FANNIE MAE	4,634	\$4,636	0.00%	4.13%	06/01/31
31387MAU3	FANNIE MAE	229,173	\$231,134	0.03%	3.63%	04/01/31
31387TZK3	FANNIE MAE	167,092	\$168,126	0.02%	4.17%	06/01/28
31387UEK3	FANNIE MAE	1,342	\$1,340	0.00%	4.13%	12/01/30
31388G7J4	FANNIE MAE	29,188	\$29,438	0.00%	3.17%	09/01/32
31388JK53	FANNIE MAE	19,853	\$19,890	0.00%	3.64%	09/01/31
31388K2K7	FANNIE MAE	48,623	\$48,455	0.01%	3.52%	09/01/31

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31388L4U1	FANNIE MAE	976	\$977	0.00%	3.77%	06/01/30
31388MXS2	FANNIE MAE	14,841	\$14,844	0.00%	3.42%	05/01/29
31388NR99	FANNIE MAE	51,677	\$51,943	0.01%	2.79%	03/01/30
31388RP68	FANNIE MAE	30,357	\$30,333	0.00%	3.48%	11/01/32
31388RPD3	FANNIE MAE	197,210	\$198,385	0.03%	3.45%	07/01/33
31388RQM2	FANNIE MAE	312,973	\$314,206	0.04%	3.46%	12/01/33
31388X3J1	FANNIE MAE	15,294	\$15,676	0.00%	2.76%	04/01/29
31388XV3	FANNIE MAE	875,041	\$881,078	0.12%	2.06%	08/01/33
31389AY80	FANNIE MAE	16,193	\$16,036	0.00%	2.07%	05/01/33
31389AZ22	FANNIE MAE	17,454	\$17,308	0.00%	2.15%	11/01/27
31389AZ30	FANNIE MAE	33,212	\$33,028	0.00%	2.15%	12/01/37
31389AZ55	FANNIE MAE	14,010	\$13,960	0.00%	2.15%	01/01/38
31389AZN6	FANNIE MAE	46,194	\$47,726	0.01%	2.99%	11/01/36
31389AZX4	FANNIE MAE	39,601	\$39,832	0.01%	2.15%	06/01/38
31389AZY2	FANNIE MAE	273,773	\$275,649	0.04%	2.29%	03/01/35
31389CYT0	FANNIE MAE	218,651	\$219,964	0.03%	3.70%	01/01/32
31389HEY0	FANNIE MAE	9,192	\$9,277	0.00%	3.85%	03/01/32
31389KAQ4	FANNIE MAE	181,626	\$182,740	0.03%	3.52%	03/01/32
31389LT66	FANNIE MAE	4,579	\$4,625	0.00%	4.00%	03/01/32
31389PVL1	FANNIE MAE	138,595	\$139,265	0.02%	3.33%	03/01/32
31389TGC0	FANNIE MAE	121,195	\$120,868	0.02%	4.03%	03/01/32
31389TR46	FANNIE MAE	2,082	\$2,084	0.00%	3.80%	06/01/32
31389VAQ0	FANNIE MAE	27,974	\$28,227	0.00%	4.11%	04/01/32
3138A2KS7	FANNIE MAE	520	\$547	0.00%	3.58%	01/01/41
3138ATMD9	FANNIE MAE	12,657	\$13,261	0.00%	3.50%	10/01/41
3138E1H83	FANNIE MAE	30,004	\$31,221	0.00%	3.56%	01/01/42
3138EG7F5	FANNIE MAE	254,087	\$267,390	0.04%	3.86%	05/01/36
3138EG7K4	FANNIE MAE	1,214,271	\$1,280,055	0.18%	3.79%	06/01/35
3138EGBF0	FANNIE MAE	217,332	\$229,643	0.03%	3.72%	09/01/35
3138EGDX9	FANNIE MAE	1,934,559	\$2,049,077	0.29%	3.78%	01/01/36
3138EGEG5	FANNIE MAE	107,753	\$113,434	0.02%	3.73%	09/01/36
3138EGEH3	FANNIE MAE	3,160,809	\$3,331,830	0.47%	3.83%	01/01/39
3138EGEK6	FANNIE MAE	373,300	\$393,079	0.05%	3.42%	05/01/39
3138EGG57	FANNIE MAE	12,069	\$12,137	0.00%	3.96%	04/01/41
3138EGJB1	FANNIE MAE	337,332	\$356,820	0.05%	4.08%	07/01/35
3138EGL93	FANNIE MAE	375,858	\$396,524	0.06%	3.47%	02/01/36
3138EGMF8	FANNIE MAE	706,119	\$747,008	0.10%	3.99%	06/01/36
3138EGMR2	FANNIE MAE	1,891,259	\$2,002,670	0.28%	4.26%	06/01/35
3138EGR63	FANNIE MAE	1,814,481	\$1,918,328	0.27%	3.97%	08/01/35
3138EGSW5	FANNIE MAE	1,748,810	\$1,848,852	0.26%	4.03%	09/01/35

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3138EGV68	FANNIE MAE	122,224	\$130,163	0.02%	3.63%	01/01/36
3138EH7E6	FANNIE MAE	241,943	\$243,176	0.03%	3.87%	08/01/34
3138EHDZ2	FANNIE MAE	869,656	\$915,888	0.13%	3.53%	04/01/35
3138EHG55	FANNIE MAE	26,924	\$26,975	0.00%	3.50%	11/01/41
3138EHJB9	FANNIE MAE	85,528	\$91,503	0.01%	3.78%	08/01/37
3138EHVA7	FANNIE MAE	80,911	\$85,145	0.01%	3.29%	07/01/37
3138EHVL3	FANNIE MAE	165,641	\$168,527	0.02%	3.61%	07/01/37
3138EHZ70	FANNIE MAE	109,459	\$110,564	0.02%	3.72%	08/01/37
3138EJDL9	FANNIE MAE	1,804,213	\$1,908,692	0.27%	3.83%	09/01/39
3138EJJ66	FANNIE MAE	11,031	\$11,580	0.00%	3.75%	09/01/35
3138EJN20	FANNIE MAE	259,649	\$268,885	0.04%	3.65%	11/01/34
3138EJPA0	FANNIE MAE	772,318	\$822,212	0.11%	3.77%	09/01/39
3138EJZS0	FANNIE MAE	2,226,497	\$2,369,364	0.33%	3.73%	06/01/36
3138EK6B6	FANNIE MAE	1,486,860	\$1,570,562	0.22%	4.56%	09/01/38
3138EKBE4	FANNIE MAE	5,208	\$5,217	0.00%	3.40%	11/01/42
3138EKTS4	FANNIE MAE	142,881	\$151,195	0.02%	3.94%	07/01/38
3138EKYP4	FANNIE MAE	806,189	\$851,760	0.12%	3.70%	05/01/36
3138ELEW9	FANNIE MAE	1,743,849	\$1,845,390	0.26%	3.74%	09/01/40
3138ELR88	FANNIE MAE	2,376,995	\$2,504,242	0.35%	3.43%	03/01/37
3138ELXF5	FANNIE MAE	697,289	\$707,904	0.10%	3.74%	01/01/37
3138EM2J9	FANNIE MAE	2,525,484	\$2,696,384	0.38%	3.84%	01/01/38
3138EM2K6	FANNIE MAE	2,664,139	\$2,817,890	0.39%	3.99%	03/01/41
3138EMA43	FANNIE MAE	1,059,922	\$1,130,910	0.16%	3.96%	12/01/40
3138ENA82	FANNIE MAE	816,051	\$823,929	0.12%	3.64%	01/01/42
3138ENE39	FANNIE MAE	1,533,594	\$1,619,217	0.23%	4.40%	12/01/36
3138ENEW5	FANNIE MAE	2,563,021	\$2,709,811	0.38%	4.17%	05/01/38
3138EP5K6	FANNIE MAE	2,214,942	\$2,351,655	0.33%	3.85%	07/01/40
3138EPF25	FANNIE MAE	1,499,067	\$1,584,270	0.22%	3.78%	07/01/38
3138EPR63	FANNIE MAE	960,635	\$1,014,001	0.14%	4.06%	04/01/40
3138EPX74	FANNIE MAE	1,622,502	\$1,712,657	0.24%	4.13%	09/01/37
3138EPYD0	FANNIE MAE	661,718	\$699,037	0.10%	3.60%	10/01/38
3138EQ3X8	FANNIE MAE	1,271,308	\$1,345,335	0.19%	3.63%	12/01/36
3138EQ5S7	FANNIE MAE	1,282,422	\$1,355,083	0.19%	4.47%	07/01/42
3138EQBQ4	FANNIE MAE	228,467	\$243,827	0.03%	4.30%	08/01/36
3138EQJX1	FANNIE MAE	616,126	\$651,655	0.09%	4.16%	12/01/40
3138EQTE2	FANNIE MAE	830,569	\$880,352	0.12%	3.65%	03/01/40
3138ER GK0	FANNIE MAE	446,022	\$468,392	0.07%	3.74%	11/01/42
3138ERS68	FANNIE MAE	407,270	\$410,228	0.06%	4.07%	07/01/38
3138ESAN8	FANNIE MAE	5,800,201	\$6,132,915	0.86%	4.38%	04/01/40
3138ETHD1	FANNIE MAE	1,813,035	\$1,921,837	0.27%	3.82%	02/01/42

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3138ETM29	FANNIE MAE	9,515,446	\$10,147,787	1.42%	4.46%	05/01/36
3138ETMY9	FANNIE MAE	2,387,251	\$2,523,043	0.35%	3.78%	10/01/38
3138ETW93	FANNIE MAE	1,707,529	\$1,815,623	0.25%	3.78%	02/01/43
3138YBWH2	FANNIE MAE	446,010	\$458,378	0.06%	2.33%	04/01/45
31390AHA1	FANNIE MAE	20,404	\$20,351	0.00%	4.15%	04/01/32
31390CLB0	FANNIE MAE	1,060	\$1,058	0.00%	4.15%	03/01/32
31390K5E4	FANNIE MAE	127,995	\$128,246	0.02%	3.07%	11/01/32
31390NJT0	FANNIE MAE	2,906	\$2,865	0.00%	2.15%	06/01/32
31390PQW0	FANNIE MAE	9,716	\$9,732	0.00%	3.46%	12/01/32
31390RZZ9	FANNIE MAE	4,498	\$4,522	0.00%	3.53%	11/01/32
31390S3K5	FANNIE MAE	28,998	\$29,220	0.00%	3.52%	05/01/32
31390UMX1	FANNIE MAE	5,863	\$5,902	0.00%	4.40%	06/01/33
31390W7E6	FANNIE MAE	32,984	\$34,663	0.00%	3.47%	11/01/32
31390WQV7	FANNIE MAE	100,396	\$101,470	0.01%	3.30%	09/01/33
31390WQX3	FANNIE MAE	86,357	\$86,417	0.01%	3.40%	09/01/33
31390WRA2	FANNIE MAE	14,673	\$14,740	0.00%	3.43%	09/01/33
31390WTK8	FANNIE MAE	26,200	\$26,440	0.00%	3.54%	10/01/33
31390XAF7	FANNIE MAE	932	\$926	0.00%	3.72%	01/01/33
31391A7F0	FANNIE MAE	8,058	\$8,093	0.00%	3.36%	09/01/32
31391BC39	FANNIE MAE	17,235	\$17,626	0.00%	3.29%	09/01/32
31391EUJ8	FANNIE MAE	20,807	\$20,827	0.00%	3.37%	10/01/32
31391FFE3	FANNIE MAE	211,086	\$212,543	0.03%	3.04%	08/01/27
31391FFF0	FANNIE MAE	38,831	\$39,037	0.01%	3.07%	08/01/27
31391FPC6	FANNIE MAE	1,198	\$1,199	0.00%	3.45%	08/01/29
31391JKL3	FANNIE MAE	9,681	\$9,704	0.00%	3.49%	12/01/32
31391KQN0	FANNIE MAE	865	\$865	0.00%	3.38%	10/01/32
31391LRW7	FANNIE MAE	138,637	\$137,908	0.02%	3.40%	03/01/33
31391LSJ5	FANNIE MAE	675,809	\$679,746	0.09%	3.39%	03/01/33
31391MCM3	FANNIE MAE	37,699	\$37,754	0.01%	3.07%	11/01/33
31391MDC4	FANNIE MAE	147,829	\$149,469	0.02%	3.77%	11/01/32
31391MQR7	FANNIE MAE	308,426	\$309,926	0.04%	3.04%	01/01/33
31391NM40	FANNIE MAE	3,106	\$3,109	0.00%	3.43%	11/01/32
31391NM57	FANNIE MAE	42,392	\$42,511	0.01%	3.40%	11/01/32
31391NWM9	FANNIE MAE	947	\$953	0.00%	3.38%	12/01/32
31391QW34	FANNIE MAE	1,775	\$1,777	0.00%	3.42%	12/01/32
31391QWB6	FANNIE MAE	30,631	\$30,599	0.00%	3.39%	11/01/32
31391RTQ5	FANNIE MAE	208,595	\$209,878	0.03%	4.45%	09/01/32
31391RTR3	FANNIE MAE	108,178	\$108,017	0.02%	4.63%	08/01/32
31391RYS5	FANNIE MAE	30,411	\$30,357	0.00%	3.77%	02/01/31
31391S6L9	FANNIE MAE	38,991	\$39,119	0.01%	3.94%	11/01/32

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31391SGL8	FANNIE MAE	28,021	\$28,088	0.00%	3.59%	01/01/33
31391SHX1	FANNIE MAE	4,148	\$4,148	0.00%	3.67%	12/01/32
31391SJH4	FANNIE MAE	1,860	\$1,853	0.00%	4.04%	02/01/33
31391SJK7	FANNIE MAE	2,191	\$2,187	0.00%	4.04%	02/01/33
31391SM64	FANNIE MAE	149	\$149	0.00%	5.17%	02/01/33
31391SSV3	FANNIE MAE	692	\$695	0.00%	3.33%	12/01/32
31391SSW1	FANNIE MAE	3,170	\$3,176	0.00%	3.31%	12/01/32
31391T3Z9	FANNIE MAE	35,698	\$36,062	0.01%	3.63%	01/01/33
31391T4G0	FANNIE MAE	7,492	\$7,558	0.00%	3.31%	11/01/32
31391TU30	FANNIE MAE	82,647	\$83,220	0.01%	3.46%	12/01/32
31391TZ50	FANNIE MAE	22,755	\$23,010	0.00%	3.37%	12/01/32
31391TZ76	FANNIE MAE	10,247	\$10,327	0.00%	3.42%	01/01/33
31391UD69	FANNIE MAE	268,540	\$268,768	0.04%	3.47%	01/01/33
31391UJV8	FANNIE MAE	26,146	\$26,267	0.00%	3.51%	01/01/33
31391USA4	FANNIE MAE	15,960	\$15,954	0.00%	3.44%	01/01/33
31391UTA3	FANNIE MAE	17,232	\$17,353	0.00%	3.53%	01/01/33
31391XE8	FANNIE MAE	162,783	\$164,381	0.02%	3.61%	08/01/32
31391XH93	FANNIE MAE	47,927	\$48,268	0.01%	3.35%	10/01/32
31391XNY1	FANNIE MAE	4,570	\$4,584	0.00%	3.48%	12/01/32
31400AM96	FANNIE MAE	118,498	\$118,767	0.02%	3.46%	01/01/33
31400AMD7	FANNIE MAE	52,833	\$53,150	0.01%	3.39%	01/01/33
31400AMQ8	FANNIE MAE	6,282	\$6,293	0.00%	3.42%	01/01/33
31400AMS4	FANNIE MAE	103,312	\$103,740	0.01%	3.52%	01/01/33
31400ANG9	FANNIE MAE	26,160	\$26,369	0.00%	3.47%	01/01/33
31400ANT1	FANNIE MAE	2,128	\$2,133	0.00%	3.43%	02/01/33
31400AP77	FANNIE MAE	12,702	\$12,815	0.00%	3.73%	03/01/33
31400ARQ3	FANNIE MAE	302	\$302	0.00%	3.97%	04/01/33
31400ARR1	FANNIE MAE	25,587	\$27,170	0.00%	3.93%	04/01/33
31400BWB8	FANNIE MAE	23,178	\$23,127	0.00%	3.73%	02/01/33
31400BWF9	FANNIE MAE	8,929	\$9,022	0.00%	3.69%	02/01/33
31400CCD4	FANNIE MAE	52,013	\$52,626	0.01%	3.60%	02/01/33
31400FE45	FANNIE MAE	273,954	\$276,341	0.04%	3.38%	09/01/33
31400FEQ6	FANNIE MAE	73,944	\$74,260	0.01%	3.57%	07/01/33
31400H5W9	FANNIE MAE	86,688	\$87,523	0.01%	3.70%	03/01/33
31400HGP2	FANNIE MAE	21,111	\$21,057	0.00%	3.79%	02/01/33
31400JMH9	FANNIE MAE	12,980	\$13,758	0.00%	3.97%	04/01/33
31400KQZ2	FANNIE MAE	21,101	\$21,245	0.00%	3.36%	05/01/33
31400PAT2	FANNIE MAE	379,132	\$380,680	0.05%	3.47%	02/01/33
31400PEL5	FANNIE MAE	1,233	\$1,224	0.00%	4.04%	02/01/33
31400QZ25	FANNIE MAE	9,977	\$9,993	0.00%	4.16%	03/01/33

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31400QJ87	FANNIE MAE	35,894	\$35,977	0.01%	3.72%	03/01/33
31400QQC0	FANNIE MAE	9,972	\$9,951	0.00%	3.93%	03/01/33
31400QSJ3	FANNIE MAE	3,442	\$3,447	0.00%	3.55%	03/01/33
31400QTZ6	FANNIE MAE	24,773	\$24,797	0.00%	3.84%	03/01/33
31400QX32	FANNIE MAE	4,631	\$4,653	0.00%	3.82%	04/01/33
31400QX73	FANNIE MAE	1,701	\$1,707	0.00%	3.75%	04/01/33
31400QZ48	FANNIE MAE	5,776	\$5,812	0.00%	3.92%	04/01/33
31400RAJ0	FANNIE MAE	13,355	\$13,381	0.00%	3.88%	04/01/33
31400RDY4	FANNIE MAE	10,887	\$11,020	0.00%	3.64%	02/01/33
31400RT76	FANNIE MAE	13,783	\$13,886	0.00%	3.93%	04/01/33
31400SJK6	FANNIE MAE	10,835	\$10,825	0.00%	4.14%	04/01/33
31400SJL4	FANNIE MAE	86,762	\$86,755	0.01%	4.15%	04/01/33
31400SM71	FANNIE MAE	7,332	\$7,324	0.00%	4.15%	04/01/33
31400SXU8	FANNIE MAE	30,495	\$30,650	0.00%	4.09%	05/01/33
31400U3Z5	FANNIE MAE	48,223	\$48,416	0.01%	3.66%	03/01/33
31400VP89	FANNIE MAE	2,603	\$2,614	0.00%	3.38%	03/01/28
31400WEN6	FANNIE MAE	5,188	\$5,218	0.00%	4.11%	03/01/33
31400WPR5	FANNIE MAE	37,700	\$38,089	0.01%	4.00%	04/01/33
31400WR77	FANNIE MAE	84,771	\$85,152	0.01%	3.99%	04/01/33
31400XZG6	FANNIE MAE	4,869	\$4,894	0.00%	3.88%	04/01/33
31400YA22	FANNIE MAE	41,091	\$41,552	0.01%	4.18%	04/01/33
31400YC95	FANNIE MAE	7,208	\$7,289	0.00%	3.57%	03/01/33
31400YDJ2	FANNIE MAE	97,136	\$97,563	0.01%	4.84%	06/01/33
31401BG58	FANNIE MAE	14,640	\$14,799	0.00%	4.20%	04/01/33
31401BX83	FANNIE MAE	38,400	\$38,559	0.01%	3.58%	01/01/33
31401BYD1	FANNIE MAE	18,350	\$18,493	0.00%	3.41%	03/01/33
31401CAQ6	FANNIE MAE	34,616	\$34,602	0.00%	3.88%	05/01/33
31401CNW9	FANNIE MAE	80,824	\$82,011	0.01%	4.16%	05/01/33
31401CP31	FANNIE MAE	14,842	\$14,911	0.00%	4.17%	05/01/33
31401CR21	FANNIE MAE	4,835	\$4,866	0.00%	4.13%	05/01/33
31401CTE3	FANNIE MAE	34,977	\$35,271	0.00%	4.20%	05/01/33
31401CU76	FANNIE MAE	13,565	\$13,569	0.00%	3.96%	05/01/33
31401CV83	FANNIE MAE	10,163	\$10,328	0.00%	4.17%	05/01/33
31401CXK4	FANNIE MAE	7,760	\$7,810	0.00%	4.18%	05/01/33
31401CXL2	FANNIE MAE	13,770	\$13,935	0.00%	4.24%	05/01/33
31401D3F6	FANNIE MAE	17,001	\$17,757	0.00%	4.27%	05/01/33
31401D3Z2	FANNIE MAE	3,456	\$3,514	0.00%	3.41%	08/01/33
31401D6G1	FANNIE MAE	4,907	\$4,920	0.00%	3.99%	05/01/33
31401DL25	FANNIE MAE	33,610	\$33,922	0.00%	3.56%	05/01/33
31401DMN8	FANNIE MAE	12,384	\$12,407	0.00%	4.21%	05/01/33

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31401EWC9	FANNIE MAE	89,046	\$88,963	0.01%	3.78%	01/01/31
31401G4N1	FANNIE MAE	22,469	\$22,616	0.00%	4.15%	07/01/33
31401G4Z4	FANNIE MAE	52,393	\$54,490	0.01%	3.61%	04/01/33
31401G5B6	FANNIE MAE	183,392	\$185,105	0.03%	3.66%	04/01/33
31401GY24	FANNIE MAE	168,456	\$175,849	0.02%	3.47%	04/01/33
31401GYR9	FANNIE MAE	12,200	\$12,219	0.00%	3.69%	04/01/33
31401H2R2	FANNIE MAE	18,951	\$19,086	0.00%	4.07%	06/01/33
31401H6Q0	FANNIE MAE	3,694	\$3,717	0.00%	4.26%	06/01/33
31401HJF0	FANNIE MAE	54,981	\$57,757	0.01%	4.11%	06/01/33
31401HLY6	FANNIE MAE	13,523	\$13,682	0.00%	3.97%	06/01/33
31401HVK5	FANNIE MAE	44,782	\$45,419	0.01%	4.21%	06/01/33
31401JCY2	FANNIE MAE	92,720	\$93,102	0.01%	3.17%	01/01/25
31401KL29	FANNIE MAE	60,022	\$63,885	0.01%	4.34%	06/01/33
31401KMH5	FANNIE MAE	58,652	\$59,340	0.01%	3.59%	07/01/33
31401KSS5	FANNIE MAE	98,270	\$98,314	0.01%	4.29%	05/01/33
31401L4L4	FANNIE MAE	2,813	\$2,843	0.00%	4.05%	05/01/33
31401L5Z2	FANNIE MAE	177,957	\$188,690	0.03%	4.11%	06/01/33
31401MHB0	FANNIE MAE	7,113	\$7,164	0.00%	4.31%	06/01/33
31401MK83	FANNIE MAE	15,061	\$15,877	0.00%	4.55%	06/01/33
31401MUQ2	FANNIE MAE	89,417	\$89,718	0.01%	3.66%	04/01/33
31401PEH3	FANNIE MAE	689,810	\$699,338	0.10%	3.73%	04/01/33
31401PEJ9	FANNIE MAE	21,827	\$22,001	0.00%	3.75%	04/01/33
31401PFA7	FANNIE MAE	77,350	\$77,639	0.01%	3.23%	04/01/33
31401XTH0	FANNIE MAE	45,448	\$45,866	0.01%	3.50%	07/01/33
31401XUT2	FANNIE MAE	57,912	\$58,223	0.01%	4.11%	07/01/33
31401Y3J2	FANNIE MAE	177,473	\$177,927	0.02%	3.39%	09/01/33
31401Y6N0	FANNIE MAE	22,915	\$22,949	0.00%	3.52%	09/01/33
31401YQM0	FANNIE MAE	83,020	\$83,435	0.01%	4.39%	07/01/33
31401YYL3	FANNIE MAE	49,605	\$49,990	0.01%	3.64%	08/01/33
31402A4W3	FANNIE MAE	3,587	\$3,626	0.00%	4.17%	06/01/33
31402A5N2	FANNIE MAE	98,804	\$99,853	0.01%	4.45%	07/01/33
31402A5X0	FANNIE MAE	53,324	\$54,040	0.01%	4.12%	07/01/33
31402AFW1	FANNIE MAE	7,873	\$7,880	0.00%	4.28%	07/01/33
31402BSQ8	FANNIE MAE	16,173	\$16,259	0.00%	4.09%	07/01/33
31402BTK0	FANNIE MAE	30,541	\$30,898	0.00%	3.69%	08/01/33
31402C2J0	FANNIE MAE	4,378	\$4,423	0.00%	3.81%	05/01/38
31402C2S0	FANNIE MAE	50,238	\$50,134	0.01%	3.67%	04/01/34
31402C3F7	FANNIE MAE	112,088	\$112,245	0.02%	4.02%	09/01/30
31402C5W8	FANNIE MAE	8,400	\$8,444	0.00%	3.48%	08/01/33
31402C5X6	FANNIE MAE	67,191	\$67,379	0.01%	3.46%	01/01/34

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31402C6L1	FANNIE MAE	362,874	\$364,805	0.05%	4.35%	05/01/34
31402C6N7	FANNIE MAE	14,241	\$14,323	0.00%	3.23%	04/01/34
31402CQF2	FANNIE MAE	4,627	\$4,649	0.00%	3.61%	09/01/39
31402CQG0	FANNIE MAE	105,172	\$105,829	0.01%	3.89%	09/01/39
31402CR61	FANNIE MAE	3,027	\$3,172	0.00%	3.76%	01/01/34
31402CRK0	FANNIE MAE	3,335	\$3,361	0.00%	3.71%	11/01/33
31402CSA1	FANNIE MAE	38,675	\$38,848	0.01%	3.63%	12/01/32
31402CVF6	FANNIE MAE	113,765	\$121,243	0.02%	3.62%	02/01/34
31402CW32	FANNIE MAE	304,899	\$313,099	0.04%	3.06%	02/01/34
31402CWB4	FANNIE MAE	448,817	\$451,096	0.06%	3.59%	02/01/34
31402CWE8	FANNIE MAE	77,381	\$77,646	0.01%	3.57%	02/01/34
31402CXP2	FANNIE MAE	4,336	\$4,340	0.00%	3.54%	06/01/32
31402CXQ0	FANNIE MAE	1,495	\$1,500	0.00%	3.57%	08/01/36
31402CZ62	FANNIE MAE	29,344	\$29,499	0.00%	3.60%	02/01/34
31402D4C1	FANNIE MAE	14,518	\$14,709	0.00%	3.52%	07/01/33
31402DB25	FANNIE MAE	15,581	\$16,660	0.00%	4.08%	06/01/34
31402DBW9	FANNIE MAE	3,827	\$3,843	0.00%	3.87%	09/01/33
31402DEL0	FANNIE MAE	7,956	\$7,950	0.00%	3.37%	09/01/33
31402DFN5	FANNIE MAE	1,171,790	\$1,227,385	0.17%	4.06%	07/01/34
31402DFP0	FANNIE MAE	273,680	\$278,846	0.04%	4.26%	07/01/34
31402DHF0	FANNIE MAE	33,904	\$33,935	0.00%	4.52%	04/01/34
31402DHG8	FANNIE MAE	49,276	\$50,910	0.01%	3.50%	08/01/34
31402DHL7	FANNIE MAE	492,451	\$502,666	0.07%	4.14%	07/01/34
31402DHN3	FANNIE MAE	80,192	\$83,099	0.01%	3.70%	08/01/34
31402DHP8	FANNIE MAE	42,697	\$42,664	0.01%	3.88%	10/01/32
31402DHR4	FANNIE MAE	6,768	\$6,822	0.00%	3.59%	03/01/38
31402DKQ2	FANNIE MAE	32,853	\$34,515	0.00%	3.95%	08/01/34
31402DKW9	FANNIE MAE	71,405	\$74,337	0.01%	4.03%	08/01/34
31402DLJ7	FANNIE MAE	43,967	\$44,335	0.01%	4.63%	06/01/34
31402DLW8	FANNIE MAE	30,317	\$30,554	0.00%	3.74%	02/01/37
31402DM98	FANNIE MAE	4,378	\$4,431	0.00%	3.54%	03/01/38
31402DMC1	FANNIE MAE	5,513	\$5,550	0.00%	3.82%	09/01/34
31402DMF4	FANNIE MAE	11,470	\$11,548	0.00%	3.87%	08/01/34
31402DNA4	FANNIE MAE	1,442	\$1,470	0.00%	3.44%	09/01/34
31402DNC0	FANNIE MAE	507	\$514	0.00%	3.63%	05/01/33
31402DNZ9	FANNIE MAE	11,711	\$11,750	0.00%	3.17%	10/01/34
31402DQR4	FANNIE MAE	1,784	\$1,899	0.00%	4.25%	10/01/34
31402DQT0	FANNIE MAE	12,825	\$13,624	0.00%	3.34%	11/01/34
31402DQV5	FANNIE MAE	8,049	\$8,507	0.00%	3.62%	10/01/34
31402DSC5	FANNIE MAE	17,047	\$16,955	0.00%	4.62%	07/01/33

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31402DSD3	FANNIE MAE	86,370	\$86,662	0.01%	4.31%	07/01/33
31402DSF8	FANNIE MAE	31,283	\$31,239	0.00%	3.69%	08/01/33
31402EM39	FANNIE MAE	51,568	\$52,038	0.01%	3.55%	05/01/33
31402EM70	FANNIE MAE	50,385	\$50,784	0.01%	3.82%	01/01/33
31402ENR5	FANNIE MAE	45,067	\$47,332	0.01%	3.42%	08/01/33
31402G6M0	FANNIE MAE	23,403	\$23,260	0.00%	3.34%	08/01/33
31402G6P3	FANNIE MAE	29,192	\$29,422	0.00%	3.73%	07/01/33
31402G7A5	FANNIE MAE	7,080	\$7,167	0.00%	3.34%	08/01/33
31402G7D9	FANNIE MAE	21,534	\$21,730	0.00%	3.34%	08/01/33
31402G7L1	FANNIE MAE	5,792	\$5,798	0.00%	3.34%	08/01/33
31402GT52	FANNIE MAE	16,714	\$16,886	0.00%	3.44%	07/01/33
31402GTK9	FANNIE MAE	22,458	\$22,511	0.00%	3.37%	07/01/33
31402HAL5	FANNIE MAE	33,649	\$33,735	0.00%	3.47%	09/01/33
31402HAQ4	FANNIE MAE	26,833	\$27,158	0.00%	3.47%	09/01/33
31402HBG5	FANNIE MAE	150,261	\$150,289	0.02%	3.77%	12/01/33
31402HBN0	FANNIE MAE	161,339	\$168,145	0.02%	3.68%	02/01/34
31402J4L8	FANNIE MAE	177,340	\$179,597	0.03%	3.45%	08/01/33
31402J4P9	FANNIE MAE	414,084	\$419,562	0.06%	3.41%	08/01/33
31402JBV8	FANNIE MAE	14,577	\$14,638	0.00%	3.51%	08/01/33
31402JXS1	FANNIE MAE	3,725	\$3,767	0.00%	3.68%	08/01/33
31402JXU6	FANNIE MAE	57,031	\$57,841	0.01%	3.60%	08/01/33
31402KFH2	FANNIE MAE	115,611	\$117,004	0.02%	4.21%	07/01/33
31402KR48	FANNIE MAE	5,187	\$5,194	0.00%	3.44%	09/01/33
31402KU28	FANNIE MAE	3,359	\$3,389	0.00%	3.28%	08/01/33
31402KUT9	FANNIE MAE	12,446	\$12,658	0.00%	3.71%	10/01/33
31402LGC0	FANNIE MAE	154,869	\$156,254	0.02%	3.41%	09/01/33
31402LLN0	FANNIE MAE	69,227	\$69,973	0.01%	3.52%	08/01/33
31402M4D9	FANNIE MAE	71,221	\$72,034	0.01%	3.32%	08/01/33
31402M4F4	FANNIE MAE	259,692	\$262,978	0.04%	3.24%	08/01/33
31402M4P2	FANNIE MAE	377,469	\$379,182	0.05%	3.32%	08/01/33
31402M4T4	FANNIE MAE	25,399	\$26,185	0.00%	3.08%	08/01/33
31402MM72	FANNIE MAE	53,433	\$54,037	0.01%	3.34%	08/01/33
31402MNH9	FANNIE MAE	918	\$917	0.00%	3.34%	09/01/33
31402MPQ7	FANNIE MAE	7,162	\$7,161	0.00%	4.09%	04/01/34
31402NCG1	FANNIE MAE	388,457	\$394,130	0.06%	3.35%	08/01/33
31402NGF9	FANNIE MAE	148,265	\$148,068	0.02%	3.34%	08/01/33
31402NY36	FANNIE MAE	210,925	\$219,371	0.03%	4.06%	06/01/33
31402NY44	FANNIE MAE	47,775	\$48,221	0.01%	4.06%	07/01/33
31402NYZ5	FANNIE MAE	49,869	\$51,865	0.01%	4.04%	06/01/33
31402Q4F5	FANNIE MAE	2,776	\$2,796	0.00%	3.45%	07/01/34

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31402Q4J7	FANNIE MAE	1,685	\$1,691	0.00%	3.86%	11/01/33
31402Q4R9	FANNIE MAE	25,394	\$26,139	0.00%	3.71%	08/01/34
31402Q4W8	FANNIE MAE	90,376	\$91,030	0.01%	3.83%	05/01/34
31402Q5D9	FANNIE MAE	33,540	\$33,828	0.00%	3.51%	07/01/34
31402Q5R8	FANNIE MAE	258,681	\$268,850	0.04%	3.64%	01/01/35
31402QST9	FANNIE MAE	40,674	\$41,004	0.01%	3.46%	08/01/33
31402QTK7	FANNIE MAE	2,967	\$2,997	0.00%	3.46%	11/01/34
31402QWH0	FANNIE MAE	24,450	\$25,408	0.00%	4.17%	07/01/34
31402QWK3	FANNIE MAE	883	\$887	0.00%	3.56%	07/01/33
31402QX48	FANNIE MAE	2,478	\$2,587	0.00%	3.34%	01/01/35
31402QX71	FANNIE MAE	8,583	\$8,819	0.00%	3.80%	12/01/34
31402QZ46	FANNIE MAE	249,485	\$262,469	0.04%	3.33%	01/01/35
31402QZV6	FANNIE MAE	66,337	\$70,654	0.01%	3.66%	11/01/34
31402QZY0	FANNIE MAE	6,957	\$7,028	0.00%	3.61%	05/01/38
31402RBA6	FANNIE MAE	9,065	\$9,431	0.00%	3.51%	02/01/35
31402RBC2	FANNIE MAE	8,672	\$8,729	0.00%	3.89%	02/01/35
31402RBH1	FANNIE MAE	27,384	\$27,444	0.00%	3.32%	11/01/34
31402RCM9	FANNIE MAE	1,421	\$1,512	0.00%	3.78%	05/01/38
31402RD55	FANNIE MAE	157,797	\$159,039	0.02%	4.05%	02/01/35
31402RD89	FANNIE MAE	1,085,707	\$1,137,330	0.16%	3.35%	04/01/35
31402REK1	FANNIE MAE	3,922	\$4,211	0.00%	4.30%	05/01/35
31402REL9	FANNIE MAE	15,418	\$16,425	0.00%	3.87%	04/01/35
31402RGR4	FANNIE MAE	13,694	\$14,416	0.00%	3.75%	03/01/35
31402RH69	FANNIE MAE	13,676	\$13,944	0.00%	2.76%	10/01/44
31402RH77	FANNIE MAE	89,832	\$92,567	0.01%	2.76%	10/01/44
31402RHA0	FANNIE MAE	4,436	\$4,470	0.00%	3.80%	01/01/34
31402RHF9	FANNIE MAE	128,635	\$129,703	0.02%	3.78%	07/01/33
31402RHT9	FANNIE MAE	28,197	\$28,984	0.00%	2.76%	08/01/42
31402RHU6	FANNIE MAE	23,021	\$23,710	0.00%	2.76%	08/01/42
31402RHZ5	FANNIE MAE	3,366	\$3,387	0.00%	3.44%	02/01/34
31402RKA6	FANNIE MAE	23,865	\$25,143	0.00%	4.06%	06/01/35
31402RKC2	FANNIE MAE	26,602	\$26,705	0.00%	3.94%	04/01/32
31402RKL2	FANNIE MAE	558,195	\$562,721	0.08%	4.02%	12/01/34
31402RKW8	FANNIE MAE	152,929	\$161,763	0.02%	3.91%	06/01/35
31402RMA4	FANNIE MAE	1,414,722	\$1,491,493	0.21%	3.81%	08/01/35
31402RMG1	FANNIE MAE	12,062	\$12,114	0.00%	3.62%	08/01/35
31402RMJ5	FANNIE MAE	234,537	\$243,168	0.03%	3.76%	07/01/35
31402RN39	FANNIE MAE	6,225	\$6,269	0.00%	4.19%	08/01/35
31402RN54	FANNIE MAE	347,666	\$351,474	0.05%	4.16%	06/01/35
31402RN62	FANNIE MAE	10,477	\$10,553	0.00%	3.57%	07/01/35

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31402RN88	FANNIE MAE	24,606	\$24,918	0.00%	3.57%	03/01/34
31402RNB1	FANNIE MAE	15,318	\$15,334	0.00%	3.81%	11/01/33
31402RPM5	FANNIE MAE	7,389	\$7,735	0.00%	3.68%	06/01/35
31402RPT0	FANNIE MAE	45,486	\$45,861	0.01%	3.27%	10/01/34
31402RQK8	FANNIE MAE	39,254	\$39,308	0.01%	3.66%	07/01/36
31402RQR3	FANNIE MAE	1,159,240	\$1,222,958	0.17%	3.60%	09/01/35
31402RRV3	FANNIE MAE	1,339	\$1,341	0.00%	3.41%	08/01/34
31402RSX8	FANNIE MAE	21,755	\$23,167	0.00%	3.96%	10/01/34
31402RTM1	FANNIE MAE	110,825	\$117,017	0.02%	3.68%	10/01/35
31402RTR0	FANNIE MAE	66,244	\$67,409	0.01%	4.21%	09/01/35
31402RTY5	FANNIE MAE	3,771	\$3,776	0.00%	3.50%	03/01/38
31402RUB3	FANNIE MAE	81,577	\$86,151	0.01%	3.63%	09/01/35
31402SDQ7	FANNIE MAE	399	\$421	0.00%	3.56%	08/01/33
31402SDR5	FANNIE MAE	25,935	\$26,915	0.00%	3.56%	08/01/33
31402T6W0	FANNIE MAE	96,603	\$97,907	0.01%	3.37%	08/01/33
31402TH24	FANNIE MAE	17,843	\$17,909	0.00%	3.34%	08/01/33
31402TL45	FANNIE MAE	202,336	\$204,275	0.03%	3.37%	09/01/33
31402TLH6	FANNIE MAE	23,033	\$23,053	0.00%	3.87%	08/01/33
31402TLV5	FANNIE MAE	3,633	\$3,663	0.00%	3.38%	09/01/33
31402TLW3	FANNIE MAE	24,537	\$24,946	0.00%	3.35%	09/01/33
31402TLZ6	FANNIE MAE	25,047	\$25,703	0.00%	3.39%	09/01/33
31402TP74	FANNIE MAE	7,076	\$7,146	0.00%	3.27%	09/01/33
31402TQC2	FANNIE MAE	256,356	\$258,657	0.04%	3.26%	09/01/33
31402VEV8	FANNIE MAE	11,341	\$11,378	0.00%	3.36%	09/01/33
31402VNU0	FANNIE MAE	11,511	\$11,594	0.00%	3.37%	09/01/33
31402VNX4	FANNIE MAE	223,716	\$224,351	0.03%	3.33%	09/01/33
31402VZW3	FANNIE MAE	14,163	\$14,735	0.00%	3.33%	08/01/33
31402VZX1	FANNIE MAE	38,668	\$40,176	0.01%	3.35%	08/01/33
31402W5X2	FANNIE MAE	32,517	\$32,690	0.00%	2.99%	08/01/28
31402XWG7	FANNIE MAE	115,864	\$117,131	0.02%	2.84%	10/01/33
31402XWP7	FANNIE MAE	64,953	\$64,839	0.01%	2.82%	10/01/33
31402XXU5	FANNIE MAE	109,078	\$110,466	0.02%	2.87%	11/01/33
31402YQW7	FANNIE MAE	249,151	\$249,969	0.03%	3.53%	10/01/33
31403A2G9	FANNIE MAE	376,887	\$379,443	0.05%	3.35%	10/01/33
31403AG90	FANNIE MAE	249,514	\$253,116	0.04%	3.25%	10/01/33
31403AHD0	FANNIE MAE	25,232	\$25,557	0.00%	3.34%	10/01/33
31403AL78	FANNIE MAE	11,267	\$11,409	0.00%	3.38%	09/01/33
31403AQP3	FANNIE MAE	206,966	\$208,471	0.03%	3.44%	10/01/33
31403ATU9	FANNIE MAE	18,835	\$19,024	0.00%	3.41%	10/01/33
31403AU60	FANNIE MAE	141,520	\$142,482	0.02%	3.47%	10/01/33

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31403AU86	FANNIE MAE	18,232	\$18,468	0.00%	3.27%	10/01/33
31403AVC6	FANNIE MAE	48,864	\$49,005	0.01%	3.35%	10/01/33
31403AWG6	FANNIE MAE	11,942	\$11,999	0.00%	3.32%	10/01/33
31403AX83	FANNIE MAE	48,743	\$49,169	0.01%	3.45%	10/01/33
31403AZC2	FANNIE MAE	46,206	\$46,772	0.01%	3.37%	10/01/33
31403BAF0	FANNIE MAE	41,429	\$43,569	0.01%	3.41%	10/01/33
31403BFL2	FANNIE MAE	108,896	\$113,045	0.02%	3.33%	11/01/33
31403BHC0	FANNIE MAE	201,354	\$203,834	0.03%	3.40%	11/01/33
31403C3Z2	FANNIE MAE	129,937	\$131,326	0.02%	3.41%	11/01/35
31403C4Q1	FANNIE MAE	3,316	\$3,383	0.00%	3.91%	10/01/35
31403C4T5	FANNIE MAE	4,291	\$4,531	0.00%	3.99%	09/01/35
31403C7L9	FANNIE MAE	16,183	\$16,844	0.00%	3.51%	10/01/35
31403CFP1	FANNIE MAE	191,451	\$192,965	0.03%	3.50%	09/01/33
31403CMP3	FANNIE MAE	3,913	\$3,970	0.00%	3.54%	10/01/33
31403CWP2	FANNIE MAE	6,060	\$6,461	0.00%	3.35%	09/01/35
31403CWU1	FANNIE MAE	100,566	\$105,586	0.01%	3.51%	09/01/35
31403CWW7	FANNIE MAE	5,116	\$5,114	0.00%	3.38%	03/01/35
31403CZ95	FANNIE MAE	28,535	\$30,118	0.00%	3.51%	09/01/35
31403DC49	FANNIE MAE	353,143	\$369,732	0.05%	3.60%	02/01/36
31403DCT4	FANNIE MAE	770,715	\$795,692	0.11%	3.52%	02/01/36
31403DET2	FANNIE MAE	8,980	\$9,554	0.00%	3.80%	04/01/33
31403DFB0	FANNIE MAE	249,225	\$249,882	0.03%	3.94%	05/01/35
31403DFM6	FANNIE MAE	13,093	\$13,240	0.00%	3.81%	03/01/36
31403DFN4	FANNIE MAE	836,232	\$886,741	0.12%	3.75%	04/01/36
31403DFT1	FANNIE MAE	296,752	\$299,109	0.04%	3.57%	08/01/35
31403DFV6	FANNIE MAE	774	\$776	0.00%	3.86%	04/01/36
31403DHM4	FANNIE MAE	4,301,001	\$4,531,977	0.63%	3.78%	03/01/35
31403DHP7	FANNIE MAE	1,711	\$1,741	0.00%	3.90%	04/01/36
31403DHW2	FANNIE MAE	32,935	\$34,914	0.00%	3.96%	04/01/36
31403DK81	FANNIE MAE	16,129	\$16,695	0.00%	3.98%	05/01/36
31403DKQ1	FANNIE MAE	222,013	\$232,472	0.03%	3.81%	05/01/35
31403DL64	FANNIE MAE	16,941	\$17,895	0.00%	3.68%	11/01/35
31403DMB2	FANNIE MAE	356,358	\$377,699	0.05%	3.88%	05/01/36
31403DMV8	FANNIE MAE	1,121,157	\$1,168,252	0.16%	3.64%	04/01/36
31403DMZ9	FANNIE MAE	500,992	\$521,679	0.07%	3.45%	05/01/36
31403DNX3	FANNIE MAE	50,255	\$50,792	0.01%	3.88%	05/01/38
31403DPE3	FANNIE MAE	35,644	\$36,012	0.01%	3.43%	03/01/34
31403DQ36	FANNIE MAE	697,279	\$742,798	0.10%	3.38%	08/01/35
31403DQ69	FANNIE MAE	302,436	\$319,143	0.04%	3.86%	07/01/36
31403DQN2	FANNIE MAE	86,200	\$88,296	0.01%	4.16%	08/01/36

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31403DQP7	FANNIE MAE	21,862	\$21,815	0.00%	3.89%	08/01/36
31403DR76	FANNIE MAE	16,915	\$17,066	0.00%	3.47%	08/01/34
31403DSD2	FANNIE MAE	121,012	\$122,038	0.02%	3.30%	12/01/35
31403DTE9	FANNIE MAE	136,291	\$143,683	0.02%	3.84%	04/01/34
31403DTQ2	FANNIE MAE	5,861	\$5,966	0.00%	4.18%	11/01/35
31403DTT6	FANNIE MAE	12,820	\$12,998	0.00%	3.90%	04/01/35
31403DUU1	FANNIE MAE	27,503	\$28,906	0.00%	3.53%	10/01/36
31403DVD8	FANNIE MAE	7,279	\$7,754	0.00%	3.89%	05/01/38
31403DVG1	FANNIE MAE	98,268	\$98,642	0.01%	3.61%	04/01/33
31403DVP1	FANNIE MAE	29,386	\$31,098	0.00%	3.77%	07/01/35
31403DVS5	FANNIE MAE	65,007	\$68,858	0.01%	3.63%	09/01/36
31403DVU0	FANNIE MAE	19,382	\$20,693	0.00%	3.70%	09/01/36
31403DW96	FANNIE MAE	14,550	\$15,430	0.00%	4.00%	11/01/36
31403DX46	FANNIE MAE	73,542	\$76,488	0.01%	3.56%	07/01/36
31403DXK0	FANNIE MAE	10,197	\$10,319	0.00%	3.73%	12/01/35
31403EDC8	FANNIE MAE	25,317	\$26,722	0.00%	3.56%	09/01/33
31403EDZ7	FANNIE MAE	2,882	\$3,072	0.00%	3.54%	10/01/33
31403FGK4	FANNIE MAE	16,094	\$16,281	0.00%	3.70%	07/01/34
31403GCN0	FANNIE MAE	5,712	\$5,744	0.00%	3.61%	09/01/33
31403GCU4	FANNIE MAE	8,957	\$9,023	0.00%	3.33%	08/01/33
31403GCV2	FANNIE MAE	36,596	\$36,660	0.01%	3.34%	09/01/33
31403GMW9	FANNIE MAE	12,369	\$12,985	0.00%	3.43%	08/01/33
31403GWE8	FANNIE MAE	50,719	\$52,643	0.01%	3.50%	09/01/33
31403HNX4	FANNIE MAE	69,114	\$72,922	0.01%	3.56%	10/01/33
31403JCF1	FANNIE MAE	7,953	\$8,006	0.00%	4.08%	08/01/33
31403JP42	FANNIE MAE	226,506	\$226,628	0.03%	3.55%	10/01/33
31403JRR9	FANNIE MAE	37,872	\$38,197	0.01%	4.50%	10/01/33
31403K4F7	FANNIE MAE	388,478	\$393,594	0.05%	4.08%	04/01/34
31403K4Q3	FANNIE MAE	16,453	\$16,514	0.00%	4.21%	05/01/34
31403LLM1	FANNIE MAE	13,048	\$13,077	0.00%	3.50%	10/01/33
31403N6X0	FANNIE MAE	259,046	\$260,363	0.04%	3.40%	12/01/33
31403NB55	FANNIE MAE	10,302	\$10,373	0.00%	3.29%	11/01/33
31403NBV8	FANNIE MAE	3,464	\$3,480	0.00%	3.42%	11/01/33
31403NCW5	FANNIE MAE	145,385	\$146,157	0.02%	3.35%	11/01/33
31403NG92	FANNIE MAE	57,715	\$57,597	0.01%	3.33%	11/01/33
31403NLH8	FANNIE MAE	356,580	\$359,240	0.05%	3.49%	11/01/33
31403NPV3	FANNIE MAE	124,944	\$125,182	0.02%	3.35%	12/01/33
31403NRB5	FANNIE MAE	14,218	\$14,217	0.00%	3.39%	11/01/33
31403NSL2	FANNIE MAE	111,571	\$117,397	0.02%	3.49%	11/01/33
31403Q5H9	FANNIE MAE	1,868	\$1,881	0.00%	3.62%	10/01/33

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31403QMT4	FANNIE MAE	83,702	\$87,067	0.01%	3.62%	10/01/33
31403QMV9	FANNIE MAE	91,503	\$95,170	0.01%	3.56%	10/01/33
31403QQG8	FANNIE MAE	2,903	\$2,928	0.00%	3.80%	01/01/34
31403SJK3	FANNIE MAE	22,906	\$24,174	0.00%	3.67%	12/01/33
31403TPB4	FANNIE MAE	60,809	\$61,468	0.01%	3.79%	11/01/33
31403UYH8	FANNIE MAE	9,912	\$10,313	0.00%	3.85%	11/01/33
31403UYK1	FANNIE MAE	30,839	\$32,083	0.00%	3.88%	11/01/33
31403VAK5	FANNIE MAE	134,352	\$134,191	0.02%	3.33%	11/01/33
31403VLC1	FANNIE MAE	11,154	\$11,254	0.00%	3.40%	01/01/34
31403VQK8	FANNIE MAE	37,280	\$37,409	0.01%	3.43%	01/01/34
31403VQQ5	FANNIE MAE	88,098	\$87,800	0.01%	3.60%	01/01/34
31403VQR3	FANNIE MAE	5,207	\$5,261	0.00%	3.35%	01/01/34
31403VTK5	FANNIE MAE	4,969	\$4,958	0.00%	3.28%	01/01/34
31403VWF2	FANNIE MAE	41,873	\$41,853	0.01%	3.66%	01/01/34
31403VWN5	FANNIE MAE	80,169	\$80,844	0.01%	3.58%	01/01/34
31403VYY9	FANNIE MAE	272,531	\$286,010	0.04%	3.58%	02/01/34
31403Y2E2	FANNIE MAE	44,544	\$45,058	0.01%	3.77%	01/01/34
31403YHN6	FANNIE MAE	67,130	\$67,533	0.01%	3.62%	12/01/33
31403YV59	FANNIE MAE	13,415	\$13,483	0.00%	3.85%	04/01/34
31403YY56	FANNIE MAE	95,076	\$95,377	0.01%	4.37%	01/01/34
31404A3G7	FANNIE MAE	36,933	\$37,990	0.01%	3.39%	10/01/33
31404AUJ8	FANNIE MAE	31,761	\$32,069	0.00%	3.78%	09/01/33
31404AY65	FANNIE MAE	39,719	\$39,845	0.01%	3.36%	12/01/33
31404B2P6	FANNIE MAE	6,103	\$6,145	0.00%	3.22%	01/01/34
31404CAE0	FANNIE MAE	54,300	\$54,391	0.01%	4.14%	04/01/34
31404CVT4	FANNIE MAE	160,798	\$162,121	0.02%	3.71%	01/01/34
31404D2U1	FANNIE MAE	59,216	\$59,516	0.01%	3.55%	02/01/34
31404D4T2	FANNIE MAE	306,274	\$309,782	0.04%	3.57%	02/01/34
31404DTQ1	FANNIE MAE	2,157	\$2,171	0.00%	3.54%	01/01/34
31404DTS7	FANNIE MAE	148,621	\$151,218	0.02%	3.58%	02/01/34
31404DX60	FANNIE MAE	50,197	\$50,796	0.01%	3.78%	02/01/34
31404DZ68	FANNIE MAE	46,520	\$47,487	0.01%	3.27%	10/01/33
31404E2W5	FANNIE MAE	4,363	\$4,405	0.00%	3.55%	01/01/34
31404E6X9	FANNIE MAE	16,482	\$17,398	0.00%	3.79%	01/01/34
31404EAC0	FANNIE MAE	47,713	\$47,703	0.01%	3.60%	02/01/34
31404ECQ7	FANNIE MAE	29,012	\$29,317	0.00%	3.75%	02/01/34
31404ERU2	FANNIE MAE	15,251	\$15,361	0.00%	3.89%	03/01/34
31404EZ90	FANNIE MAE	83,959	\$84,053	0.01%	3.80%	03/01/34
31404FA52	FANNIE MAE	752,977	\$794,852	0.11%	4.18%	04/01/34
31404FAR4	FANNIE MAE	10,002	\$10,023	0.00%	4.05%	03/01/34

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31404FPR8	FANNIE MAE	74,348	\$74,102	0.01%	4.22%	05/01/34
31404FPT4	FANNIE MAE	174,040	\$177,126	0.02%	4.25%	06/01/34
31404FPY3	FANNIE MAE	39,372	\$39,646	0.01%	3.35%	08/01/34
31404GNH0	FANNIE MAE	10,108	\$10,099	0.00%	3.38%	04/01/34
31404GPG0	FANNIE MAE	459,857	\$460,339	0.06%	2.83%	05/01/34
31404GPK1	FANNIE MAE	96,551	\$97,265	0.01%	3.87%	05/01/34
31404GTS0	FANNIE MAE	159,394	\$160,209	0.02%	3.48%	11/01/33
31404GV40	FANNIE MAE	2,376	\$2,539	0.00%	3.47%	01/01/34
31404GZJ3	FANNIE MAE	70,101	\$70,767	0.01%	3.57%	02/01/34
31404H4G1	FANNIE MAE	6,719	\$6,716	0.00%	3.75%	02/01/34
31404HG60	FANNIE MAE	269,293	\$271,567	0.04%	4.23%	05/01/34
31404HVC0	FANNIE MAE	264,199	\$267,272	0.04%	3.66%	02/01/34
31404J2J3	FANNIE MAE	18,749	\$18,775	0.00%	3.74%	04/01/34
31404JLV5	FANNIE MAE	164,389	\$173,090	0.02%	3.57%	02/01/34
31404JQS7	FANNIE MAE	44,128	\$44,107	0.01%	3.97%	03/01/34
31404JSQ9	FANNIE MAE	101,915	\$101,731	0.01%	3.94%	03/01/34
31404JUL7	FANNIE MAE	31,491	\$31,736	0.00%	3.55%	03/01/34
31404JVP7	FANNIE MAE	181,149	\$181,525	0.03%	3.99%	04/01/34
31404KR87	FANNIE MAE	20,856	\$20,994	0.00%	3.75%	05/01/34
31404KRM6	FANNIE MAE	50,009	\$50,222	0.01%	3.71%	04/01/34
31404LPS3	FANNIE MAE	3,514	\$3,497	0.00%	3.84%	03/01/34
31404MPD4	FANNIE MAE	20,056	\$20,088	0.00%	4.03%	03/01/34
31404NAD8	FANNIE MAE	6,844	\$7,316	0.00%	3.25%	11/01/34
31404NBN5	FANNIE MAE	4,990	\$5,336	0.00%	3.47%	02/01/35
31404NBP0	FANNIE MAE	44,729	\$47,117	0.01%	3.47%	02/01/35
31404NEM4	FANNIE MAE	12,832	\$12,891	0.00%	4.23%	06/01/35
31404NLA2	FANNIE MAE	42,979	\$45,819	0.01%	3.18%	09/01/34
31404P6G1	FANNIE MAE	81,851	\$82,340	0.01%	3.96%	04/01/34
31404PHL8	FANNIE MAE	3,496	\$3,501	0.00%	3.97%	03/01/34
31404Q5M7	FANNIE MAE	390,399	\$402,375	0.06%	2.76%	03/01/44
31404QDH9	FANNIE MAE	43,767	\$44,220	0.01%	3.78%	05/01/34
31404QF61	FANNIE MAE	5,460	\$5,464	0.00%	4.05%	05/01/34
31404QLK3	FANNIE MAE	16,255	\$16,405	0.00%	4.13%	05/01/34
31404QQD4	FANNIE MAE	41,618	\$41,946	0.01%	4.18%	05/01/34
31404QS42	FANNIE MAE	2,141	\$2,175	0.00%	4.18%	05/01/34
31404QTZ2	FANNIE MAE	88,412	\$88,938	0.01%	3.75%	05/01/34
31404RUM7	FANNIE MAE	16,765	\$17,440	0.00%	3.48%	03/01/34
31404RUN5	FANNIE MAE	49,120	\$51,028	0.01%	3.49%	03/01/34
31404TAR4	FANNIE MAE	33,089	\$33,497	0.00%	4.04%	04/01/34
31404U2U3	FANNIE MAE	422,796	\$425,077	0.06%	4.48%	06/01/34

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31404UDP2	FANNIE MAE	164,109	\$174,213	0.02%	3.89%	04/01/34
31404UKV1	FANNIE MAE	6,869	\$6,922	0.00%	4.17%	06/01/34
31404ULA6	FANNIE MAE	38,416	\$38,460	0.01%	4.28%	05/01/34
31404ULF5	FANNIE MAE	178,070	\$178,008	0.02%	4.00%	05/01/34
31404UQ60	FANNIE MAE	4,284	\$4,313	0.00%	4.19%	06/01/34
31404V2S6	FANNIE MAE	3,869	\$3,945	0.00%	3.42%	08/01/34
31404V6Z6	FANNIE MAE	42,407	\$42,560	0.01%	4.37%	06/01/34
31404VCH9	FANNIE MAE	19,552	\$19,765	0.00%	4.25%	06/01/34
31404VDP0	FANNIE MAE	22,267	\$22,460	0.00%	4.65%	06/01/34
31404VKH0	FANNIE MAE	36,057	\$36,144	0.01%	4.19%	06/01/34
31404WAN6	FANNIE MAE	32,606	\$32,554	0.00%	4.40%	06/01/34
31404WC38	FANNIE MAE	76,819	\$77,481	0.01%	3.89%	07/01/34
31404WPZ3	FANNIE MAE	164,106	\$164,874	0.02%	4.40%	06/01/34
31404WU20	FANNIE MAE	109,880	\$115,990	0.02%	4.44%	05/01/34
31404X3H5	FANNIE MAE	67,488	\$67,771	0.01%	4.31%	05/01/34
31404XE26	FANNIE MAE	434,850	\$442,355	0.06%	3.26%	08/01/34
31404XEC4	FANNIE MAE	26,606	\$26,775	0.00%	3.23%	09/01/34
31404XFS8	FANNIE MAE	20,715	\$20,801	0.00%	3.20%	09/01/34
31404XH31	FANNIE MAE	16,534	\$17,212	0.00%	3.25%	10/01/34
31404XJG0	FANNIE MAE	21,901	\$21,946	0.00%	3.25%	11/01/34
31404XJP0	FANNIE MAE	27,958	\$27,953	0.00%	3.24%	11/01/34
31404XJX3	FANNIE MAE	14,346	\$14,951	0.00%	3.68%	12/01/34
31404XJY1	FANNIE MAE	191,624	\$201,110	0.03%	3.29%	12/01/34
31404XR71	FANNIE MAE	198,421	\$199,714	0.03%	3.38%	11/01/34
31404XRB2	FANNIE MAE	145,717	\$155,760	0.02%	3.25%	11/01/34
31404XRC0	FANNIE MAE	3,008,895	\$3,168,818	0.44%	3.45%	11/01/34
31404YDK5	FANNIE MAE	869	\$874	0.00%	3.26%	07/01/34
31405AET6	FANNIE MAE	5,539	\$5,623	0.00%	2.76%	04/01/44
31405AEW9	FANNIE MAE	51,102	\$51,512	0.01%	2.76%	04/01/44
31405AEY5	FANNIE MAE	249,715	\$257,423	0.04%	2.76%	04/01/44
31405AP64	FANNIE MAE	4,484	\$4,772	0.00%	4.30%	06/01/34
31405AR70	FANNIE MAE	20,281	\$20,337	0.00%	4.09%	06/01/35
31405ARB1	FANNIE MAE	224,396	\$223,582	0.03%	3.48%	01/01/35
31405BD32	FANNIE MAE	6,745	\$6,759	0.00%	3.58%	12/01/34
31405BD57	FANNIE MAE	54,383	\$54,615	0.01%	3.53%	12/01/34
31405BD81	FANNIE MAE	11,062	\$11,111	0.00%	3.71%	02/01/35
31405BMC2	FANNIE MAE	25,488	\$25,654	0.00%	3.86%	05/01/34
31405CNJ4	FANNIE MAE	535,054	\$537,179	0.07%	4.44%	06/01/34
31405CPB9	FANNIE MAE	10,619	\$11,236	0.00%	3.55%	07/01/34
31405D4L8	FANNIE MAE	26,633	\$26,778	0.00%	3.24%	08/01/34

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31405DJE8	FANNIE MAE	133,348	\$133,215	0.02%	4.50%	06/01/34
31405DLX3	FANNIE MAE	83,880	\$87,183	0.01%	3.91%	07/01/34
31405DLY1	FANNIE MAE	1,891	\$1,904	0.00%	3.90%	07/01/34
31405DM79	FANNIE MAE	18,105	\$18,265	0.00%	4.28%	07/01/34
31405DUD7	FANNIE MAE	940	\$942	0.00%	3.39%	07/01/34
31405DVE4	FANNIE MAE	49,446	\$50,141	0.01%	3.33%	07/01/34
31405DVQ7	FANNIE MAE	9,883	\$10,384	0.00%	3.32%	07/01/34
31405FTR3	FANNIE MAE	3,185	\$3,191	0.00%	3.42%	07/01/34
31405FTT9	FANNIE MAE	80,777	\$80,628	0.01%	3.42%	08/01/34
31405GX54	FANNIE MAE	9,816	\$9,919	0.00%	3.68%	10/01/34
31405H3L0	FANNIE MAE	1,324	\$1,330	0.00%	3.38%	08/01/34
31405HB80	FANNIE MAE	34,539	\$36,012	0.01%	4.06%	06/01/34
31405HUS5	FANNIE MAE	4,099	\$4,169	0.00%	3.31%	08/01/34
31405HXS2	FANNIE MAE	9,760	\$10,192	0.00%	3.16%	08/01/34
31405JCU6	FANNIE MAE	12,162	\$12,642	0.00%	3.35%	09/01/34
31405JCV4	FANNIE MAE	880,555	\$891,343	0.12%	3.43%	09/01/34
31405JE75	FANNIE MAE	4,724	\$4,741	0.00%	3.39%	09/01/34
31405JFC3	FANNIE MAE	213,626	\$214,592	0.03%	3.17%	09/01/34
31405JMH4	FANNIE MAE	24,460	\$24,646	0.00%	3.26%	09/01/34
31405JQP2	FANNIE MAE	1,342	\$1,403	0.00%	3.17%	09/01/34
31405JWZ3	FANNIE MAE	10,408	\$10,479	0.00%	3.35%	09/01/34
31405KMH1	FANNIE MAE	40,922	\$40,901	0.01%	3.40%	10/01/34
31405KMQ1	FANNIE MAE	3,469	\$3,501	0.00%	3.45%	09/01/34
31405KMW8	FANNIE MAE	13,713	\$13,745	0.00%	3.30%	08/01/34
31405LNA3	FANNIE MAE	89,607	\$90,150	0.01%	4.05%	07/01/34
31405MA23	FANNIE MAE	32,413	\$33,776	0.00%	3.44%	07/01/34
31405MA80	FANNIE MAE	8,305	\$8,370	0.00%	3.82%	07/01/34
31405MCX3	FANNIE MAE	25,592	\$25,661	0.00%	3.43%	08/01/34
31405MPD3	FANNIE MAE	4,569	\$4,831	0.00%	3.55%	08/01/34
31405N4K8	FANNIE MAE	8,986	\$9,046	0.00%	3.45%	10/01/34
31405N7D1	FANNIE MAE	34,810	\$36,454	0.01%	3.25%	10/01/34
31405N7F6	FANNIE MAE	6,255	\$6,482	0.00%	3.12%	10/01/34
31405N7J8	FANNIE MAE	5,968	\$6,205	0.00%	3.07%	10/01/34
31405NL94	FANNIE MAE	38,832	\$39,125	0.01%	3.51%	09/01/34
31405NLW3	FANNIE MAE	917	\$928	0.00%	3.17%	09/01/34
31405NLX1	FANNIE MAE	2,989	\$3,015	0.00%	3.32%	09/01/34
31405NLZ6	FANNIE MAE	12,247	\$12,861	0.00%	3.30%	09/01/34
31405NTW5	FANNIE MAE	676	\$677	0.00%	3.39%	09/01/34
31405NUU7	FANNIE MAE	57,316	\$57,933	0.01%	3.26%	09/01/34
31405NWQ4	FANNIE MAE	36,100	\$36,329	0.01%	3.31%	09/01/34

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31405NYJ8	FANNIE MAE	13,652	\$13,689	0.00%	3.32%	10/01/34
31405PAH3	FANNIE MAE	2,979	\$3,012	0.00%	3.03%	10/01/34
31405PC40	FANNIE MAE	72,008	\$72,294	0.01%	3.07%	10/01/34
31405PDD9	FANNIE MAE	85,868	\$89,837	0.01%	3.14%	10/01/34
31405PKE9	FANNIE MAE	50,985	\$51,378	0.01%	3.35%	10/01/34
31405PLQ1	FANNIE MAE	24,944	\$26,038	0.00%	3.09%	10/01/34
31405PLR9	FANNIE MAE	322,947	\$337,660	0.05%	3.17%	10/01/34
31405PP38	FANNIE MAE	7,837	\$7,888	0.00%	3.18%	07/01/34
31405PRS1	FANNIE MAE	71,703	\$73,876	0.01%	2.76%	07/01/44
31405PZ86	FANNIE MAE	31,717	\$32,136	0.00%	3.30%	09/01/34
31405QCV8	FANNIE MAE	10,509	\$10,518	0.00%	3.47%	10/01/34
31405QDU9	FANNIE MAE	40,347	\$40,810	0.01%	3.73%	06/01/34
31405QDY1	FANNIE MAE	253,843	\$254,868	0.04%	4.10%	07/01/34
31405QYJ1	FANNIE MAE	23,397	\$23,619	0.00%	3.54%	11/01/34
31405RC61	FANNIE MAE	143,030	\$143,951	0.02%	3.42%	09/01/34
31405RDD5	FANNIE MAE	19,624	\$20,751	0.00%	3.55%	09/01/34
31405RM94	FANNIE MAE	98,658	\$99,030	0.01%	3.52%	08/01/34
31405RNA0	FANNIE MAE	2,580	\$2,666	0.00%	3.51%	08/01/34
31405RNC6	FANNIE MAE	25,821	\$26,860	0.00%	3.45%	08/01/34
31405RND4	FANNIE MAE	9,770	\$10,162	0.00%	3.51%	08/01/34
31405RXD3	FANNIE MAE	23,361	\$23,504	0.00%	3.25%	10/01/34
31405RXF8	FANNIE MAE	16,331	\$16,432	0.00%	3.29%	10/01/34
31405T5A6	FANNIE MAE	103,261	\$103,547	0.01%	3.51%	04/01/34
31405TJL7	FANNIE MAE	21,840	\$21,882	0.00%	3.48%	10/01/34
31405TZV7	FANNIE MAE	145,059	\$146,172	0.02%	3.28%	08/01/34
31405U5T2	FANNIE MAE	18,220	\$18,456	0.00%	3.32%	11/01/34
31405U6G9	FANNIE MAE	177,138	\$185,090	0.03%	3.13%	12/01/34
31405UMM8	FANNIE MAE	9,204	\$9,245	0.00%	3.39%	10/01/34
31405UMP1	FANNIE MAE	797,645	\$807,612	0.11%	3.38%	11/01/34
31405UTZ2	FANNIE MAE	4,643	\$4,683	0.00%	3.25%	11/01/34
31405UY60	FANNIE MAE	200,319	\$201,176	0.03%	3.10%	12/01/34
31405VG76	FANNIE MAE	29,581	\$29,824	0.00%	2.86%	08/01/34
31405WHS7	FANNIE MAE	55,392	\$57,736	0.01%	3.55%	09/01/34
31405WHT5	FANNIE MAE	66,971	\$67,649	0.01%	3.29%	09/01/34
31405WHV0	FANNIE MAE	6,487	\$6,529	0.00%	4.02%	10/01/34
31405WN92	FANNIE MAE	41,360	\$41,478	0.01%	3.43%	08/01/34
31405WSY2	FANNIE MAE	8,700	\$8,844	0.00%	3.77%	07/01/34
31405X2Q5	FANNIE MAE	417,843	\$426,493	0.06%	3.36%	10/01/34
31405X5P4	FANNIE MAE	22,851	\$22,839	0.00%	3.45%	12/01/34
31405X5R0	FANNIE MAE	69,869	\$70,086	0.01%	3.37%	11/01/34

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31405XQU0	FANNIE MAE	2,667	\$2,687	0.00%	3.52%	11/01/34
31405XWJ8	FANNIE MAE	1,609,382	\$1,696,593	0.24%	3.42%	10/01/34
31405XXV0	FANNIE MAE	89,240	\$89,701	0.01%	4.25%	01/01/35
31405XXY4	FANNIE MAE	7,314	\$7,341	0.00%	4.24%	12/01/34
31405XYA5	FANNIE MAE	260,429	\$261,592	0.04%	3.82%	08/01/34
31405YPF2	FANNIE MAE	570,179	\$571,558	0.08%	2.89%	11/01/34
31405YPJ4	FANNIE MAE	9,335	\$9,413	0.00%	2.62%	08/01/29
31405YPX3	FANNIE MAE	146,596	\$151,089	0.02%	2.76%	09/01/44
31405YU25	FANNIE MAE	44,373	\$44,539	0.01%	3.44%	10/01/34
31405YX22	FANNIE MAE	25,351	\$25,575	0.00%	3.55%	10/01/34
31405YXX4	FANNIE MAE	37,661	\$37,889	0.01%	3.29%	10/01/34
31406AGY2	FANNIE MAE	511	\$513	0.00%	3.68%	01/01/35
31406AKA9	FANNIE MAE	149,251	\$155,523	0.02%	3.53%	10/01/34
31406AV82	FANNIE MAE	142,986	\$144,443	0.02%	3.18%	12/01/34
31406AVG4	FANNIE MAE	74,465	\$75,075	0.01%	3.16%	12/01/34
31406AYT3	FANNIE MAE	137,353	\$139,188	0.02%	3.41%	12/01/34
31406AZ62	FANNIE MAE	23,763	\$24,775	0.00%	3.07%	01/01/35
31406AZZ8	FANNIE MAE	39,153	\$39,246	0.01%	3.57%	08/01/34
31406BB90	FANNIE MAE	542,290	\$570,820	0.08%	3.51%	01/01/35
31406BEZ9	FANNIE MAE	54,695	\$57,649	0.01%	3.70%	12/01/34
31406BJF8	FANNIE MAE	401,617	\$421,404	0.06%	3.51%	01/01/35
31406BQQ6	FANNIE MAE	574,442	\$603,097	0.08%	3.57%	01/01/35
31406BUM0	FANNIE MAE	30,601	\$30,623	0.00%	3.73%	01/01/35
31406BV64	FANNIE MAE	202,759	\$203,852	0.03%	3.47%	01/01/35
31406C6Q6	FANNIE MAE	115,338	\$117,416	0.02%	2.09%	12/01/34
31406C6X1	FANNIE MAE	67,899	\$73,506	0.01%	4.11%	08/01/33
31406CT32	FANNIE MAE	29,274	\$29,535	0.00%	4.27%	01/01/35
31406DA63	FANNIE MAE	67,406	\$67,371	0.01%	3.81%	02/01/35
31406DAD8	FANNIE MAE	107,915	\$109,079	0.02%	2.76%	10/01/34
31406DAE6	FANNIE MAE	81,921	\$84,473	0.01%	2.76%	10/01/44
31406DAF3	FANNIE MAE	237,631	\$244,941	0.03%	2.76%	10/01/44
31406DBS4	FANNIE MAE	5,776	\$6,182	0.00%	3.79%	01/01/35
31406DBZ8	FANNIE MAE	14,778	\$15,719	0.00%	3.86%	02/01/35
31406DG67	FANNIE MAE	31,452	\$33,162	0.00%	3.42%	11/01/34
31406DJR8	FANNIE MAE	14,886	\$14,978	0.00%	3.82%	11/01/34
31406DJV9	FANNIE MAE	76,114	\$76,641	0.01%	3.92%	11/01/34
31406F6R7	FANNIE MAE	29,900	\$29,974	0.00%	3.11%	01/01/35
31406G4D8	FANNIE MAE	55,521	\$55,854	0.01%	3.70%	03/01/35
31406G5Q8	FANNIE MAE	8,223	\$8,307	0.00%	3.61%	03/01/35
31406GD55	FANNIE MAE	130,146	\$131,038	0.02%	3.17%	02/01/35

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31406GEU9	FANNIE MAE	1,858	\$1,863	0.00%	3.44%	01/01/35
31406GLL1	FANNIE MAE	26,385	\$26,655	0.00%	3.72%	02/01/35
31406GLR8	FANNIE MAE	152,029	\$150,609	0.02%	3.09%	02/01/35
31406GNF2	FANNIE MAE	160,624	\$160,312	0.02%	3.70%	02/01/35
31406GR84	FANNIE MAE	706,154	\$718,319	0.10%	3.24%	02/01/35
31406GW47	FANNIE MAE	247,078	\$247,501	0.03%	3.75%	03/01/35
31406GY52	FANNIE MAE	250,592	\$250,727	0.04%	3.49%	03/01/35
31406H3D7	FANNIE MAE	98,615	\$102,615	0.01%	3.90%	01/01/35
31406H3E5	FANNIE MAE	2,711,102	\$2,820,659	0.39%	3.97%	12/01/34
31406H3G0	FANNIE MAE	4,772	\$4,796	0.00%	3.32%	12/01/34
31406HG50	FANNIE MAE	8,836	\$9,434	0.00%	3.74%	04/01/34
31406J3L5	FANNIE MAE	1,159	\$1,157	0.00%	3.75%	02/01/35
31406KA26	FANNIE MAE	11,080	\$11,166	0.00%	4.31%	04/01/35
31406KAA8	FANNIE MAE	37,847	\$38,068	0.01%	4.33%	05/01/35
31406L2Y3	FANNIE MAE	160,499	\$161,212	0.02%	3.99%	07/01/35
31406L3E6	FANNIE MAE	35,109	\$35,131	0.00%	3.43%	11/01/35
31406L3G1	FANNIE MAE	6,655	\$7,153	0.00%	3.54%	01/01/36
31406L3Q9	FANNIE MAE	94,858	\$95,519	0.01%	3.44%	09/01/36
31406L5A2	FANNIE MAE	56,668	\$56,816	0.01%	4.09%	05/01/36
31406LDC9	FANNIE MAE	44,335	\$45,854	0.01%	2.76%	11/01/44
31406LMT2	FANNIE MAE	66,373	\$68,702	0.01%	3.52%	01/01/35
31406LZ68	FANNIE MAE	1,025	\$1,094	0.00%	3.31%	12/01/34
31406M3E4	FANNIE MAE	32,157	\$32,357	0.00%	3.47%	04/01/35
31406M5H5	FANNIE MAE	7,151	\$7,182	0.00%	3.80%	04/01/35
31406MA71	FANNIE MAE	17,951	\$18,148	0.00%	3.76%	01/01/35
31406MAP1	FANNIE MAE	12,775	\$13,635	0.00%	3.32%	01/01/35
31406MEP7	FANNIE MAE	8,292	\$8,610	0.00%	3.67%	01/01/35
31406MER3	FANNIE MAE	135,891	\$141,536	0.02%	3.66%	01/01/35
31406N6M1	FANNIE MAE	4,294	\$4,314	0.00%	3.20%	04/01/35
31406NBG8	FANNIE MAE	286,431	\$286,099	0.04%	3.81%	04/01/35
31406NBL7	FANNIE MAE	33,971	\$35,531	0.00%	3.42%	04/01/35
31406NCB8	FANNIE MAE	138,850	\$139,669	0.02%	3.83%	04/01/35
31406NEA8	FANNIE MAE	432,821	\$435,483	0.06%	3.89%	04/01/35
31406NME1	FANNIE MAE	45,662	\$46,155	0.01%	3.89%	04/01/35
31406NSE5	FANNIE MAE	231,618	\$233,173	0.03%	3.69%	05/01/35
31406P3R8	FANNIE MAE	4,920	\$4,956	0.00%	3.71%	02/01/35
31406P5W5	FANNIE MAE	68,331	\$68,466	0.01%	3.22%	01/01/35
31406PC56	FANNIE MAE	44,385	\$44,303	0.01%	4.13%	05/01/35
31406PCX5	FANNIE MAE	1,046	\$1,045	0.00%	4.08%	03/01/35
31406PCY3	FANNIE MAE	3,842	\$3,829	0.00%	4.08%	04/01/35

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31406PDR7	FANNIE MAE	182,337	\$188,136	0.03%	4.08%	05/01/35
31406PKY4	FANNIE MAE	19,737	\$19,682	0.00%	3.56%	02/01/35
31406QGB7	FANNIE MAE	18,175	\$18,940	0.00%	3.34%	02/01/35
31406QGG6	FANNIE MAE	120,814	\$121,840	0.02%	3.24%	02/01/35
31406QZ91	FANNIE MAE	1,198	\$1,199	0.00%	3.84%	05/01/35
31406RA70	FANNIE MAE	15,451	\$15,512	0.00%	3.05%	07/01/35
31406RKF1	FANNIE MAE	372,265	\$382,451	0.05%	3.75%	11/01/35
31406TLC3	FANNIE MAE	5,633	\$5,958	0.00%	4.05%	04/01/35
31406TLM1	FANNIE MAE	33,366	\$34,857	0.00%	3.97%	03/01/35
31406TTD3	FANNIE MAE	540,244	\$546,112	0.08%	3.63%	03/01/35
31406TTE1	FANNIE MAE	81,092	\$81,871	0.01%	3.50%	03/01/35
31406TTN1	FANNIE MAE	1,200	\$1,204	0.00%	3.68%	03/01/35
31406TUJ8	FANNIE MAE	211,926	\$223,571	0.03%	3.61%	01/01/35
31406UDS4	FANNIE MAE	74,178	\$78,428	0.01%	3.77%	11/01/34
31406UNY0	FANNIE MAE	30,122	\$30,486	0.00%	4.09%	04/01/35
31406UUX4	FANNIE MAE	241,711	\$250,922	0.04%	3.34%	03/01/35
31406UUZ9	FANNIE MAE	1,759,995	\$1,833,679	0.26%	3.50%	03/01/35
31406V3E4	FANNIE MAE	1,824	\$1,843	0.00%	4.21%	06/01/35
31406V5L6	FANNIE MAE	215,413	\$222,831	0.03%	4.04%	06/01/35
31406VC95	FANNIE MAE	1,154	\$1,161	0.00%	4.20%	05/01/35
31406VD86	FANNIE MAE	254,451	\$257,170	0.04%	4.27%	05/01/35
31406VHE9	FANNIE MAE	480,099	\$506,460	0.07%	3.90%	05/01/35
31406VJX5	FANNIE MAE	578,036	\$583,678	0.08%	4.00%	05/01/35
31406VJY3	FANNIE MAE	117,071	\$117,370	0.02%	4.07%	05/01/35
31406VL95	FANNIE MAE	68	\$69	0.00%	3.84%	05/01/35
31406VLK0	FANNIE MAE	55,229	\$55,731	0.01%	3.86%	05/01/35
31406VQ74	FANNIE MAE	13,270	\$13,336	0.00%	3.91%	05/01/35
31406VUL8	FANNIE MAE	1,550	\$1,568	0.00%	3.96%	06/01/35
31406VWF9	FANNIE MAE	580,248	\$586,894	0.08%	3.97%	06/01/35
31406VYX8	FANNIE MAE	40,524	\$41,029	0.01%	3.91%	06/01/35
31406VZ33	FANNIE MAE	185,727	\$194,673	0.03%	4.12%	06/01/35
31406WEE0	FANNIE MAE	264,611	\$265,805	0.04%	4.28%	06/01/35
31406WEF7	FANNIE MAE	24,520	\$25,881	0.00%	4.38%	06/01/35
31406WGK4	FANNIE MAE	2,479	\$2,494	0.00%	4.15%	07/01/35
31406WHP2	FANNIE MAE	5,591	\$5,591	0.00%	3.95%	06/01/35
31406WNU4	FANNIE MAE	62,347	\$62,703	0.01%	3.31%	03/01/35
31406WNX8	FANNIE MAE	29,233	\$29,530	0.00%	3.09%	02/01/35
31406WNY6	FANNIE MAE	645,019	\$678,360	0.09%	3.47%	03/01/35
31406WQP2	FANNIE MAE	7,863	\$8,186	0.00%	3.39%	03/01/35
31406WRX4	FANNIE MAE	4,108	\$4,354	0.00%	3.85%	05/01/35

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31406WSW5	FANNIE MAE	36,217	\$36,308	0.01%	3.09%	11/01/35
31406X2J0	FANNIE MAE	40,497	\$42,015	0.01%	3.37%	02/01/35
31406X2K7	FANNIE MAE	54,867	\$56,426	0.01%	3.81%	01/01/35
31406X7G1	FANNIE MAE	9,771	\$9,839	0.00%	3.90%	04/01/35
31406XTD4	FANNIE MAE	359,396	\$361,055	0.05%	5.18%	06/01/35
31406XXN7	FANNIE MAE	51,878	\$52,175	0.01%	4.34%	06/01/35
31406XXS6	FANNIE MAE	67,208	\$67,200	0.01%	4.21%	05/01/35
31406YCH1	FANNIE MAE	184,030	\$185,229	0.03%	4.34%	07/01/35
31406YGD6	FANNIE MAE	82,828	\$83,279	0.01%	4.53%	05/01/35
31407A5Q0	FANNIE MAE	66,230	\$66,982	0.01%	3.58%	01/01/35
31407AAJ0	FANNIE MAE	420,983	\$438,934	0.06%	4.26%	06/01/35
31407AZQ7	FANNIE MAE	56,105	\$56,984	0.01%	3.91%	05/01/35
31407AZR5	FANNIE MAE	57,484	\$57,990	0.01%	3.99%	05/01/35
31407AZX2	FANNIE MAE	43,832	\$43,972	0.01%	4.07%	05/01/35
31407B3T4	FANNIE MAE	857,573	\$887,824	0.12%	3.78%	07/01/35
31407BCV9	FANNIE MAE	28,466	\$28,404	0.00%	4.11%	07/01/35
31407BPG8	FANNIE MAE	2,581	\$2,602	0.00%	4.16%	09/01/35
31407BVH9	FANNIE MAE	61,682	\$63,345	0.01%	3.73%	07/01/35
31407BWE5	FANNIE MAE	173,210	\$174,849	0.02%	4.40%	06/01/35
31407BWF2	FANNIE MAE	43,949	\$44,454	0.01%	3.67%	07/01/35
31407BXL8	FANNIE MAE	14,071	\$14,059	0.00%	3.82%	07/01/35
31407CAP2	FANNIE MAE	1,742,240	\$1,821,076	0.25%	3.35%	07/01/35
31407CCN5	FANNIE MAE	55,206	\$56,532	0.01%	4.30%	07/01/35
31407CCP0	FANNIE MAE	29,078	\$29,179	0.00%	4.17%	07/01/35
31407CEJ2	FANNIE MAE	20,700	\$20,842	0.00%	3.41%	07/01/35
31407CEQ6	FANNIE MAE	25,526	\$25,752	0.00%	4.09%	07/01/35
31407CP76	FANNIE MAE	12,161	\$12,296	0.00%	3.21%	08/01/35
31407CU88	FANNIE MAE	217,321	\$218,118	0.03%	3.36%	08/01/35
31407DNF8	FANNIE MAE	289,673	\$290,513	0.04%	3.61%	01/01/35
31407DNH4	FANNIE MAE	1,552	\$1,612	0.00%	3.89%	01/01/35
31407DNZ4	FANNIE MAE	69,799	\$69,576	0.01%	3.80%	07/01/34
31407DTK1	FANNIE MAE	39,708	\$39,752	0.01%	4.49%	07/01/35
31407DUE3	FANNIE MAE	1,330,639	\$1,386,016	0.19%	3.83%	05/01/35
31407DUF0	FANNIE MAE	2,419	\$2,514	0.00%	3.85%	05/01/35
31407DUK9	FANNIE MAE	17,960	\$18,703	0.00%	3.92%	05/01/35
31407E6Z1	FANNIE MAE	2,600	\$2,608	0.00%	3.35%	09/01/35
31407EM67	FANNIE MAE	412,310	\$436,319	0.06%	4.48%	06/01/35
31407EMV2	FANNIE MAE	139,517	\$139,722	0.02%	4.20%	06/01/35
31407FL24	FANNIE MAE	108,138	\$108,810	0.02%	3.34%	10/01/35
31407FU40	FANNIE MAE	16,506	\$16,692	0.00%	3.42%	08/01/35

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31407FUV0	FANNIE MAE	8,834	\$9,452	0.00%	3.47%	07/01/35
31407GB80	FANNIE MAE	252,088	\$257,395	0.04%	3.57%	07/01/35
31407GCT3	FANNIE MAE	218,729	\$217,917	0.03%	3.82%	02/01/35
31407GCY2	FANNIE MAE	1,145	\$1,150	0.00%	4.38%	05/01/35
31407GYA0	FANNIE MAE	11,276	\$11,766	0.00%	3.52%	06/01/35
31407GYF9	FANNIE MAE	16,768	\$17,188	0.00%	5.72%	06/01/35
31407HD37	FANNIE MAE	359,835	\$380,509	0.05%	3.86%	07/01/35
31407JL26	FANNIE MAE	126,961	\$127,723	0.02%	4.24%	07/01/35
31407JNN8	FANNIE MAE	373,111	\$395,475	0.06%	4.30%	07/01/35
31407JNQ1	FANNIE MAE	8,380	\$8,805	0.00%	4.04%	07/01/35
31407JWL2	FANNIE MAE	35,864	\$36,495	0.01%	3.31%	08/01/35
31407KGP8	FANNIE MAE	10,025	\$10,031	0.00%	3.09%	09/01/35
31407KHE2	FANNIE MAE	4,515	\$4,550	0.00%	3.48%	08/01/35
31407KKY4	FANNIE MAE	326,992	\$328,198	0.05%	3.39%	09/01/35
31407KRF8	FANNIE MAE	127,734	\$132,477	0.02%	3.24%	09/01/35
31407LJN8	FANNIE MAE	724,660	\$757,117	0.11%	3.48%	07/01/35
31407MEP6	FANNIE MAE	8,043	\$8,067	0.00%	3.59%	08/01/35
31407MGQ2	FANNIE MAE	370,028	\$376,177	0.05%	4.13%	07/01/35
31407MJR7	FANNIE MAE	73,623	\$73,707	0.01%	3.90%	07/01/35
31407MSE6	FANNIE MAE	10,551	\$10,638	0.00%	3.29%	07/01/35
31407MSF3	FANNIE MAE	6,077	\$6,341	0.00%	3.63%	07/01/35
31407MSQ9	FANNIE MAE	206,253	\$215,131	0.03%	3.74%	07/01/35
31407MSU0	FANNIE MAE	13,895	\$14,501	0.00%	3.69%	07/01/35
31407MSW6	FANNIE MAE	75,072	\$78,358	0.01%	3.48%	07/01/35
31407MWS0	FANNIE MAE	7,337	\$7,333	0.00%	4.08%	05/01/35
31407NBP7	FANNIE MAE	1,173,557	\$1,246,110	0.17%	3.61%	09/01/35
31407NBS1	FANNIE MAE	1,459	\$1,463	0.00%	3.69%	09/01/35
31407P4K1	FANNIE MAE	801,228	\$807,422	0.11%	3.34%	07/01/35
31407PJH2	FANNIE MAE	150,670	\$160,056	0.02%	3.95%	10/01/35
31407PP28	FANNIE MAE	4,597	\$4,853	0.00%	3.35%	10/01/35
31407PWM6	FANNIE MAE	85,891	\$90,903	0.01%	3.81%	10/01/35
31407QG59	FANNIE MAE	135,612	\$136,582	0.02%	3.46%	09/01/35
31407RKJ2	FANNIE MAE	145,188	\$146,130	0.02%	3.73%	08/01/35
31407SKU5	FANNIE MAE	262,412	\$264,589	0.04%	3.55%	12/01/35
31407T2S8	FANNIE MAE	70,094	\$74,114	0.01%	3.48%	09/01/35
31407T2T6	FANNIE MAE	18,772	\$19,853	0.00%	3.48%	09/01/35
31407UMR5	FANNIE MAE	143,403	\$153,273	0.02%	3.65%	11/01/34
31407VFN0	FANNIE MAE	19,117	\$20,192	0.00%	3.55%	09/01/35
31407VFP5	FANNIE MAE	5,542	\$5,562	0.00%	3.52%	09/01/35
31407VNZ4	FANNIE MAE	984,681	\$1,041,178	0.15%	3.53%	09/01/35

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31407WS87	FANNIE MAE	169,448	\$172,055	0.02%	3.31%	08/01/35
31407WSA2	FANNIE MAE	19,051	\$19,115	0.00%	3.33%	12/01/34
31407WSB0	FANNIE MAE	2,842	\$2,860	0.00%	3.26%	03/01/35
31407WSP9	FANNIE MAE	87,140	\$90,828	0.01%	3.45%	09/01/35
31407WSR5	FANNIE MAE	41,327	\$43,055	0.01%	3.46%	09/01/35
31407WSS3	FANNIE MAE	18,701	\$19,494	0.00%	3.49%	09/01/35
31407WTA1	FANNIE MAE	71,903	\$75,555	0.01%	3.26%	09/01/35
31407WVC4	FANNIE MAE	292,080	\$293,216	0.04%	3.54%	10/01/35
31407X4W8	FANNIE MAE	115,962	\$122,374	0.02%	3.77%	11/01/35
31407XPG0	FANNIE MAE	20,108	\$21,261	0.00%	3.84%	11/01/35
31407XR78	FANNIE MAE	1,457,006	\$1,525,308	0.21%	3.11%	11/01/35
31407XT92	FANNIE MAE	1,449,843	\$1,517,872	0.21%	3.15%	11/01/35
31407XUW9	FANNIE MAE	105,809	\$112,068	0.02%	3.91%	11/01/35
31407XWM9	FANNIE MAE	126,403	\$133,592	0.02%	3.86%	11/01/35
31407XWX5	FANNIE MAE	15,456	\$15,442	0.00%	3.40%	11/01/35
31407XY88	FANNIE MAE	409,620	\$412,467	0.06%	3.36%	11/01/35
31407XZM6	FANNIE MAE	117,812	\$125,187	0.02%	3.96%	11/01/35
31407Y2A6	FANNIE MAE	42,839	\$43,076	0.01%	3.37%	12/01/35
31407Y2G3	FANNIE MAE	240,200	\$253,329	0.04%	3.38%	12/01/35
31407YMC0	FANNIE MAE	15,585	\$16,619	0.00%	3.68%	12/01/35
31407YRJ0	FANNIE MAE	132,940	\$140,868	0.02%	3.79%	11/01/35
31408AMN7	FANNIE MAE	132,222	\$132,848	0.02%	3.47%	01/01/36
31408B4W5	FANNIE MAE	9,618	\$9,697	0.00%	4.04%	01/01/36
31408BCL0	FANNIE MAE	30,528	\$30,604	0.00%	3.40%	10/01/35
31408BQB7	FANNIE MAE	223,406	\$223,084	0.03%	3.49%	12/01/35
31408BT65	FANNIE MAE	483,605	\$493,947	0.07%	4.23%	12/01/35
31408BUF3	FANNIE MAE	122,269	\$122,001	0.02%	3.93%	11/01/33
31408B XK9	FANNIE MAE	86,928	\$87,670	0.01%	4.27%	10/01/35
31408BXN3	FANNIE MAE	27,192	\$27,450	0.00%	4.33%	04/01/34
31408C2U9	FANNIE MAE	41,644	\$42,040	0.01%	3.27%	10/01/35
31408C2W5	FANNIE MAE	75,243	\$78,941	0.01%	3.28%	10/01/35
31408DCA0	FANNIE MAE	19,671	\$19,967	0.00%	3.44%	11/01/35
31408DRK2	FANNIE MAE	45,706	\$46,251	0.01%	3.83%	12/01/35
31408DVM3	FANNIE MAE	480,912	\$481,318	0.07%	3.36%	12/01/35
31408DXE9	FANNIE MAE	12,585	\$12,642	0.00%	3.09%	12/01/35
31408EGX4	FANNIE MAE	52,437	\$55,033	0.01%	3.27%	01/01/36
31408EKN1	FANNIE MAE	352,797	\$373,871	0.05%	3.46%	01/01/36
31408EQ21	FANNIE MAE	1,024,369	\$1,065,656	0.15%	3.09%	01/01/36
31408EQC9	FANNIE MAE	237,344	\$252,145	0.04%	3.55%	01/01/36
31408EQJ4	FANNIE MAE	34,528	\$34,642	0.00%	3.24%	01/01/36

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31408ESZ6	FANNIE MAE	94,924	\$95,173	0.01%	3.20%	01/01/36
31408FN88	FANNIE MAE	58,967	\$59,504	0.01%	3.09%	09/01/35
31408FPH6	FANNIE MAE	39,177	\$39,422	0.01%	3.95%	09/01/35
31408FPJ2	FANNIE MAE	528,707	\$551,584	0.08%	3.86%	09/01/35
31408G2D8	FANNIE MAE	10,699	\$10,774	0.00%	3.51%	12/01/35
31408G4X2	FANNIE MAE	89,358	\$91,342	0.01%	3.70%	01/01/36
31408GAQ0	FANNIE MAE	883,610	\$899,413	0.13%	3.56%	01/01/36
31408GH59	FANNIE MAE	1,251,282	\$1,323,988	0.18%	3.79%	01/01/36
31408GJF5	FANNIE MAE	11,520	\$12,183	0.00%	3.51%	12/01/35
31408GX28	FANNIE MAE	17,822	\$17,964	0.00%	3.82%	09/01/35
31408G XK8	FANNIE MAE	108,330	\$109,387	0.02%	3.89%	11/01/35
31408JA27	FANNIE MAE	1,538,909	\$1,625,680	0.23%	3.80%	01/01/36
31408JAX9	FANNIE MAE	2,588	\$2,623	0.00%	3.81%	01/01/36
31409A5L9	FANNIE MAE	4,222	\$4,229	0.00%	3.42%	03/01/36
31409AC80	FANNIE MAE	27,980	\$28,665	0.00%	4.45%	10/01/35
31409ACY3	FANNIE MAE	264,926	\$265,572	0.04%	4.50%	09/01/35
31409AFG9	FANNIE MAE	101,512	\$105,026	0.01%	3.36%	02/01/36
31409AK81	FANNIE MAE	4,393	\$4,438	0.00%	3.40%	02/01/36
31409ARH4	FANNIE MAE	25,658	\$26,719	0.00%	3.53%	02/01/36
31409ASN0	FANNIE MAE	15,083	\$15,219	0.00%	3.60%	02/01/36
31409BAN7	FANNIE MAE	60,826	\$64,730	0.01%	3.64%	03/01/36
31409BB22	FANNIE MAE	390,291	\$412,135	0.06%	3.69%	03/01/36
31409CCW3	FANNIE MAE	679,672	\$688,858	0.10%	3.41%	01/01/36
31409CD44	FANNIE MAE	89,252	\$89,605	0.01%	3.77%	02/01/36
31409DSH7	FANNIE MAE	42,195	\$42,070	0.01%	4.06%	03/01/36
31409DT60	FANNIE MAE	215,092	\$214,769	0.03%	3.97%	03/01/36
31409DVM2	FANNIE MAE	525,778	\$557,318	0.08%	3.84%	04/01/36
31409DYY3	FANNIE MAE	115,617	\$115,777	0.02%	4.25%	03/01/36
31409EJW2	FANNIE MAE	220,212	\$223,362	0.03%	3.79%	04/01/36
31409EL90	FANNIE MAE	218	\$221	0.00%	4.22%	05/01/36
31409ENJ6	FANNIE MAE	71,728	\$76,997	0.01%	3.95%	05/01/36
31409GFF8	FANNIE MAE	38,715	\$38,873	0.01%	4.15%	04/01/36
31409GSP2	FANNIE MAE	783	\$785	0.00%	3.37%	01/01/37
31409HGL2	FANNIE MAE	142,590	\$142,384	0.02%	4.17%	05/01/36
31409JKP4	FANNIE MAE	476,850	\$505,252	0.07%	4.34%	06/01/36
31409JKQ2	FANNIE MAE	59,635	\$59,975	0.01%	4.33%	05/01/36
31409JLH1	FANNIE MAE	4,771	\$4,805	0.00%	4.48%	06/01/36
31409JSM3	FANNIE MAE	72,455	\$72,895	0.01%	3.58%	05/01/36
31409JU99	FANNIE MAE	16,528	\$16,479	0.00%	4.39%	06/01/36
31409TZS0	FANNIE MAE	793,070	\$807,595	0.11%	3.61%	01/01/36

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31409U6T7	FANNIE MAE	86,962	\$86,678	0.01%	3.79%	02/01/36
31409UBQ7	FANNIE MAE	80,502	\$80,648	0.01%	3.82%	03/01/36
31409UJT0	FANNIE MAE	721,270	\$761,490	0.11%	4.00%	05/01/36
31409UWF8	FANNIE MAE	12,304	\$12,859	0.00%	3.93%	01/01/36
31409UWM3	FANNIE MAE	104,179	\$108,073	0.02%	3.54%	11/01/35
31409UWR2	FANNIE MAE	95,684	\$99,996	0.01%	3.84%	01/01/36
31409VAS2	FANNIE MAE	775,336	\$820,703	0.11%	3.91%	02/01/36
31409VAW3	FANNIE MAE	853,834	\$907,874	0.13%	4.03%	02/01/36
31409VJ20	FANNIE MAE	135,588	\$136,497	0.02%	4.12%	07/01/36
31409VJH7	FANNIE MAE	152,251	\$151,857	0.02%	3.37%	11/01/36
31409VR39	FANNIE MAE	479,092	\$506,922	0.07%	3.83%	10/01/33
31409VSA2	FANNIE MAE	46,312	\$46,390	0.01%	3.02%	10/01/33
31409VX73	FANNIE MAE	153,714	\$155,723	0.02%	3.93%	04/01/36
31409VYH0	FANNIE MAE	251,963	\$255,095	0.04%	4.06%	04/01/36
31409WCB5	FANNIE MAE	7,863	\$8,170	0.00%	3.36%	02/01/36
31409WCD1	FANNIE MAE	86,154	\$90,525	0.01%	3.31%	01/01/36
31409WCG4	FANNIE MAE	48,849	\$51,674	0.01%	3.57%	02/01/36
31409WCJ8	FANNIE MAE	980,183	\$1,031,165	0.14%	3.31%	02/01/36
31409WCN9	FANNIE MAE	14,754	\$15,439	0.00%	3.19%	01/01/36
31409X3V9	FANNIE MAE	54,524	\$54,954	0.01%	3.79%	04/01/36
31409X5Q8	FANNIE MAE	261,557	\$265,055	0.04%	3.93%	06/01/36
31409XDV8	FANNIE MAE	26,193	\$26,358	0.00%	4.19%	05/01/36
31409XQG7	FANNIE MAE	42,941	\$44,802	0.01%	3.74%	03/01/36
31409XQY8	FANNIE MAE	103,991	\$108,776	0.02%	3.64%	03/01/36
31409XUP2	FANNIE MAE	87,150	\$91,917	0.01%	3.88%	04/01/36
31409XWT2	FANNIE MAE	658,662	\$698,721	0.10%	4.18%	04/01/36
31409XWW5	FANNIE MAE	72,739	\$72,874	0.01%	4.20%	04/01/36
31409XXB0	FANNIE MAE	148,148	\$156,478	0.02%	3.93%	04/01/36
31409XXJ3	FANNIE MAE	202,512	\$205,270	0.03%	4.36%	05/01/36
31409XZU6	FANNIE MAE	10,321	\$10,680	0.00%	3.28%	01/01/36
31409XZY8	FANNIE MAE	189,883	\$191,755	0.03%	3.46%	02/01/36
3140FCAM0	FANNIE MAE	2,120,288	\$2,196,683	0.31%	2.21%	03/01/46
3140J52J7	FANNIE MAE	4,788,044	\$5,064,826	0.71%	4.45%	10/01/38
3140J57M5	FANNIE MAE	4,148,794	\$4,384,599	0.61%	4.12%	09/01/42
3140J5FX2	FANNIE MAE	632,188	\$674,335	0.09%	3.77%	01/01/37
3140J8AA1	FANNIE MAE	5,916,300	\$6,249,635	0.87%	4.49%	11/01/42
3140J8M67	FANNIE MAE	4,810,239	\$5,078,063	0.71%	4.36%	02/01/43
3140J8M83	FANNIE MAE	4,659,221	\$4,925,247	0.69%	4.26%	07/01/42
3140JA4Y1	FANNIE MAE	6,020,639	\$6,372,770	0.89%	3.96%	07/01/42
3140JA5H7	FANNIE MAE	5,993,412	\$6,294,244	0.88%	3.92%	08/01/44

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3140JA5K0	FANNIE MAE	5,009,479	\$5,287,573	0.74%	3.75%	04/01/44
3140KAPY6	FANNIE MAE	11,298,144	\$11,936,484	1.67%	2.50%	03/01/35
31410ABX3	FANNIE MAE	15,189	\$15,409	0.00%	4.37%	07/01/36
31410AH33	FANNIE MAE	3,252	\$3,247	0.00%	4.26%	07/01/36
31410AKW5	FANNIE MAE	116,259	\$124,378	0.02%	3.91%	07/01/36
31410B3M4	FANNIE MAE	9,761	\$10,314	0.00%	4.23%	06/01/36
31410B5S9	FANNIE MAE	262,162	\$263,124	0.04%	3.46%	09/01/36
31410B5X8	FANNIE MAE	42,669	\$43,228	0.01%	3.38%	08/01/36
31410B6M1	FANNIE MAE	73,866	\$73,949	0.01%	3.35%	10/01/36
31410B6S8	FANNIE MAE	13,235	\$13,349	0.00%	3.44%	10/01/36
31410D4P2	FANNIE MAE	31,076	\$31,429	0.00%	3.59%	08/01/36
31410DXD7	FANNIE MAE	59,554	\$63,921	0.01%	3.93%	08/01/36
31410EFD5	FANNIE MAE	9,998	\$10,031	0.00%	3.63%	08/01/36
31410EKC1	FANNIE MAE	30,733	\$32,843	0.00%	4.22%	09/01/36
31410EM88	FANNIE MAE	9,639	\$9,697	0.00%	4.28%	06/01/36
31410EPC6	FANNIE MAE	359,246	\$378,402	0.05%	4.35%	06/01/36
31410EPE2	FANNIE MAE	282,775	\$287,526	0.04%	4.48%	06/01/36
31410F3M5	FANNIE MAE	829	\$836	0.00%	3.51%	04/01/37
31410F4B8	FANNIE MAE	2,221	\$2,316	0.00%	3.58%	02/01/37
31410F4H5	FANNIE MAE	2,195	\$2,193	0.00%	3.73%	03/01/37
31410F6X8	FANNIE MAE	4,209	\$4,271	0.00%	3.76%	03/01/38
31410F7K5	FANNIE MAE	1,326,503	\$1,403,236	0.20%	3.71%	09/01/36
31410FVN2	FANNIE MAE	11,328	\$11,347	0.00%	3.57%	12/01/36
31410FW50	FANNIE MAE	28,423	\$28,395	0.00%	3.82%	01/01/37
31410FWH4	FANNIE MAE	855,464	\$902,317	0.13%	3.53%	02/01/37
31410FWR2	FANNIE MAE	3,374,375	\$3,562,726	0.50%	3.51%	11/01/34
31410FWV3	FANNIE MAE	68,902	\$72,358	0.01%	3.55%	02/01/37
31410FX34	FANNIE MAE	11,824	\$12,642	0.00%	4.57%	03/01/36
31410FXX8	FANNIE MAE	8,225	\$8,323	0.00%	3.75%	02/01/35
31410FZG3	FANNIE MAE	39,863	\$40,288	0.01%	3.44%	07/01/36
31410FZH1	FANNIE MAE	263,407	\$265,695	0.04%	3.42%	06/01/35
31410FZT5	FANNIE MAE	19,667	\$19,808	0.00%	3.64%	11/01/36
31410G3Q4	FANNIE MAE	113,688	\$115,012	0.02%	4.27%	04/01/37
31410G6F5	FANNIE MAE	420,943	\$423,613	0.06%	3.68%	09/01/36
31410GBN2	FANNIE MAE	2,112	\$2,134	0.00%	3.48%	04/01/37
31410GC84	FANNIE MAE	259,579	\$275,333	0.04%	4.29%	07/01/35
31410GD34	FANNIE MAE	130,824	\$132,367	0.02%	4.09%	06/01/33
31410GD83	FANNIE MAE	450	\$480	0.00%	3.88%	04/01/34
31410GDB6	FANNIE MAE	180,383	\$189,499	0.03%	3.85%	09/01/34
31410GDF7	FANNIE MAE	42,048	\$43,441	0.01%	3.54%	06/01/33

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31410GDL4	FANNIE MAE	115,091	\$122,475	0.02%	3.61%	02/01/35
31410GDM2	FANNIE MAE	10,378	\$10,920	0.00%	3.75%	03/01/34
31410GDQ3	FANNIE MAE	13,877	\$14,585	0.00%	3.43%	12/01/33
31410GDS9	FANNIE MAE	9,543	\$10,173	0.00%	3.78%	02/01/34
31410GDT7	FANNIE MAE	2,798	\$2,942	0.00%	3.53%	03/01/35
31410GDW0	FANNIE MAE	64,422	\$68,059	0.01%	3.54%	12/01/35
31410GDY6	FANNIE MAE	1,078	\$1,099	0.00%	3.67%	01/01/35
31410GG31	FANNIE MAE	8,406	\$8,529	0.00%	3.66%	03/01/38
31410GGV9	FANNIE MAE	51,195	\$54,105	0.01%	3.50%	08/01/37
31410GJK0	FANNIE MAE	4,949	\$5,098	0.00%	4.23%	01/01/32
31410GJN4	FANNIE MAE	1,366,183	\$1,442,523	0.20%	3.77%	08/01/37
31410GJV6	FANNIE MAE	2,440	\$2,455	0.00%	3.83%	09/01/33
31410GK44	FANNIE MAE	11,962	\$12,060	0.00%	3.78%	10/01/35
31410GMA8	FANNIE MAE	1,002,003	\$1,061,815	0.15%	3.83%	09/01/37
31410GME0	FANNIE MAE	3,403	\$3,465	0.00%	3.62%	09/01/37
31410GML4	FANNIE MAE	12,578	\$12,999	0.00%	3.54%	10/01/37
31410GQ89	FANNIE MAE	14,679	\$14,746	0.00%	3.12%	09/01/23
31410GQG1	FANNIE MAE	1,098,057	\$1,162,290	0.16%	3.83%	01/01/36
31410GQL0	FANNIE MAE	114,780	\$121,535	0.02%	3.90%	10/01/36
31410GS61	FANNIE MAE	697	\$696	0.00%	3.25%	10/01/37
31410GSX2	FANNIE MAE	30,939	\$31,085	0.00%	3.74%	10/01/32
31410KBW3	FANNIE MAE	33,079	\$33,497	0.00%	3.70%	03/01/38
31410KBX1	FANNIE MAE	126,519	\$127,756	0.02%	3.34%	03/01/38
31410KCR3	FANNIE MAE	7,364	\$7,786	0.00%	3.74%	04/01/38
31410KD27	FANNIE MAE	574,725	\$583,325	0.08%	3.59%	05/01/34
31410KF41	FANNIE MAE	679,261	\$717,635	0.10%	3.84%	08/01/35
31410KFR0	FANNIE MAE	60,539	\$60,748	0.01%	4.35%	05/01/38
31410KQU1	FANNIE MAE	434,015	\$439,558	0.06%	3.64%	03/01/35
31410KSL9	FANNIE MAE	87,866	\$88,499	0.01%	3.64%	12/01/35
31410KVD3	FANNIE MAE	9,039	\$9,185	0.00%	2.93%	02/01/28
31410KWJ9	FANNIE MAE	723,050	\$733,585	0.10%	3.76%	09/01/35
31410KXH2	FANNIE MAE	37,925	\$38,409	0.01%	3.49%	10/01/38
31410L6G2	FANNIE MAE	14,048	\$14,289	0.00%	4.19%	08/01/36
31410MER7	FANNIE MAE	54,172	\$54,288	0.01%	4.30%	05/01/36
31410MGS3	FANNIE MAE	162,544	\$163,704	0.02%	3.59%	01/01/37
31410MHB9	FANNIE MAE	359,783	\$376,299	0.05%	3.71%	04/01/36
31410MHD5	FANNIE MAE	1,356,163	\$1,418,803	0.20%	3.71%	04/01/36
31410MHH6	FANNIE MAE	59,984	\$62,745	0.01%	3.75%	04/01/36
31410PMX8	FANNIE MAE	4,399	\$4,411	0.00%	3.66%	08/01/36
31410PYG2	FANNIE MAE	97,216	\$103,595	0.01%	3.65%	09/01/36

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31410Q3N9	FANNIE MAE	308,815	\$311,173	0.04%	3.83%	03/01/36
31410QAR2	FANNIE MAE	52,698	\$53,666	0.01%	4.13%	09/01/36
31410QEE7	FANNIE MAE	8,587	\$9,113	0.00%	3.67%	10/01/36
31410QKA8	FANNIE MAE	85,988	\$86,221	0.01%	3.92%	10/01/36
31410QPW5	FANNIE MAE	465,638	\$468,646	0.07%	4.49%	10/01/36
31410QQR5	FANNIE MAE	9,207	\$9,286	0.00%	3.55%	10/01/36
31410QZE4	FANNIE MAE	184,187	\$185,007	0.03%	4.18%	11/01/34
31410RM30	FANNIE MAE	447,857	\$475,115	0.07%	3.52%	08/01/36
31410RM48	FANNIE MAE	475,831	\$504,317	0.07%	3.55%	08/01/36
31410S6D4	FANNIE MAE	5,902	\$5,967	0.00%	3.63%	05/01/36
31410S6E2	FANNIE MAE	181,531	\$192,434	0.03%	3.84%	06/01/36
31410SC47	FANNIE MAE	76,102	\$79,589	0.01%	4.08%	05/01/36
31410SC96	FANNIE MAE	14,753	\$15,432	0.00%	4.08%	05/01/36
31410SCY1	FANNIE MAE	631,382	\$660,434	0.09%	4.09%	05/01/36
31410SCZ8	FANNIE MAE	1,274,098	\$1,331,743	0.19%	3.95%	05/01/36
31410SHK6	FANNIE MAE	59,704	\$61,972	0.01%	3.45%	04/01/36
31410UK68	FANNIE MAE	6,374	\$6,411	0.00%	3.23%	08/01/36
31410UXH0	FANNIE MAE	47,594	\$50,915	0.01%	3.49%	09/01/36
31410UXJ6	FANNIE MAE	529,433	\$566,303	0.08%	3.60%	09/01/36
31410VQJ2	FANNIE MAE	349,581	\$357,849	0.05%	3.64%	08/01/34
31410WFG8	FANNIE MAE	3,820	\$3,797	0.00%	3.37%	07/01/37
31410WFR4	FANNIE MAE	226,883	\$229,695	0.03%	3.48%	01/01/38
31410WFS2	FANNIE MAE	44,330	\$44,472	0.01%	4.20%	05/01/37
31410XDA1	FANNIE MAE	35,644	\$38,201	0.01%	3.83%	10/01/36
31410YNX8	FANNIE MAE	104,042	\$104,304	0.01%	3.55%	09/01/36
31410YR30	FANNIE MAE	55,040	\$55,213	0.01%	4.47%	11/01/36
31411AJ97	FANNIE MAE	391,950	\$415,643	0.06%	3.49%	11/01/36
31411AP58	FANNIE MAE	21,665	\$21,880	0.00%	3.32%	11/01/36
31411BAT0	FANNIE MAE	50	\$50	0.00%	3.63%	11/01/36
31411DUK3	FANNIE MAE	210,571	\$224,636	0.03%	3.69%	11/01/36
31411DUN7	FANNIE MAE	9,070	\$9,103	0.00%	3.69%	12/01/36
31411E2N6	FANNIE MAE	92,583	\$93,973	0.01%	3.63%	01/01/37
31411E3J4	FANNIE MAE	64,024	\$64,688	0.01%	3.41%	01/01/37
31411E4K0	FANNIE MAE	1,040	\$1,095	0.00%	3.61%	01/01/37
31411EME4	FANNIE MAE	3,726	\$3,833	0.00%	3.66%	12/01/36
31411EW52	FANNIE MAE	12,106	\$12,127	0.00%	3.72%	01/01/37
31411EWY9	FANNIE MAE	599	\$624	0.00%	3.63%	01/01/37
31411EYM3	FANNIE MAE	1,485	\$1,570	0.00%	3.47%	01/01/37
31411EZA8	FANNIE MAE	4,791	\$5,031	0.00%	3.60%	01/01/37
31411GTW2	FANNIE MAE	141,943	\$151,876	0.02%	3.81%	03/01/37

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31411GTY8	FANNIE MAE	152,608	\$151,762	0.02%	3.97%	03/01/37
31411HGV6	FANNIE MAE	29,805	\$29,967	0.00%	3.45%	04/01/37
31411HM56	FANNIE MAE	12,335	\$13,016	0.00%	3.44%	01/01/37
31411JGW0	FANNIE MAE	80,643	\$80,920	0.01%	4.05%	12/01/36
31411JKZ8	FANNIE MAE	20,172	\$20,208	0.00%	3.54%	02/01/37
31411JLF1	FANNIE MAE	6,696	\$6,703	0.00%	3.67%	02/01/37
31411JMS2	FANNIE MAE	28,022	\$29,690	0.00%	3.65%	02/01/37
31411JU79	FANNIE MAE	1,135,120	\$1,205,226	0.17%	3.80%	02/01/37
31411JZ58	FANNIE MAE	77,401	\$82,013	0.01%	3.67%	02/01/37
31411KEW9	FANNIE MAE	9,197	\$9,227	0.00%	3.63%	03/01/37
31411RTJ7	FANNIE MAE	12,859	\$13,423	0.00%	3.87%	03/01/37
31411S6V3	FANNIE MAE	675,929	\$680,814	0.10%	4.01%	03/01/37
31411SM94	FANNIE MAE	79,144	\$82,458	0.01%	3.28%	02/01/37
31411SVN3	FANNIE MAE	154,560	\$154,279	0.02%	4.07%	03/01/47
31411UJF9	FANNIE MAE	19,578	\$19,469	0.00%	3.73%	04/01/37
31411UKA8	FANNIE MAE	16,781	\$17,807	0.00%	3.88%	04/01/37
31411UN64	FANNIE MAE	16,594	\$16,758	0.00%	3.83%	04/01/37
31411UW80	FANNIE MAE	12,915	\$12,914	0.00%	4.19%	04/01/37
31411VEC9	FANNIE MAE	8,228	\$8,271	0.00%	4.23%	09/01/37
31411VHW2	FANNIE MAE	4,030	\$4,265	0.00%	3.81%	02/01/37
31411VVR7	FANNIE MAE	61,157	\$64,589	0.01%	3.44%	03/01/37
31411Y3V3	FANNIE MAE	8,800	\$8,841	0.00%	3.54%	04/01/37
31411YBW2	FANNIE MAE	404,840	\$408,063	0.06%	3.99%	05/01/37
31411YPE7	FANNIE MAE	1,143	\$1,210	0.00%	4.35%	05/01/37
31412A2U7	FANNIE MAE	63,019	\$62,751	0.01%	3.46%	09/01/37
31412BPZ9	FANNIE MAE	37,695	\$37,974	0.01%	4.77%	02/01/36
31412BTN2	FANNIE MAE	19,860	\$19,992	0.00%	4.19%	08/01/36
31412CBE9	FANNIE MAE	424,365	\$426,167	0.06%	4.80%	12/01/34
31412CBL3	FANNIE MAE	45,182	\$48,525	0.01%	4.54%	03/01/36
31412CE30	FANNIE MAE	23,995	\$24,998	0.00%	3.63%	01/01/37
31412CFA3	FANNIE MAE	30,022	\$31,073	0.00%	3.61%	01/01/37
31412CFG0	FANNIE MAE	28,739	\$29,714	0.00%	3.21%	01/01/37
31412CFL9	FANNIE MAE	10,393	\$10,717	0.00%	3.26%	01/01/37
31412CFN5	FANNIE MAE	21,107	\$21,209	0.00%	2.97%	01/01/37
31412DPT9	FANNIE MAE	16,719	\$16,869	0.00%	3.85%	04/01/37
31412DZV3	FANNIE MAE	24,088	\$25,897	0.00%	3.53%	01/01/37
31412ECK0	FANNIE MAE	745,681	\$792,292	0.11%	3.94%	04/01/36
31412EJ23	FANNIE MAE	5,698	\$5,867	0.00%	3.30%	02/01/37
31412EJ72	FANNIE MAE	5,233	\$5,293	0.00%	3.33%	02/01/37
31412EPK6	FANNIE MAE	111,387	\$115,709	0.02%	3.52%	01/01/37

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31412G2Z3	FANNIE MAE	17,437	\$17,332	0.00%	3.29%	07/01/34
31412HRW1	FANNIE MAE	31,283	\$31,133	0.00%	3.28%	12/01/37
31412SKY0	FANNIE MAE	2,770	\$2,795	0.00%	3.70%	03/01/38
31412SUN3	FANNIE MAE	157,068	\$157,694	0.02%	3.60%	04/01/38
31412SV93	FANNIE MAE	7,066	\$7,151	0.00%	3.49%	09/01/38
31412SVV4	FANNIE MAE	79	\$79	0.00%	3.38%	07/01/38
31412V6Z6	FANNIE MAE	26,331	\$27,282	0.00%	3.47%	04/01/37
31412V7C6	FANNIE MAE	60,388	\$62,029	0.01%	3.23%	04/01/37
31412VHJ0	FANNIE MAE	1,607,451	\$1,684,926	0.24%	3.50%	08/01/40
31412XPK4	FANNIE MAE	1,100	\$1,108	0.00%	4.29%	06/01/37
31413ADY6	FANNIE MAE	15,203	\$15,311	0.00%	3.64%	05/01/37
31413BDZ1	FANNIE MAE	126,462	\$127,133	0.02%	4.50%	08/01/35
31413DTG2	FANNIE MAE	3,746	\$3,762	0.00%	3.34%	08/01/37
31413ECE3	FANNIE MAE	37,733	\$37,674	0.01%	3.64%	08/01/37
31413EE43	FANNIE MAE	331,109	\$337,702	0.05%	3.41%	09/01/37
31413EES0	FANNIE MAE	38,500	\$38,331	0.01%	3.38%	02/01/38
31413GK90	FANNIE MAE	44,575	\$46,649	0.01%	3.80%	08/01/37
31413GLM0	FANNIE MAE	5,838	\$5,984	0.00%	4.56%	08/01/37
31413H5A2	FANNIE MAE	15,893	\$16,030	0.00%	3.53%	09/01/37
31413J3M4	FANNIE MAE	121,835	\$122,049	0.02%	3.35%	10/01/37
31413JB45	FANNIE MAE	8,223	\$8,259	0.00%	3.16%	09/01/37
31413JFD1	FANNIE MAE	1,464	\$1,471	0.00%	3.53%	09/01/37
31413K2Z3	FANNIE MAE	29,458	\$29,684	0.00%	3.16%	06/01/37
31413KMQ1	FANNIE MAE	323,699	\$325,791	0.05%	3.08%	10/01/37
31413MFB8	FANNIE MAE	259,306	\$258,621	0.04%	2.89%	06/01/37
31413NJ30	FANNIE MAE	232,129	\$238,599	0.03%	2.98%	08/01/37
31413NJ63	FANNIE MAE	66,481	\$67,786	0.01%	2.79%	08/01/37
31413NKA2	FANNIE MAE	50,477	\$51,180	0.01%	2.79%	08/01/37
31413QJ33	FANNIE MAE	12,212	\$12,901	0.00%	3.45%	11/01/37
31413RBC9	FANNIE MAE	15,825	\$17,032	0.00%	3.84%	09/01/37
31413RTG1	FANNIE MAE	26,373	\$26,461	0.00%	3.53%	10/01/37
31413YLY5	FANNIE MAE	6,776	\$6,763	0.00%	3.28%	11/01/37
31413YWH0	FANNIE MAE	61,557	\$61,720	0.01%	3.40%	11/01/37
31414C5R5	FANNIE MAE	56,367	\$56,836	0.01%	3.41%	04/01/38
31414CNW4	FANNIE MAE	14,024	\$14,549	0.00%	3.65%	01/01/36
31414CPN2	FANNIE MAE	65,009	\$64,793	0.01%	4.03%	06/01/35
31414CZH4	FANNIE MAE	47,811	\$47,939	0.01%	3.70%	04/01/38
31414DPA8	FANNIE MAE	17,898	\$18,216	0.00%	4.20%	05/01/38
31414EKD5	FANNIE MAE	13,384	\$13,524	0.00%	4.61%	06/01/38
31414F7E5	FANNIE MAE	18,017	\$18,214	0.00%	3.50%	09/01/38

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31414HDB0	FANNIE MAE	19,173	\$20,225	0.00%	3.41%	12/01/37
31414HVC8	FANNIE MAE	2,468	\$2,607	0.00%	3.57%	12/01/37
31414HWF0	FANNIE MAE	14,873	\$14,868	0.00%	3.79%	01/01/38
31414JZW6	FANNIE MAE	152,982	\$161,000	0.02%	3.60%	02/01/37
31414KPM6	FANNIE MAE	15,199	\$15,176	0.00%	3.76%	01/01/38
31414KQP8	FANNIE MAE	12,811	\$12,785	0.00%	3.76%	02/01/38
31414LUZ9	FANNIE MAE	2,433	\$2,475	0.00%	3.62%	01/01/38
31414NBM5	FANNIE MAE	22,206	\$22,274	0.00%	3.56%	11/01/38
31414NBN3	FANNIE MAE	166,365	\$166,892	0.02%	3.45%	11/01/38
31414R5F8	FANNIE MAE	21,596	\$21,806	0.00%	3.68%	03/01/38
31414RYR0	FANNIE MAE	261,061	\$261,915	0.04%	3.02%	03/01/38
31414SKF9	FANNIE MAE	133,101	\$132,403	0.02%	3.00%	05/01/38
31414SMQ3	FANNIE MAE	6,143	\$6,178	0.00%	4.19%	04/01/38
31414SWQ2	FANNIE MAE	175	\$176	0.00%	4.52%	06/01/38
31414UP36	FANNIE MAE	205,679	\$206,083	0.03%	3.91%	05/01/37
31414UQ27	FANNIE MAE	131,250	\$131,877	0.02%	3.69%	06/01/37
31414UQH4	FANNIE MAE	283,190	\$283,488	0.04%	3.91%	04/01/37
31414UQL5	FANNIE MAE	74,703	\$75,415	0.01%	3.89%	07/01/34
31414URK6	FANNIE MAE	388,654	\$392,060	0.05%	3.99%	01/01/35
31414UT40	FANNIE MAE	19,300	\$19,262	0.00%	3.95%	04/01/38
31414UUC0	FANNIE MAE	11,290	\$11,449	0.00%	4.01%	04/01/38
31415CML8	FANNIE MAE	120,178	\$121,823	0.02%	4.31%	05/01/48
31415MU78	FANNIE MAE	172,917	\$184,846	0.03%	3.76%	01/01/38
31416B4U9	FANNIE MAE	7,544	\$7,717	0.00%	3.61%	11/01/37
31416B5B0	FANNIE MAE	2,196,949	\$2,312,168	0.32%	3.73%	02/01/36
31416B5H7	FANNIE MAE	415,127	\$438,113	0.06%	4.44%	09/01/35
31416B5M6	FANNIE MAE	16,508	\$16,760	0.00%	3.87%	05/01/35
31416B5R5	FANNIE MAE	101,131	\$106,296	0.01%	3.62%	02/01/39
31416B5V6	FANNIE MAE	32,424	\$34,097	0.00%	3.52%	07/01/38
31416BK49	FANNIE MAE	3,530,740	\$3,697,929	0.52%	3.30%	02/01/36
31416BK56	FANNIE MAE	195,388	\$206,120	0.03%	3.65%	07/01/35
31416BNZ7	FANNIE MAE	21,532	\$23,060	0.00%	3.59%	11/01/37
31416BT40	FANNIE MAE	2,281,659	\$2,409,188	0.34%	3.48%	02/01/36
31416BWG9	FANNIE MAE	6,557	\$6,659	0.00%	3.80%	09/01/36
31416BWK0	FANNIE MAE	53,789	\$54,193	0.01%	3.44%	09/01/38
31416BYL6	FANNIE MAE	254,946	\$268,653	0.04%	3.53%	10/01/35
31416CAD8	FANNIE MAE	1,394,259	\$1,474,703	0.21%	3.58%	11/01/35
31416CAG1	FANNIE MAE	13,750	\$14,552	0.00%	4.62%	03/01/37
31416CAQ9	FANNIE MAE	18,738	\$18,711	0.00%	4.04%	10/01/37
31416CAU0	FANNIE MAE	281,867	\$297,516	0.04%	3.85%	09/01/37

Security Identifier	Security Name	Shares/ Positions Held	Market Value	% of TNA	Coupon Rate	Maturity Date
31416CBD7	FANNIE MAE	32,045	\$33,356	0.00%	3.62%	12/01/35
31416CBH8	FANNIE MAE	604,892	\$614,807	0.09%	3.70%	03/01/39
31416CDW3	FANNIE MAE	104,756	\$108,991	0.02%	3.84%	04/01/38
31416CDY9	FANNIE MAE	78,192	\$79,072	0.01%	3.63%	07/01/34
31416CG75	FANNIE MAE	1,208,444	\$1,269,777	0.18%	3.39%	08/01/36
31416CGR1	FANNIE MAE	175,631	\$186,788	0.03%	3.62%	01/01/37
31416CGZ3	FANNIE MAE	2,572,725	\$2,725,914	0.38%	4.14%	01/01/37
31416CL61	FANNIE MAE	1,480	\$1,499	0.00%	3.86%	09/01/36
31416CLA2	FANNIE MAE	925,341	\$968,984	0.14%	3.71%	05/01/36
31416L3X2	FANNIE MAE	65,801	\$69,351	0.01%	3.47%	09/01/37
31416RR62	FANNIE MAE	2,004	\$2,112	0.00%	3.44%	08/01/39
31416T5R6	FANNIE MAE	93,052	\$95,320	0.01%	3.50%	08/01/39
31417JBG4	FANNIE MAE	36,315	\$37,815	0.01%	3.34%	09/01/38
31417JBH2	FANNIE MAE	820,407	\$858,788	0.12%	3.29%	02/01/39
31417JYH7	FANNIE MAE	7,258	\$7,285	0.00%	3.46%	08/01/39
31417SC24	FANNIE MAE	270,261	\$284,462	0.04%	3.40%	12/01/39
31417VFL2	FANNIE MAE	163,583	\$165,485	0.02%	3.59%	07/01/35
31418DTM4	FANNIE MAE	18,900,855	\$19,576,676	2.73%	2.00%	10/01/35
31418DU83	FANNIE MAE	27,578,304	\$28,564,397	3.99%	2.00%	12/01/35
31418M3L4	FANNIE MAE	451,102	\$476,652	0.07%	3.72%	12/01/35
31418M6F4	FANNIE MAE	130,860	\$131,786	0.02%	3.71%	12/01/36
31418M6V9	FANNIE MAE	397,302	\$400,207	0.06%	3.80%	11/01/35
31418MA93	FANNIE MAE	3,426,178	\$3,590,940	0.50%	3.59%	05/01/39
31418MBE1	FANNIE MAE	1,874,367	\$1,903,136	0.27%	2.80%	08/01/37
31418MKA9	FANNIE MAE	23,672	\$24,119	0.00%	3.77%	06/01/34
31418MM82	FANNIE MAE	938,680	\$989,705	0.14%	3.53%	01/01/37
31418MM90	FANNIE MAE	173,725	\$183,705	0.03%	4.56%	11/01/37
31418MMV1	FANNIE MAE	375,364	\$380,241	0.05%	3.96%	12/01/36
31418MNV0	FANNIE MAE	2,312,527	\$2,432,378	0.34%	3.55%	01/01/36
31418MQ96	FANNIE MAE	284,664	\$299,461	0.04%	3.53%	11/01/39
31418MVF6	FANNIE MAE	1,359,819	\$1,440,399	0.20%	3.78%	08/01/37
31418MVS8	FANNIE MAE	1,496,863	\$1,578,846	0.22%	3.72%	08/01/38
31418MYA4	FANNIE MAE	600,214	\$604,804	0.08%	3.99%	06/01/38
31418NAF7	FANNIE MAE	44,277	\$46,698	0.01%	3.76%	04/01/40
31418NB74	FANNIE MAE	1,489,747	\$1,577,563	0.22%	3.92%	02/01/37
31418NBC3	FANNIE MAE	26,899	\$28,223	0.00%	3.62%	03/01/40
31418U7F5	FANNIE MAE	73,240	\$73,898	0.01%	3.20%	01/01/35
31418UHN7	FANNIE MAE	177,030	\$184,378	0.03%	4.44%	05/01/40
31418WMU1	FANNIE MAE	705,908	\$741,575	0.10%	3.69%	08/01/40
31418XU71	FANNIE MAE	422	\$447	0.00%	3.75%	08/01/40

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31419A6T9	FANNIE MAE	2,447	\$2,585	0.00%	3.67%	02/01/41
31419AB48	FANNIE MAE	19,767	\$21,069	0.00%	3.86%	07/01/36
31419ACA3	FANNIE MAE	1,959,974	\$2,078,421	0.29%	4.06%	05/01/40
31419ACM7	FANNIE MAE	1,036,898	\$1,106,761	0.15%	3.41%	01/01/36
31419AFH5	FANNIE MAE	727,567	\$746,111	0.10%	2.98%	10/01/37
31419AFJ1	FANNIE MAE	572,610	\$610,181	0.09%	4.00%	09/01/37
31419AFK8	FANNIE MAE	1,203,538	\$1,274,287	0.18%	3.82%	10/01/36
31419AFS1	FANNIE MAE	337,157	\$352,484	0.05%	3.66%	11/01/36
31419AFT9	FANNIE MAE	1,357,851	\$1,431,088	0.20%	3.69%	08/01/37
31419AJH1	FANNIE MAE	477,103	\$481,673	0.07%	3.77%	09/01/35
31419AKB2	FANNIE MAE	4,723,868	\$5,002,144	0.70%	4.23%	05/01/40
31419AP92	FANNIE MAE	888,786	\$925,941	0.13%	3.84%	08/01/39
31419APP6	FANNIE MAE	794,292	\$809,435	0.11%	3.86%	11/01/38
31419BA21	FANNIE MAE	258,023	\$272,514	0.04%	3.59%	07/01/38
31419CFP3	FANNIE MAE	16,048	\$16,651	0.00%	3.57%	09/01/40
31419GJS4	FANNIE MAE	187,158	\$187,437	0.03%	3.50%	09/01/40
31288QBT6	FEDERAL HOME LOAN MORTGAGE CORP	4,937,385	\$5,210,575	0.73%	4.19%	07/01/43
31288QEM8	FEDERAL HOME LOAN MORTGAGE CORP	4,844,322	\$5,062,869	0.71%	4.01%	07/01/43
3128JMV38	FEDERAL HOME LOAN MORTGAGE CORP	1,716,063	\$1,817,998	0.25%	3.57%	02/01/36
3128JMVS3	FEDERAL HOME LOAN MORTGAGE CORP	417,533	\$441,909	0.06%	3.59%	01/01/36
3128JNDN2	FEDERAL HOME LOAN MORTGAGE CORP	792,192	\$838,013	0.12%	4.34%	06/01/35
3128JQBR8	FEDERAL HOME LOAN MORTGAGE CORP	488,499	\$492,608	0.07%	3.84%	04/01/40
3128JR3X2	FEDERAL HOME LOAN MORTGAGE CORP	1,875,359	\$1,982,733	0.28%	3.83%	11/01/35
3128JR6K7	FEDERAL HOME LOAN MORTGAGE CORP	401,323	\$425,786	0.06%	3.81%	06/01/37
3128JRFC5	FEDERAL HOME LOAN MORTGAGE CORP	1,349,366	\$1,430,087	0.20%	3.64%	12/01/34
3128JRG26	FEDERAL HOME LOAN MORTGAGE CORP	588,213	\$623,920	0.09%	4.08%	06/01/35
3128JRGX8	FEDERAL HOME LOAN MORTGAGE CORP	4,132,134	\$4,385,603	0.61%	3.84%	07/01/35
3128JRJB3	FEDERAL HOME LOAN MORTGAGE CORP	489,720	\$518,993	0.07%	3.56%	11/01/35
3128JRV37	FEDERAL HOME LOAN MORTGAGE CORP	237,907	\$239,315	0.03%	3.38%	12/01/37
3128LUFH4	FEDERAL HOME LOAN MORTGAGE CORP	353,262	\$357,342	0.05%	3.67%	11/01/36
3128LUK88	FEDERAL HOME LOAN MORTGAGE CORP	1,360,973	\$1,448,843	0.20%	3.78%	03/01/37
3128NHK36	FEDERAL HOME LOAN MORTGAGE CORP	3,327,003	\$3,475,456	0.49%	3.13%	09/01/35

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3128NHML4	FEDERAL HOME LOAN MORTGAGE CORP	271,907	\$283,560	0.04%	3.09%	01/01/36
3128NHPT4	FEDERAL HOME LOAN MORTGAGE CORP	177,438	\$186,318	0.03%	3.25%	09/01/36
3128NHWJ8	FEDERAL HOME LOAN MORTGAGE CORP	888,962	\$934,940	0.13%	3.53%	11/01/36
3128Q2FC2	FEDERAL HOME LOAN MORTGAGE CORP	330,070	\$334,442	0.05%	3.85%	07/01/35
3128QGFA5	FEDERAL HOME LOAN MORTGAGE CORP	298,927	\$303,413	0.04%	3.65%	04/01/36
3128QGMT6	FEDERAL HOME LOAN MORTGAGE CORP	202,550	\$207,499	0.03%	3.20%	01/01/37
3128QJXC2	FEDERAL HOME LOAN MORTGAGE CORP	332,739	\$337,676	0.05%	4.15%	06/01/36
3128QPKE1	FEDERAL HOME LOAN MORTGAGE CORP	556,088	\$589,807	0.08%	3.70%	09/01/36
3128QPQ21	FEDERAL HOME LOAN MORTGAGE CORP	2,206,447	\$2,381,917	0.33%	4.16%	01/01/37
3128QS3L8	FEDERAL HOME LOAN MORTGAGE CORP	188,354	\$199,658	0.03%	3.90%	10/01/36
3128QSAC0	FEDERAL HOME LOAN MORTGAGE CORP	2,087,756	\$2,191,528	0.31%	3.33%	01/01/36
3128QSU95	FEDERAL HOME LOAN MORTGAGE CORP	360,123	\$371,501	0.05%	4.05%	06/01/36
3128S44P9	FEDERAL HOME LOAN MORTGAGE CORP	1,557,637	\$1,643,865	0.23%	3.64%	12/01/35
3128S4A49	FEDERAL HOME LOAN MORTGAGE CORP	432,274	\$457,044	0.06%	3.53%	02/01/36
3128S4EN3	FEDERAL HOME LOAN MORTGAGE CORP	177,205	\$177,666	0.02%	3.55%	04/01/36
3128S4GC5	FEDERAL HOME LOAN MORTGAGE CORP	265,521	\$281,203	0.04%	3.50%	01/01/37
3128S4GM3	FEDERAL HOME LOAN MORTGAGE CORP	492,977	\$496,575	0.07%	3.70%	02/01/36
3128S4HF7	FEDERAL HOME LOAN MORTGAGE CORP	636,574	\$678,067	0.09%	3.75%	03/01/37
3128S4KY2	FEDERAL HOME LOAN MORTGAGE CORP	295,348	\$315,119	0.04%	3.64%	09/01/37
3128S54S0	FEDERAL HOME LOAN MORTGAGE CORP	780,448	\$793,077	0.11%	3.68%	10/01/38
3128S5AJ3	FEDERAL HOME LOAN MORTGAGE CORP	568,752	\$596,546	0.08%	3.64%	01/01/37
3128S5DY7	FEDERAL HOME LOAN MORTGAGE CORP	830,955	\$873,151	0.12%	3.66%	04/01/37
3128S5EK6	FEDERAL HOME LOAN MORTGAGE CORP	307,180	\$309,832	0.04%	3.74%	10/01/37
3128S5F66	FEDERAL HOME LOAN MORTGAGE CORP	431,559	\$447,351	0.06%	3.52%	05/01/37
3128S5FP4	FEDERAL HOME LOAN MORTGAGE CORP	760,237	\$803,995	0.11%	3.86%	11/01/37
3128S5FR0	FEDERAL HOME LOAN MORTGAGE CORP	515,523	\$537,483	0.08%	3.65%	12/01/37

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3128S5L51	FEDERAL HOME LOAN MORTGAGE CORP	4,121,723	\$4,403,980	0.61%	4.15%	06/01/37
3128S5LE2	FEDERAL HOME LOAN MORTGAGE CORP	1,276,155	\$1,363,120	0.19%	3.65%	11/01/36
3128S5QL1	FEDERAL HOME LOAN MORTGAGE CORP	884,336	\$945,628	0.13%	3.58%	04/01/37
3128S5QV9	FEDERAL HOME LOAN MORTGAGE CORP	1,370,164	\$1,458,711	0.20%	4.00%	09/01/37
3128S5QX5	FEDERAL HOME LOAN MORTGAGE CORP	612,197	\$648,958	0.09%	3.84%	10/01/38
3128S5VZ4	FEDERAL HOME LOAN MORTGAGE CORP	577,132	\$590,824	0.08%	3.93%	03/01/38
3128S5W75	FEDERAL HOME LOAN MORTGAGE CORP	1,879,541	\$1,993,395	0.28%	4.59%	11/01/37
3128S5XQ2	FEDERAL HOME LOAN MORTGAGE CORP	1,509,363	\$1,618,114	0.23%	3.68%	06/01/37
3128S5ZW7	FEDERAL HOME LOAN MORTGAGE CORP	9,313,384	\$9,887,744	1.38%	3.68%	09/01/37
3128S6AS1	FEDERAL HOME LOAN MORTGAGE CORP	975,486	\$1,032,137	0.14%	4.37%	05/01/38
31300LB87	FEDERAL HOME LOAN MORTGAGE CORP	317,648	\$320,251	0.04%	3.79%	02/01/36
31300LEF8	FEDERAL HOME LOAN MORTGAGE CORP	821,313	\$857,792	0.12%	4.07%	08/01/34
31300LF34	FEDERAL HOME LOAN MORTGAGE CORP	1,794,244	\$1,899,356	0.27%	3.74%	12/01/35
31300LFK6	FEDERAL HOME LOAN MORTGAGE CORP	341,459	\$347,509	0.05%	3.81%	03/01/38
31300LKW4	FEDERAL HOME LOAN MORTGAGE CORP	1,169,986	\$1,253,811	0.18%	3.95%	07/01/36
31300LLX1	FEDERAL HOME LOAN MORTGAGE CORP	434,372	\$460,703	0.06%	3.65%	08/01/37
31300LN50	FEDERAL HOME LOAN MORTGAGE CORP	2,269,019	\$2,421,326	0.34%	3.67%	03/01/35
31300LUP8	FEDERAL HOME LOAN MORTGAGE CORP	1,360,165	\$1,453,005	0.20%	3.54%	03/01/37
31300M4K6	FEDERAL HOME LOAN MORTGAGE CORP	1,463,471	\$1,558,770	0.22%	3.51%	09/01/35
31300MAA1	FEDERAL HOME LOAN MORTGAGE CORP	243,052	\$259,962	0.04%	3.70%	06/01/36
31300MAW3	FEDERAL HOME LOAN MORTGAGE CORP	411,048	\$414,685	0.06%	3.53%	03/01/37
31300MGN7	FEDERAL HOME LOAN MORTGAGE CORP	855,486	\$916,690	0.13%	3.83%	11/01/36
31300MHK2	FEDERAL HOME LOAN MORTGAGE CORP	2,419,198	\$2,571,195	0.36%	4.27%	11/01/40
31300MMM2	FEDERAL HOME LOAN MORTGAGE CORP	813,388	\$826,337	0.12%	3.65%	11/01/41
31300MZH9	FEDERAL HOME LOAN MORTGAGE CORP	658,660	\$701,744	0.10%	4.74%	05/01/40
31300MZK2	FEDERAL HOME LOAN MORTGAGE CORP	1,814,467	\$1,924,775	0.27%	3.95%	10/01/41

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3132D56Q0	FEDERAL HOME LOAN MORTGAGE CORP	27,606,572	\$28,593,675	3.99%	2.00%	12/01/35
3133G76Q1	FEDERAL HOME LOAN MORTGAGE CORP	22,779,169	\$24,215,703	3.38%	2.50%	03/01/35
3133G8AX9	FEDERAL HOME LOAN MORTGAGE CORP	20,256,277	\$21,529,773	3.01%	2.50%	03/01/35
31342AZT9	FEDERAL HOME LOAN MORTGAGE CORP	394,863	\$403,668	0.06%	3.31%	08/01/33
31347ASU9	FEDERAL HOME LOAN MORTGAGE CORP	1,061,990	\$1,134,777	0.16%	3.96%	01/01/36
31347AVZ4	FEDERAL HOME LOAN MORTGAGE CORP	4,024,667	\$4,187,699	0.58%	2.46%	05/01/45
31349SRM7	FEDERAL HOME LOAN MORTGAGE CORP	245,883	\$258,936	0.04%	4.06%	04/01/34
31349UH50	FEDERAL HOME LOAN MORTGAGE CORP	1,001,512	\$1,110,177	0.15%	4.90%	08/01/34
3137B1TL6	FREDDIE MAC	4,137,855	\$4,161,164	0.58%	.44%	09/15/37
3137FJZV4	FREDDIE MAC	8,461,121	\$8,487,130	1.18%	.41%	12/15/48
3137FUN26	FREDDIE MAC	9,489,793	\$9,538,923	1.33%	.49%	10/15/37
DDD1125565	FREDDIE MAC	7,526,416	\$7,568,799	1.06%	.49%	08/15/38
DDD1132734	FREDDIE MAC	4,602,487	\$4,640,936	0.65%	.53%	06/15/38
DDD1132737	FREDDIE MAC	4,120,622	\$4,142,106	0.58%	.44%	02/15/40
31351DEC1	FREDDIE MAC STRIPS	9,656,857	\$9,722,646	1.36%	.49%	10/15/37
38376TAF9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	940,318	\$951,200	0.13%	.71%	01/16/40
36225C2Y1	GOVT NATL MORTG ASSN	157,487	\$165,125	0.02%	3.13%	12/20/33
36225C4D5	GOVT NATL MORTG ASSN	10,112	\$10,562	0.00%	3.38%	01/20/34
36225CZW9	GOVT NATL MORTG ASSN	9,913	\$10,065	0.00%	3.25%	09/20/33
36225D3S1	GOVT NATL MORTG ASSN	96,275	\$98,180	0.01%	2.63%	05/20/36
36225DAS3	GOVT NATL MORTG ASSN	25,754	\$26,652	0.00%	2.63%	05/20/34
36225DBX1	GOVT NATL MORTG ASSN	10,433	\$10,974	0.00%	2.63%	06/20/34
36225DL4	GOVT NATL MORTG ASSN	26,261	\$27,584	0.00%	3.38%	01/20/35
36225DN75	GOVT NATL MORTG ASSN	69,900	\$71,454	0.01%	2.63%	04/20/35
36225DNG5	GOVT NATL MORTG ASSN	48,855	\$49,291	0.01%	3.00%	03/20/35
457756500	IFT MONEY MARKET PORTFOLIO	35,807,388	\$35,807,388	5.00%	N/A	N/A

Important Legal Information

- **Portfolio holdings are subject to change without notice and may not represent current or future portfolio composition.** The portfolio data is “as of” the date indicated and we disclaim any responsibility to update the information.
- The net market value of all currency forward contracts is included in cash and other net assets, reflected in the base currency of the fund. The net market value of any Credit Default, Interest Rate and/or other Swap contract positions are displayed as exposure to the issuing counterparty (i.e. "Citibank").
- Unlike the fund’s regulatory filings, the portfolio data and its presentation in this document are not required to conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. Therefore, it differs from that in the complete statement of investments in the annual and semiannual report to shareholders filed with the SEC on Form N-CSR, and the complete statement of investments provided in the first and third quarter SEC Form N-Q filings for each fiscal year.
- The portfolio data is for information only. It does not constitute a recommendation or an offer for a particular security or fund, nor should it be taken as a solicitation or a recommendation to buy or sell securities or other investments.
- **Investors should carefully consider a fund’s investment goals, risks, charges and expenses before investing. To obtain a prospectus, which contains this and other information, talk to your financial advisor, call us at 1-800/DIAL BEN (1-800/342-5236) or visit our website at franklintempleton.com. Please read the prospectus carefully before investing. Franklin Templeton Distributors Inc., One Franklin Parkway, San Mateo, CA 94403.**



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