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348105-TMPL-12/2023

Goldman Sachs Government Income Fund										
Ticker	Security Identifier	ISIN	Sedol	Security Desc	Per End Date	Maturity Date	Coupon	Shares	Base Market Value	
-	SWAP4009369	-	-	LCH IR USD 3.5127 A 29Nov53 FIX	3/31/2024	11/29/2053	-	-290000	-4639.22	
-	SWAP4009367	-	-	LCH IR USD 3.7308 A 28Nov27 FIX	3/31/2024	11/28/2027	-	850000	1386.52	
-	SWAP3992176	-	-	LCH IR USD 3.6139 A 15Nov53 FIX	3/31/2024	11/15/2053	-	-1120000	-25339.1	
-	SWAP4120336	-	-	LCH IR USD 3.8498 A 15Nov33 FIX	3/31/2024	11/15/2033	-	1710000	5991.5	
-	SWAP3951648	-	-	LCH IR USD 4.3060 A 5Oct33 FIX	3/31/2024	10/5/2033	-	1720000	43328	
-	SWAP3523494	-	-	LCH IR USD 2.6800 A 28Jul32 FIX	3/31/2024	7/28/2032	-	-2240000	82227.93	
-	SWAP3808446	-	-	LCH IR USD 2.5641 A 11May53 FIX	3/31/2024	5/11/2053	-	-5050000	104850.62	
-	SWAP3523497	-	-	LCH IR USD 2.9100 A 28Jul37 FIX	3/31/2024	7/28/2037	-	5690000	-165816.27	
-	SWAP3523499	-	-	LCH IR USD 2.0800 A 28Jul47 FIX	3/31/2024	7/28/2047	-	-5870000	166254.25	
-	SWAP3808444	-	-	LCH IR USD 3.3912 A 10May38 FIX	3/31/2024	5/10/2038	-	5990000	-81904.86	
-	SWAP4120338	-	-	LCH IR USD 3.9754 A 31Aug28 FIX	3/31/2024	8/31/2028	-	-6100000	-580.72	
-	SWAP3645792	-	-	LCH IR USD 4.4300 A 31Dec24 FIX	3/31/2024	12/31/2024	4.43	10000	-81.6	
-	SWAP3687006	-	-	LCH IR USD 3.4900 A 31May27 FIX	3/31/2024	5/31/2027	3.49	-10000	377.5	
-	05612GAA1	-	-	BX COMMERCIAL MORT A 2024-XL5 FRN 15 MAR 2041 144A	3/31/2024	3/15/2041	6.69	225000	225740.58	
-	34533BAA8	-	-	FORD CREDIT AUTO OW A 2024-1 5.3% 15 AUG 2036 144A	3/31/2024	8/15/2036	4.87	325000	325755.25	
-	07336VAU5	-	-	BBCMS MORTGAGE TRUS A5 2024-C24 5.419% 15 FEB 2057	3/31/2024	2/15/2057	5.42	175000	180735.02	
-	05612AAA4	-	-	BX TRUST 2024-BIO A 2024-BIO FRN 15 FEB 2041 144A	3/31/2024	2/15/2041	6.97	425000	427295.96	
-	05625AAA9	-	-	BLP COMMERCIAL MO A 2024-IND2 FRN 15 MAR 2041 144A	3/31/2024	3/15/2041	6.67	225000	225695.55	
-	05554VAB6	-	-	BBCMS MORTGAGE TRU A3 2024-5C25 5.946% 15 MAR 2057	3/31/2024	3/15/2057	5.95	100000	104174.69	
-	67118TAA2	-	-	OBX 2024-NQM4 A1 2024-NQM4 6.067% 25 JAN 2064 144A	3/31/2024	1/25/2064	6.07	248812.94	249999.91	
-	07336VAW1	-	-	BBCMS MORTGAGE TRUS A5 2024-C24 5.867% 15 FEB 2057	3/31/2024	2/15/2057	5.87	125000	130114.14	
-	16159HAH0	-	-	CHASE HOME LENDING A5A 2024-3 FRN 25 FEB 2055 144A	3/31/2024	2/25/2055	5.50	100000	99425.42	
-	05612FAA3	-	-	BX TRUST A 2024-PAT FRN 15 MAR 2041 144A	3/31/2024	3/15/2041	7.34	150000	150258.64	
-	05611VAA9	-	-	BX COMMERCIAL MORT A 2024-XL4 FRN 15 FEB 2039 144A	3/31/2024	2/15/2039	6.77	425000	426862.73	
-	87332PAA8	-	-	TYSN 2023-CRNR MO A 2023-CRNR FRN 10 DEC 2033 144A	3/31/2024	12/10/2033	6.58	280000	294258.26	
-	05493QAB1	-	-	BBCMS MORTGAGE TRUST A3 2023-5C23 FRN 15 DEC 2056	3/31/2024	12/15/2056	6.68	400000	427277.63	
-	21H070647	-	-	G2SF 7.00 04/24 TBA	3/31/2024	4/1/2054	7.00	1000000	1021640.6	
-	55361AAU8	-	-	MSWF COMMERCIAL MORTGAGE A5 2023-2 FRN 15 DEC 2056	3/31/2024	12/15/2056	6.01	200000	215157.81	
-	05493QAD7	-	-	BBCMS MORTGAGE TRUST AS 2023-5C23 FRN 15 DEC 2056	3/31/2024	12/15/2056	7.45	150000	163216.33	
-	05593FAD0	-	-	BMO 2023-C7 MORTGAGE A5 2023-C7 6.16% 15 DEC 2056	3/31/2024	12/15/2056	6.16	300000	325812.74	
-	06231FBA5	-	-	BANK5 2023-5YR4 AS 2023-5YR4 FRN 15 DEC 2056	3/31/2024	12/15/2056	7.27	100000	107797.68	
-	3140FXXE7	-	-	FNMA Other 3.50 01/01/2062	3/31/2024	9/1/2062	3.50	952896.15	838680.19	
-	05610CAE4	-	-	BMO 2023-C4 MORTGA A5 2023-C4 FRN 15 FEB 2056 144A	3/31/2024	2/15/2056	5.12	225000	226638.57	
-	3132DPHR2	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	12/1/2052	6.00	188925.7	194822.47	
-	3133KQDS2	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	11/1/2052	6.00	348904.28	358704	
-	3140QQUQ6	-	-	FNMA Single Family 30yr 6.00 01/01/2052	3/31/2024	11/1/2052	6.00	705865.08	725690.81	
-	36179XS98	-	-	GNMA2 Single Family 30yr 3.50 01/01/2050	3/31/2024	2/20/2053	3.50	920879.59	845109.38	
-	08161QAD2	-	-	BENCHMARK 2022-B37 MOR A5 2022-B37 FRN 15 NOV 2055	3/31/2024	11/15/2055	5.75	100000	105886.27	
-	3140QQGB5	-	-	FNMA Single Family 30yr 5.50 01/01/2052	3/31/2024	9/1/2052	5.50	909818.92	921002.64	
-	67115QAA1	-	-	OBX 2022-J2 TRUST A1 2022-J2 FRN 25 AUG 2052 144A	3/31/2024	8/25/2052	3.50	226767.016	197917.8	
-	95003MBS6	-	-	WELLS FARGO COMMERCIAL A4 2022-C62 FRN 15 APR 2055	3/31/2024	4/15/2055	4.00	600000	558661.18	
-	31418EEQ9	-	-	FNMA Single Family 30yr 4.50 01/01/2052	3/31/2024	4/1/2052	4.50	207443.93	198663.5	
-	042855AA4	-	-	ARROYO MORTGAGE A1A 2022-1 2.495% 25 DEC 2056 144A	3/31/2024	12/25/2056	2.50	181523.9488	186561.7	
-	126416AA4	-	-	CSMC 2022-NQM1 A1 2022-NQM1 FRN 25 NOV 2066 144A	3/31/2024	11/25/2066	2.27	254529.4916	221443.99	
-	3140QNCA8	-	-	FNMA Single Family 30yr 2.00 01/01/2051	3/31/2024	2/1/2052	2.00	2794336.41	2224424.72	
-	46655AAA6	-	-	J.P. MORGAN CHA A 2022-OPO 3.024% 05 JAN 2039 144A	3/31/2024	1/5/2039	3.02	125000	110928.41	
-	3622ABJ94	-	-	GNMA2 Single Family 30yr 2.50 01/01/2051	3/31/2024	12/20/2051	2.50	315912.83	266636.39	
-	46654VAA1	-	-	J.P. MORGAN MORT A1 2021-LTV2 FRN 25 MAY 2052 144A	3/31/2024	5/25/2052	2.52	509840.98	420928.94	
-	92538GAA0	-	-	VERUS SECURITIZATIO A1 2021-8 FRN 25 NOV 2066 144A	3/31/2024	11/25/2066	1.82	72917.75	63700.11	
-	12659FAA3	-	-	CSMC 2021-NQM8 A1 2021-NQM8 FRN 25 OCT 2066 144A	3/31/2024	10/25/2066	1.84	90853.75	79163.29	
-	08163MAE7	-	-	BENCHMARK 2021-B31 A5 2021-B31 2.669% 15 DEC 2054	3/31/2024	12/15/2054	2.67	250000	212188.7	
-	3140GRYD0	-	-	FNMA Single Family 30yr 4.50 01/01/2047	3/31/2024	6/1/2047	4.50	16307.79	15961.33	
-	36179S2P1	-	-	GNMA2 Single Family 30yr 3.50 01/01/2047	3/31/2024	4/20/2047	3.50	1095069.06	1013008.36	
-	06427DAS2	-	-	BANK OF AMERICA ME A4 2017-BNK3 3.574% 15 FEB 2050	3/31/2024	2/15/2050	3.57	150000	143232.94	
-	3138ERH60	-	-	FNMA Single Family 30yr 4.00 01/01/2047	3/31/2024	10/1/2046	4.00	67204.23	63567.07	
-	31418CCW2	-	-	FNMA Single Family 30yr 4.00 01/01/2046	3/31/2024	10/1/2046	4.00	11352.17	10764.38	
-	3138ET6A9	-	-	FNMA Single Family 30yr 4.50 01/01/2044	3/31/2024	6/1/2045	4.50	199508.58	195575.37	
-	31418CAY0	-	-	FNMA Single Family 30yr 4.00 01/01/2046	3/31/2024	8/1/2046	4.00	9571.96	9076.34	
-	3138WHGK2	-	-	FNMA Single Family 30yr 4.00 01/01/2046	3/31/2024	6/1/2046	4.00	32348.27	30673.34	
-	3138WHBX9	-	-	FNMA Single Family 30yr 4.50 01/01/2046	3/31/2024	5/1/2046	4.50	4414.24	4313.56	
-	3140EWUP8	-	-	FNMA Single Family 30yr 4.00 01/01/2046	3/31/2024	3/1/2046	4.00	31526.58	29894.2	
-	3138W0FU8	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	17541.7	15823.7	
-	3138MFW52	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	11/1/2042	3.00	6070.74	5481.79	
-	36179MQQ6	-	-	GNMA2 Single Family 30yr 4.00 01/01/2042	3/31/2024	10/20/2042	4.00	1334.32	1276.14	
-	3136A9EA2	-	-	FEDERAL NATIONAL MORTGAG B 2012-111 7% 25 OCT 2042	3/31/2024	10/25/2042	7.00	27648.27	29357.21	
-	3138M0XQ8	-	-	FNMA Single Family 30yr 4.50 01/01/2042	3/31/2024	8/1/2042	4.50	64006.71	62835.37	
-	3132GVL67	-	-	FGLMC Single Family 30yr 3.00 01/01/2042	3/31/2024	8/1/2042	3.00	5287.54	4777.96	
-	3132GTYG6	-	-	FGLMC Single Family 30yr 3.00 01/01/2042	3/31/2024	5/1/2042	3.00	3859.22	3481.26	
-	3138MRXV8	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	16499.09	14895.3	
-	3138W02X6	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	6416.16	5785.62	
-	36179MAY6	-	-	GNMA2 Single Family 30yr 4.00 01/01/2042	3/31/2024	4/20/2042	4.00	2115.11	2023.94	
-	CASH	-	-	US DOLLAR	3/31/2024	4/22/2024	0.00	2279378.34	2279378.34	
-	912810RE0	-	-	US GOVT 3.625% 15 FEB 2044	3/31/2024	2/15/2044	3.63	3830000	3420096.61	
-	912810RG5	-	-	US GOVT 3.375% 15 MAY 2044	3/31/2024	5/15/2044	3.38	7740000	6711672.43	
-	912810QN1	-	-	US GOVT 4.75% 15 FEB 2041	3/31/2024	2/15/2041	4.75	840000	884985.58	
-	912810RU4	-	-	US GOVT 2.875% 15 NOV 2046	3/31/2024	11/15/2046	2.88	2380000	1862256.01	
-	912810RH3	-	-	US GOVT 3.125% 15 AUG 2044	3/31/2024	8/15/2044	3.13	3320000	2735459.96	
-	31283Y5M6	-	-	FGLMC Other 6.50 01/01/2028	3/31/2024	7/1/2028	6.50	10096.2	10113.14	

-	3128LXBH2	-	-	FGLMC Single Family 30yr 5.00 01/01/2034	3/31/2024	7/1/2035	5.00	2981.88	3015.67
-	3128LXBF6	-	-	FGLMC Single Family 30yr 5.00 01/01/2034	3/31/2024	7/1/2035	5.00	452.23	457.35
-	31297XEA8	-	-	FGLMC Single Family 30yr 8.00 01/01/2030	3/31/2024	7/1/2030	8.00	2549.36	2552.43
-	36225CM29	-	-	G2AR 080376	3/31/2024	2/20/2030	3.63	1318.85	1308.68
-	36225CMN3	-	-	G2AR 080364	3/31/2024	1/20/2030	3.63	5237.91	5196.59
-	36225CME3	-	-	G2AR 080356	3/31/2024	12/20/2029	3.75	226.36	221.92
-	36225CMC7	-	-	G2AR 080354	3/31/2024	12/20/2029	3.75	2809.25	2754.17
-	36225CL46	-	-	G2AR 080346	3/31/2024	11/20/2029	3.75	9692.19	9501.75
-	36225CL20	-	-	G2AR 080344	3/31/2024	11/20/2029	3.75	6475.01	6347.78
-	36225CLM6	-	-	G2AR 080331	3/31/2024	10/20/2029	3.75	5025.46	4926.73
-	36225CLK0	-	-	G2AR 080329	3/31/2024	10/20/2029	3.75	7777.85	7624.74
-	36225CK70	-	-	G2AR 080317	3/31/2024	9/20/2029	3.63	2485.02	2441.45
-	36225CKK3	-	-	G2AR 080309	3/31/2024	8/20/2029	3.63	9753.64	9582.63
-	36202KLA1	-	-	G2AR 008421	3/31/2024	5/20/2024	3.88	60.1	60.09
-	31359MGK3	-	-	FEDERAL NATIONAL MORTGAGE ASSOC 6.625% 15 NOV 2030	3/31/2024	11/15/2030	6.63	4000000	4622711.24
-	59020UJR7	-	-	MLCC MORTGAGE INVESTORS A2B 2004-E FRN 25 NOV 2029	3/31/2024	11/25/2029	6.39	32276.89	31097.53
-	31337TRX1	-	-	FEDERAL HOME LOAN MO ZA 2001-2329 6.5% 15 JUN 2031	3/31/2024	6/15/2031	6.50	96923.9	98519.16
-	31331YK90	-	-	FEDERAL FARM CREDIT BANKS FUNDIN 5.27% 01 MAY 2029	3/31/2024	5/1/2029	5.27	720000	768264.46
-	36202KL29	-	-	G2AR 008445	3/31/2024	6/20/2024	3.88	258.93	258.68
-	36202KKV6	-	-	G2AR 008408	3/31/2024	4/20/2024	3.88	39.52	39.51
-	46513EXJ1	-	-	ISRAELI GOV'T 5.5% 26 APR 2024	3/31/2024	4/26/2024	5.50	700000	716457.96
-	36202KL45	-	-	G2AR 008447	3/31/2024	6/20/2024	3.88	764.57	763.82
-	36202KKL8	-	-	G2AR 008399	3/31/2024	4/20/2024	3.88	121.24	121.22
-	36213FHY2	-	-	GNMA Single Family 30yr 5.50 01/01/2032	3/31/2024	12/15/2032	5.50	292765.24	294316.22
-	36210KDR3	-	-	GNMA Single Family 30yr 6.00 01/01/2029	3/31/2024	1/15/2029	6.00	18244.79	18671.4
-	36210AT31	-	-	GNMA Single Family 30yr 5.50 01/01/2035	3/31/2024	1/15/2035	5.50	66353.47	68334.48
-	36209Q3H6	-	-	GNMA Single Family 30yr 7.00 01/01/2029	3/31/2024	10/15/2029	7.00	41053.44	41513.96
-	36208CFB8	-	-	GNMA Single Family 30yr 6.50 01/01/2028	3/31/2024	8/15/2028	6.50	3437.29	3537.85
-	36206JCT9	-	-	GNMA Single Family 30yr 7.00 01/01/2027	3/31/2024	12/15/2027	7.00	8780.33	8829.74
-	31401DNN3	-	-	FNARM 705194	3/31/2024	5/1/2033	5.54	182372.05	184617.88
-	31371KA50	-	-	FNMA Other 7.00 01/01/2031	3/31/2024	7/1/2031	7.00	23340.09	23634.05
-	31371HDV7	-	-	FNMA Other 6.50 01/01/2028	3/31/2024	11/1/2028	6.50	1518.84	1537.81
-	36225CJUK0	-	-	G2AR 080585	3/31/2024	3/20/2032	3.63	22437.36	22312.76
-	36225CB54	-	-	G2AR 080059	3/31/2024	4/20/2027	3.88	14419.38	14256.89
-	36225CBN5	-	-	G2AR 080044	3/31/2024	2/20/2027	3.63	2517.79	2492.15
-	36225CBA3	-	-	G2AR 080032	3/31/2024	1/20/2027	3.63	4149.88	4107.7
-	36225CA97	-	-	G2AR 080031	3/31/2024	1/20/2027	3.63	5502.56	5446.63
-	36202K3W3	-	-	G2AR 008913	3/31/2024	7/20/2026	3.63	136.77	134.62
-	36202KYL3	-	-	G2AR 008815	3/31/2024	2/20/2026	3.63	3024.02	2997.07
-	36202KTU9	-	-	G2AR 008663	3/31/2024	7/20/2025	4.00	4571.41	4531.26
-	36202KSU0	-	-	G2AR 008631	3/31/2024	5/20/2025	4.00	4036.16	4009.97
-	36202KRRQ0	-	-	G2AR 008595	3/31/2024	2/20/2025	3.63	919.31	914.86
-	36202KQ99	-	-	G2AR 008580	3/31/2024	1/20/2025	3.63	1000.2	995.84
-	313375WZ2	-	-	FEDERAL HOME LOAN MOR ZB 1994-1760 FRN 15 MAY 2024	3/31/2024	5/15/2024	3.66	145.3	145.39
-	91282CHF1	-	-	US GOV'T 3.75% 31 MAY 2030	3/31/2024	5/31/2030	3.75	9555300	9430400.67
-	465970AA9	-	-	JP MORGAN MORTGA A1 2024-VIS1 FRN 25 JUL 2064 144A	3/31/2024	7/25/2064	5.99	250000	251362.18
-	24022FAA8	-	-	DC TRUST 2024-HLT A 2024-HLTN FRN 13 APR 2028 144A	3/31/2024	4/13/2028	5.73	150000	150490.5
-	78436EAA7	-	-	SCG HOTEL ISSUER I A 2024-MSP FRN 15 APR 2041 144A	3/31/2024	4/15/2041	7.04	200000	199534
-	05612JAA5	-	-	BX COMMERCIAL MORT A 2024-WPT FRN 15 MAR 2034 144A	3/31/2024	3/15/2034	6.89	225000	224436.8
-	912810TP3	-	-	US GOV'T TIPS 1.5% 15 FEB 2053	3/31/2024	2/15/2053	1.50	290000	264085.31
-	912810TT5	-	-	US GOV'T 4.125% 15 AUG 2053	3/31/2024	8/15/2053	4.13	310000	300114.49
-	46657QAA4	-	-	JP MORGAN MORTGAGE A4 2024-3 FRN 25 MAY 2054 144A	3/31/2024	5/25/2054	3.00	400000	353985.35
-	3133EJ2D0	-	-	FEDERAL FARM CREDIT BANKS FUNDIN 3.43% 06 DEC 2028	3/31/2024	12/6/2028	3.43	2180000	2126928.22
-	91282CKG5	-	-	US GOV'T 4.125% 31 MAR 2029	3/31/2024	3/31/2029	4.13	1640000	1634246.57
-	FVM4	-	-	CBT 5-YR TNOTE,BND,06/24	3/31/2024	6/28/2024	-	117	0
-	TYM4	-	-	10 YR T-NOTES,BND,06/24	3/31/2024	6/18/2024	-	47	0
-	UXYM4	-	-	CBT ULT TNOTET,BND,06/24	3/31/2024	6/18/2024	-	-29	0
-	WNM4	-	-	CBT UL T-BONDS,BND,06/24	3/31/2024	6/18/2024	-	-4	0
-	USM4	-	-	U.S. T-BONDS,BND,06/24	3/31/2024	6/18/2024	-	-12	0
-	645913AA2	-	-	NEW JERSEY ECONOMIC DEVELOPMENT 7.425% 15 FEB 2029	3/31/2024	2/15/2029	7.43	2000000	2162252.5
-	38141W273	-	-	GS TRUST - GS FINANCIAL SQUARE GOVERNMENT FUND	3/31/2024	4/22/2024	5.20	353646.89	357665.51
-	CASH	-	-	USD MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	-0.39	-0.39
-	3130AS2U2	-	-	FEDERAL HOME LOAN BANK SYSTEM 3.5% 11 JUN 2032	3/31/2024	6/11/2032	3.50	3620000	3434911.54
-	880591EW8	-	-	TENNESSEE VALLEY AUTHORITY 0.75% 15 MAY 2025	3/31/2024	5/15/2025	0.75	20150000	19277517.7
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	999921.9
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	999921.9
-	21H052645	-	-	G2SF 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	999921.9
-	21H042646	-	-	G2SF 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	2000000	1923125
-	21H040640	-	-	G2SF 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	-1000000	-936796.9
-	21H032647	-	-	G2SF 3.50 04/24 TBA	3/31/2024	4/1/2054	3.50	-2000000	-1821875
-	21H020642	-	-	G2SF 2.00 04/24 TBA	3/31/2024	4/1/2054	2.00	3000000	2460703.2
-	21H022648	-	-	G2SF 2.50 04/24 TBA	3/31/2024	4/1/2054	2.50	4000000	3410312.4
-	01F022642	-	-	FNCL 2.50 04/24 TBA	3/31/2024	4/1/2054	2.50	2000000	1655156.2
-	01F022642	-	-	FNCL 2.50 04/24 TBA	3/31/2024	4/1/2054	2.50	-2000000	-1655156.2
-	01F022642	-	-	FNCL 2.50 04/24 TBA	3/31/2024	4/1/2054	2.50	1000000	827578.1
-	01F022642	-	-	FNCL 2.50 04/24 TBA	3/31/2024	4/1/2054	2.50	2000000	1655156.2
-	01F020646	-	-	FNCL 2.00 04/24 TBA	3/31/2024	4/1/2054	2.00	-4000000	-3168437.6
-	01F020646	-	-	FNCL 2.00 04/24 TBA	3/31/2024	4/1/2054	2.00	-2000000	-1584218.8
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	995781.2
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-1000000	-995781.2
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-1000000	-995781.2
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	995781.2
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	1000000	995781.2
-	01F052649	-	-	FNCL 5.50 04/24 TBA	3/31/2024	4/1/2054	5.50	-1000000	-995781.2
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	-3000000	-2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	-3000000	-2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	3000000	2883750
-	21H042638	-	-	G2SF 4.50 03/24 TBA	3/31/2024	4/1/2039	4.50	3000000	2883750
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-936093.8
-	21H040632	-	-	G2SF 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	936093.8
-	21H032639	-	-	G2SF 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	2000000	1820703.2
-	21H032639	-	-	G2SF 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	2000000	1820703.2
-	21H032639	-	-	G2SF 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	-2000000	-1820703.2

-	21H032639	-	-	G2SF 3.50 03/24 TBA	3/31/2024	3/1/2054	3.50	-2000000	-1820703.2
-	21H020634	-	-	G2SF 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	3000000	2458125
-	21H020634	-	-	G2SF 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-3000000	-2458125
-	21H022630	-	-	G2SF 2.50 03/24 TBA	3/31/2024	3/1/2054	2.50	3000000	2555507.7
-	21H022630	-	-	G2SF 2.50 03/24 TBA	3/31/2024	3/1/2054	2.50	-3000000	-2555507.7
-	21H022630	-	-	G2SF 2.50 03/24 TBA	3/31/2024	3/1/2054	2.50	3000000	2555507.7
-	21H022630	-	-	G2SF 2.50 03/24 TBA	3/31/2024	3/1/2054	2.50	1000000	851835.9
-	21H022630	-	-	G2SF 2.50 03/24 TBA	3/31/2024	3/1/2054	2.50	-4000000	-3407343.6
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	-1000000	-995664.1
-	01F052631	-	-	FNCL 5.50 03/24 TBA	3/31/2024	3/1/2054	5.50	1000000	995664.1
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-4000000	-3163593.6
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-1000000	-790898.4
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	4000000	3163593.6
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-1000000	-790898.4
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-1000000	-790898.4
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	1000000	790898.4
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	-4000000	-3163593.6
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	2000000	1581796.8
-	01F020638	-	-	FNCL 2.00 03/24 TBA	3/31/2024	3/1/2054	2.00	4000000	3163593.6
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-2000000	-1904843.8
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	1000000	952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	4000000	3809687.6
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-4000000	-3809687.6
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-1000000	-952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-1000000	-952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-2000000	-1904843.8
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	2000000	1904843.8
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	-1000000	-952421.9
-	01F042632	-	-	FNCL 4.50 03/24 TBA	3/31/2024	3/1/2054	4.50	4000000	3809687.6
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	926718.8
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-926718.8
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	926718.8
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	1000000	926718.8
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-926718.8
-	01F040636	-	-	FNCL 4.00 03/24 TBA	3/31/2024	3/1/2054	4.00	-1000000	-926718.8
-	3132DVML6	-	-	FNMA Single Family 30yr 4.50 01/01/2052	3/31/2024	5/1/2053	4.50	960726.48	932509.84
-	3140XK6T2	-	-	FNMA Single Family 30yr 2.50 01/01/2051	3/31/2024	11/1/2050	2.50	960683.22	809917.72
-	3133KNQG0	-	-	FNMA Single Family 30yr 2.00 01/01/2051	3/31/2024	12/1/2051	2.00	4450538.57	3542840.42
-	3622ABJH6	-	-	GNMA2 Single Family 30yr 2.50 01/01/2051	3/31/2024	11/20/2051	2.50	551598.25	465559.34
-	05552XBG2	-	-	BBCMS MORTGAGE TRUS A5 2021-C12 2.689% 15 NOV 2054	3/31/2024	11/15/2054	2.69	475000	406574.58
-	06540LBF3	-	-	BANK 2021-BNK37 A5 2021-BN37 FRN 15 NOV 2064	3/31/2024	11/15/2064	2.62	600000	506906.34
-	03465JAA8	-	-	ANGEL OAK MORTGAGE A1 2021-6 FRN 25 SEP 2066 144A	3/31/2024	9/25/2066	1.46	66255.0922	53769.15
-	05608RAA3	-	-	BX TRUST 2021-ARI A 2021-ARIA FRN 15 OCT 2036 144A	3/31/2024	10/15/2036	6.34	500000	496320.54
-	61772TBH6	-	-	MORGAN STANLEY CAPIT A5 2021-L7 2.574% 15 OCT 2054	3/31/2024	10/15/2054	2.57	250000	210445.13
-	38382XAA3	-	-	GOVERNMENT NATIONAL MORT A 2021-135 2% 20 AUG 2051	3/31/2024	8/20/2051	2.00	1253041.47	1008323.11
-	36179WTZ1	-	-	GNMA2 Single Family 30yr 3.00 01/01/2051	3/31/2024	12/20/2051	3.00	819417.14	725777.48
-	78449RAA3	-	-	SLG OFFICE TRUS A 2021-OVA 2.585% 15 JUL 2041 144A	3/31/2024	7/15/2041	2.59	225000	186599.76
-	68236JAA9	-	-	ONE BRYANT PARK A 2019-OBP 2.516% 15 SEP 2054 144A	3/31/2024	9/15/2054	2.52	230000	197009.76
-	3140QBMR6	-	-	FNMA Single Family 30yr 3.50 01/01/2049	3/31/2024	8/1/2049	3.50	319665.43	292887.26
-	31334XD48	-	-	FNMA Single Family 30yr 3.50 01/01/2049	3/31/2024	7/1/2049	3.50	46283.54	42420.86
-	3140QBJF6	-	-	FNMA Single Family 30yr 3.50 01/01/2049	3/31/2024	7/1/2049	3.50	448847.83	411388.4
-	3140JS3X5	-	-	FNMA Single Family 30yr 4.50 01/01/2049	3/31/2024	4/1/2049	4.50	661476.52	642966.76
-	3132AD6P8	-	-	FNMA Single Family 30yr 4.50 01/01/2048	3/31/2024	3/1/2049	4.50	261463.55	253539.22
-	3140JAE18	-	-	FNMA Single Family 30yr 5.00 01/01/2048	3/31/2024	11/1/2048	5.00	743513.67	746297.22
-	36179UPC0	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	3/20/2049	5.00	368427.85	367701.71
-	36179UML3	-	-	GNMA2 Single Family 30yr 4.00 01/01/2048	3/31/2024	2/20/2049	4.00	720979.83	684526.89
-	31418C6A7	-	-	FNMA Single Family 30yr 4.50 01/01/2048	3/31/2024	1/1/2049	4.50	933299.43	905013.36
-	3140Q8KG9	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	2/1/2048	4.00	131365.85	125070.32
-	89173UA83	-	-	TOWD POINT MORTGAGE A2 2017-4 FRN 25 JUN 2057 144A	3/31/2024	6/25/2057	3.00	1030153	937709.2
-	3140Q8G58	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	2/1/2048	4.00	386483.89	366512.85
-	36179TSJ5	-	-	GNMA2 Single Family 30yr 4.50 01/01/2047	3/31/2024	2/20/2048	4.50	110606.02	108524.05
-	3140J7UE3	-	-	FNCL BH2679	3/31/2024	11/1/2047	4.50	527695.31	514670.42
-	3140Q8DN2	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	1/1/2048	4.00	172697.17	164151.05
-	3140J7R98	-	-	FNMA Single Family 30yr 4.00 01/01/2047	3/31/2024	12/1/2047	4.00	185232.73	176124.15
-	36179V4X5	-	-	GNMA2 Single Family 30yr 3.50 01/01/2051	3/31/2024	1/20/2051	3.50	128989.65	118638.35
-	36179TNR2	-	-	GNMA2 Single Family 30yr 3.50 01/01/2047	3/31/2024	12/20/2047	3.50	644818.53	595490.52
-	95000XAF4	-	-	WELLS FARGO COMMERC A5 2017-C39 3.418% 15 SEP 2050	3/31/2024	9/15/2050	3.42	200000	188381.77
-	3132L5TJ2	-	-	FGLMC Single Family 30yr 4.00 01/01/2039	3/31/2024	6/1/2040	4.00	5469.37	5228.08
-	3132L5TH6	-	-	FGLMC Single Family 30yr 4.00 01/01/2040	3/31/2024	2/1/2041	4.00	12173.97	11647.03
-	3137B4PT7	-	-	FEDERAL HOME LOAN MO PT 2013-4246 6.5% 15 FEB 2036	3/31/2024	2/15/2036	6.50	38888.63	40352.75
-	3128M9UC4	-	-	FGLMC Single Family 30yr 4.00 01/01/2041	3/31/2024	2/1/2041	4.00	23597.66	22485.17
-	36179NLE6	-	-	GNMA2 Single Family 30yr 4.00 01/01/2043	3/31/2024	8/20/2043	4.00	144640.22	138192.01
-	3138WXWH6	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	7/1/2043	3.00	15648.77	14095.54
-	31417GA4E3	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	7/1/2043	3.00	432178.3	389640.36
-	3132DWA60	-	-	FNMA Single Family 30yr 2.50 01/01/2051	3/31/2024	2/1/2051	2.50	1840997.56	1532538.39
-	3138WWKV0	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	6/1/2043	3.00	22110.75	19932.23
-	3138VVN49	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	6/1/2043	3.00	32278.28	29055.63
-	312941Z42	-	-	FGLMC Single Family 30yr 5.00 01/01/2040	3/31/2024	8/1/2040	5.00	2074.72	2103.2
-	36202F2M7	-	-	GNMA2 Single Family 30yr 4.00 01/01/2041	3/31/2024	1/20/2042	4.00	665.67	637.17
-	3132GFKT3	-	-	FGLMC Single Family 30yr 5.00 01/01/2041	3/31/2024	7/1/2041	5.00	88774.28	89062.58
-	3138WPGT5	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	27300.14	24662.07
-	31417MFB4	-	-	FNMA Single Family 30yr 4.50 01/01/2039	3/31/2024	8/1/2039	4.50	7081.45	6962.85
-	31417KUM7	-	-	FNMA Single Family 30yr 4.00 01/01/2039	3/31/2024	8/1/2039	4.00	1473.98	1410.89
-	3128M7P91	-	-	FGLMC Single Family 30yr 5.00 01/01/2039	3/31/2024	7/1/2039	5.00	31272.73	31693.67
-	36202FY67	-	-	GNMA2 Single Family 30yr 4.00 01/01/2041	3/31/2024	11/20/2041	4.00	3977.12	3807.63
-	36202FP67	-	-	GNMA2 Single Family 30yr 4.00 01/01/2041	3/31/2024	2/20/2041	4.00	2492.67	2388.89
-	31416CCH7	-	-	FNMA Single Family 30yr 4.50 01/01/2039	3/31/2024	4/1/2039	4.50	719.51	709.21
-	31410GDL4	-	-	FNARM 888507	3/31/2024	2/1/2035	6.33	82246.99	83439.31
-	31410GDN0	-	-	FNARM 888509	3/31/2024	6/1/2033	5.46	2912.67	2962.22
-	31407KRF8	-	-	FNARM 833086	3/31/2024	9/1/2035	5.64	69787.3	71068.42
-	31403BAF0	-	-	FNARM 743506	3/31/2024	10/1/2033	5.92	111010.56	113536.88
-	3128KLSB4	-	-	FGLMC Single Family 30yr 5.00 01/01/2037	3/31/2024	2/1/2037	5.00	12978.65	13125.99
-	31402NZR8	-	-	FNMA Other 5.50 01/01/2033	3/31/2024	7/1/2033	5.50	173181.24	173206.44
-	31391NCY5	-	-	FNARM 671587	3/31/2024	11/1/2032	5.92	12732.71	12980.44
-	3128M4EM1	-	-	FGLMC Single Family 30yr 5.00 01/01/2034	3/31/2024	11/1/2034	5.00	1310.31	1325.16
-	3128LXFW5	-	-	FGLMC Single Family 30yr 5.00 01/01/2035	3/31/2024	12/1/2035	5.00	7109.66	7178.08

-	36200N3F6	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	9/15/2034	5.50	72484.33	74647.96
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	2000000	1906093.8
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	2000000	1906093.8
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-4000000	-3812187.6
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-1000000	-953046.9
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-2000000	-1906093.8
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-1000000	-953046.9
-	01F042640	-	-	FNCL 4.50 04/24 TBA	3/31/2024	4/1/2054	4.50	-2000000	-1906093.8
-	01F040644	-	-	FNCL 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	-1000000	-927031.2
-	01F040644	-	-	FNCL 4.00 04/24 TBA	3/31/2024	4/1/2054	4.00	-1000000	-927031.2
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	1000000	1022382.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	1000000	1022382.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-1000000	-1022382.8
-	21H070639	-	-	G2SF 7.00 03/24 TBA	3/31/2024	3/1/2054	7.00	-1000000	-1022382.8
-	563136AA8	-	-	MANHATTAN WEST 2 A 2020-1MW 2.13% 10 SEP 2039 144A	3/31/2024	9/10/2039	2.13	275000	244793.1
-	31418DTQ5	-	-	FNMA Single Family 30yr 2.00 01/01/2050	3/31/2024	10/1/2050	2.00	2820259.81	2255048.16
-	3140X6J77	-	-	FNMA Single Family 30yr 4.00 01/01/2043	3/31/2024	12/1/2044	4.00	261256.78	250038.53
-	3140X6J69	-	-	FNMA Single Family 30yr 4.00 01/01/2044	3/31/2024	8/1/2045	4.00	530360.73	504943.89
-	3132DMKF1	-	-	FNMA Single Family 30yr 4.50 01/01/2049	3/31/2024	3/1/2050	4.50	1628386.59	1583207.44
-	06540VBB0	-	-	BANK 2019-BNK24 A3 2019-BN24 2.96% 15 NOV 2062	3/31/2024	11/15/2062	2.96	600000	539062.81
-	36179VHS2	-	-	GNMA2 Single Family 30yr 3.00 01/01/2050	3/31/2024	3/20/2050	3.00	402047.15	358615.63
-	36179VFP0	-	-	GNMA2 Single Family 30yr 3.00 01/01/2050	3/31/2024	2/20/2050	3.00	1220970.53	1089074.05
-	3133KGR83	-	-	FNMA Single Family 30yr 3.00 01/01/2049	3/31/2024	9/1/2049	3.00	1101700.74	971256.03
-	36179UGU1	-	-	GNMA2 Single Family 30yr 3.00 01/01/2050	3/31/2024	11/20/2049	3.00	1896764.2	1692457.22
-	31418BZY5	-	-	FNMA Single Family 30yr 4.00 01/01/2046	3/31/2024	3/1/2046	4.00	27128.64	25723.97
-	3140E0EH4	-	-	FNMA Single Family 30yr 4.00 01/01/2045	3/31/2024	11/1/2045	4.00	174351.66	165605.91
-	3138EP2E3	-	-	FNMA Single Family 30yr 4.50 01/01/2045	3/31/2024	5/1/2045	4.50	55176.01	54141.73
-	36179RGA1	-	-	GNMA2 Single Family 30yr 4.00 01/01/2045	3/31/2024	6/20/2045	4.00	725903.27	693511.45
-	3138EPK94	-	-	FNMA Single Family 30yr 4.50 01/01/2044	3/31/2024	4/1/2045	4.50	437478.34	429687.9
-	36179QT50	-	-	GNMA2 Single Family 30yr 4.00 01/01/2044	3/31/2024	11/20/2044	4.00	161374.13	154374.88
-	3138WHT44	-	-	FNMA Single Family 30yr 4.50 01/01/2046	3/31/2024	8/1/2046	4.50	48209.34	47109.8
-	3138Y16W0	-	-	FNMA Single Family 30yr 4.50 01/01/2044	3/31/2024	10/1/2044	4.50	349592.83	342696.52
-	36179QDZ1	-	-	GNMA2 Single Family 30yr 4.00 01/01/2044	3/31/2024	5/20/2044	4.00	2325.05	2219.83
-	36179NSW4	-	-	GNMA2 Single Family 30yr 4.00 01/01/2044	3/31/2024	3/20/2044	4.00	1882.09	1797.07
-	3138WVH46	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	19427.79	17456.46
-	31417GMA1	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	9770.56	8805.15
-	31417GL20	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	116385.95	105051.48
-	3138WQQ39	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	11391.25	10299.21
-	3138WRNS5	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	27395.29	24707.11
-	31417GFQ4	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	5/1/2043	3.00	102997.01	92911.8
-	3138MKQH2	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	34223.04	30999.02
-	3138WN5M7	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	64243.71	57980.54
-	31417GAX4	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	209493.42	189102.02
-	3138W4AP6	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	14224.64	12804.52
-	3138W7WP5	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	22959.37	20721.5
-	3138W1LY1	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	3/1/2043	3.00	8582.63	7734.61
-	3138WMMWQ0	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	4/1/2043	3.00	79242.63	71528.13
-	80705XAA5	-	-	SCHOLAR FUNDING TRUS A 2013-A FRN 30 JAN 2045 144A	3/31/2024	1/30/2045	6.09	911756.54	899053.31
-	3138WVMZQ7	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	3/1/2043	3.00	14789.98	13417.16
-	31417FY69	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	3/1/2043	3.00	56286.55	50825.09
-	3138WVMKE0	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	3/1/2043	3.00	21605.15	19682.97
-	31417FU63	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	3/1/2043	3.00	170213.6	153614.33
-	3128M9NX6	-	-	FGLMC Single Family 30yr 3.00 01/01/2043	3/31/2024	2/1/2043	3.00	8149.63	7355.93
-	31292MA78	-	-	FGLMC Single Family 30yr 4.00 01/01/2041	3/31/2024	11/1/2041	4.00	3038.41	2918.71
-	31292L6T7	-	-	FGLMC Single Family 30yr 3.00 01/01/2043	3/31/2024	2/1/2043	3.00	22497.07	20341.61
-	3132HRPU8	-	-	FGLMC Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	7072.98	6394.61
-	3138MR5R8	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	4451.27	4036.87
-	3138MRK75	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	55860.71	50777.03
-	3138MPDQ5	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	20182.06	18193.2
-	3138M6P76	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	7301.44	6581.77
-	3138NXRK5	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	11321.82	10376.57
-	3138MP2W4	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	3406.26	3093.12
-	3138XMMW4	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	5943.42	5372.64
-	3138MNJQ4	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	7524.99	6863.64
-	3138NYAR6	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	15674.96	14121.22
-	3138MN5G1	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	29431.8	26755.17
-	3136ABDT7	-	-	FEDERAL NATIONAL MORTGAG B 2012-153 7% 25 JUL 2042	3/31/2024	7/25/2042	7.00	117892.27	127493.85
-	3138NYHT5	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	1/1/2043	3.00	10487.65	9464.35
-	3138MRD24	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	6594.41	5980.88
-	3138MQHG1	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	14274.22	13091.82
-	3138MQTN3	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	20051.64	18209.86
-	3138LSR85	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	10468.56	9530.11
-	3138MHKP7	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	5716.44	5179.41
-	3138MJGD5	-	-	FNMA Single Family 30yr 3.00 01/01/2042	3/31/2024	12/1/2042	3.00	16620.76	15061.47
-	36179RXE4	-	-	GNMA2 Single Family 30yr 4.00 01/01/2045	3/31/2024	1/20/2046	4.00	160743.14	153369.41
-	3136A1MA0	-	-	FEDERAL NATIONAL MORTGAG DB 2011-99 5% 25 OCT 2041	3/31/2024	10/25/2041	5.00	191672.2	191142.91
-	3138ANZG1	-	-	FNMA Single Family 30yr 4.50 01/01/2041	3/31/2024	8/1/2041	4.50	39203.91	38509.64
-	3138AMBC8	-	-	FNMA Single Family 30yr 4.50 01/01/2041	3/31/2024	7/1/2036	4.50	639.8	628.97
-	3132GEV56	-	-	FGLMC Single Family 30yr 5.00 01/01/2041	3/31/2024	6/1/2041	5.00	2096.76	2123.15
-	31397S7M0	-	-	FEDERAL NATIONAL MORTGAG GB 2011-52 5% 25 JUN 2041	3/31/2024	6/25/2041	5.00	203703.79	203267.12
-	3138AFC24	-	-	FNMA Single Family 30yr 4.50 01/01/2041	3/31/2024	5/1/2041	4.50	6916.98	6814.76
-	3138A46M2	-	-	FNMA Single Family 30yr 4.50 01/01/2041	3/31/2024	1/1/2041	4.50	7101	6996.08
-	312943UP6	-	-	FGLMC Single Family 30yr 4.50 01/01/2040	3/31/2024	11/1/2040	4.50	622.72	614.29
-	3140Q8QW8	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	3/1/2048	4.00	452731.37	429195.6
-	31297KFM9	-	-	FGLMC Single Family 30yr 5.00 01/01/2034	3/31/2024	12/1/2034	5.00	34315.65	34704.59
-	31296NV61	-	-	FGLMC Single Family 30yr 5.00 01/01/2033	3/31/2024	10/1/2033	5.00	2065.67	2089.1
-	31296NDL8	-	-	FGLMC Single Family 30yr 5.00 01/01/2033	3/31/2024	9/1/2033	5.00	887.87	897.94
-	31296LVE8	-	-	FGLMC Single Family 30yr 5.00 01/01/2033	3/31/2024	8/1/2033	5.00	5272.71	5332.43
-	31296LKE0	-	-	FGLMC Single Family 30yr 5.00 01/01/2033	3/31/2024	8/1/2033	5.00	332.52	336.29
-	31342A6D6	-	-	FHARM 780868	3/31/2024	9/1/2033	6.32	116005.16	117439.23
-	36291NPZ8	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	9/15/2034	5.50	13389.53	13487.36
-	36291GXG6	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	4/15/2034	5.50	8527.26	8677.08
-	36290XLG3	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	8/15/2033	5.50	8277.84	8524.83
-	36290QX75	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	7/15/2033	5.50	10415.13	10534.02
-	36225CQ9N	-	-	G2AR 080460	3/31/2024	10/20/2030	3.75	12179.34	11946.33
-	36225CQH2	-	-	G2AR 080455	3/31/2024	9/20/2030	4.00	6833.38	6755.1

-	36225CPN0	-	-	G2AR 080428	3/31/2024	7/20/2030	4.00	34333.97	33935.62
-	36225CN77	-	-	G2AR 080413	3/31/2024	6/20/2030	3.88	4094.71	4058.25
-	36225CN36	-	-	G2AR 080409	3/31/2024	5/20/2030	4.00	17364.22	17232.89
-	36225CN28	-	-	G2AR 080408	3/31/2024	5/20/2030	3.88	20410.05	20230.13
-	36225CNY8	-	-	G2AR 080406	3/31/2024	5/20/2030	3.88	1719.31	1704.16
-	36225CNM4	-	-	G2AR 080395	3/31/2024	4/20/2030	3.88	10953.54	10855.1
-	36225CNK8	-	-	G2AR 080393	3/31/2024	4/20/2030	3.88	3283.74	3254.23
-	36225CNB8	-	-	G2AR 080385	3/31/2024	3/20/2030	3.63	9907.07	9830.68
-	36202KQU2	-	-	G2AR 008567	3/31/2024	12/20/2024	4.50	1469.18	1463.6
-	36202KQS7	-	-	G2AR 008565	3/31/2024	12/20/2024	4.00	537.14	534.21
-	36202KP82	-	-	G2AR 008547	3/31/2024	11/20/2024	4.00	1160	1154.54
-	36202KNU5	-	-	G2AR 008503	3/31/2024	9/20/2024	3.63	433.27	431.54
-	36202KNT8	-	-	G2AR 008502	3/31/2024	9/20/2024	3.63	278.51	277.39
-	36202KM93	-	-	G2AR 008484	3/31/2024	8/20/2024	4.00	927.27	925.03
-	36202KM77	-	-	G2AR 008482	3/31/2024	8/20/2024	3.63	1187.43	1183.74
-	36202KMP7	-	-	G2AR 008466	3/31/2024	7/20/2024	4.00	713.92	712.75
-	36202KMD4	-	-	G2AR 008456	3/31/2024	7/20/2024	3.63	415.38	414.46
-	36202KL60	-	-	G2AR 008449	3/31/2024	6/20/2024	4.00	239.86	239.65
-	CASH	-	-	USD CCP MARGIN CURRENCY	3/31/2024	4/22/2024	0.00	54101.39	54101.39
-	TUM4	-	-	US 2YR T-NOTE,BND,06/24	3/31/2024	6/28/2024		57	0
-	3140L7CR1	-	-	FNMA Single Family 30yr 4.50 01/01/2051	3/31/2024	5/1/2051	4.50	6087.13	5958.3
-	46653PAC1	-	-	JP MORGAN MORTGAGE A3 2021-6 FRN 25 OCT 2051 144A	3/31/2024	10/25/2051	2.50	345629.45	278549.72
-	95003CAJ9	-	-	WELLS FARGO COMMERC A5 2021-C59 2.626% 15 APR 2054	3/31/2024	4/15/2054	2.63	500000	427020.9
-	3132DVLV5	-	-	FNMA Single Family 30yr 2.50 01/01/2051	3/31/2024	5/1/2051	2.50	2614718.22	2205192.65
-	3132DWBP7	-	-	FNMA Single Family 30yr 2.00 01/01/2051	3/31/2024	5/1/2051	2.00	809242.35	644195.41
-	06541ABP4	-	-	BANK 2021-BNK31 AS 2021-BN31 FRN 15 FEB 2054	3/31/2024	2/15/2054	2.21	250000	206098.44
-	06541TBF5	-	-	BANK 2020-BNK29 A4 2020-BN29 1.997% 15 NOV 2053	3/31/2024	11/15/2053	2.00	600000	485232.39
-	36179V7G9	-	-	GNMA2 Single Family 30yr 3.50 01/01/2051	3/31/2024	2/20/2051	3.50	495506.32	455742.4
-	31418DUG5	-	-	FNMA Single Family 30yr 2.00 01/01/2050	3/31/2024	11/1/2050	2.00	2821158.55	2255766.78
-	3140QEXS6	-	-	FNMA Single Family 30yr 2.50 01/01/2050	3/31/2024	9/1/2050	2.50	2608375.9	2210440.22
-	36179UKZ4	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	1/20/2049	5.00	583306.66	581974.73
-	36179UH62	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	12/20/2048	5.00	421322.69	420492.29
-	26829GAA6	-	-	ECMC GROUP STUDENT A 2018-2A FRN 25 SEP 2068 144A	3/31/2024	9/25/2068	6.23	812335.96	803906.6
-	36179UGE6	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	11/20/2048	5.00	270585.26	270051.96
-	36179UEB4	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	10/20/2048	5.00	486473.63	485514.83
-	3140Q9ME0	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	8/1/2048	4.00	170064.26	161170.12
-	36179T7M1	-	-	GNMA2 Single Family 30yr 5.00 01/01/2048	3/31/2024	8/20/2048	5.00	58230.5	58188.52
-	3140HBH76	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	6/1/2048	4.00	275471.54	261667.34
-	3140Q9CT8	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	6/1/2048	4.00	257850.97	244929.75
-	3140GYKA6	-	-	FNMA Single Family 30yr 4.00 01/01/2048	3/31/2024	2/1/2048	4.00	136569.94	129811.62
-	3128M7LA2	-	-	FGLMC Single Family 30yr 5.00 01/01/2033	3/31/2024	11/1/2035	5.00	2.47	2.5
-	31416NFG2	-	-	FNMA Single Family 30yr 4.50 01/01/2039	3/31/2024	5/1/2039	4.50	3561.59	3501.95
-	3138W3FS7	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	2/1/2043	3.00	39088.81	35432.05
-	3128P7LU5	-	-	FGLMC Single Family 20yr 4.50 01/01/2029	3/31/2024	3/1/2029	4.50	70426.01	69706.55
-	3128M7EX0	-	-	FGLMC Single Family 30yr 5.00 01/01/2037	3/31/2024	3/1/2038	5.00	897.96	908.16
-	3138W0ZA6	-	-	FNMA Single Family 30yr 3.00 01/01/2043	3/31/2024	1/1/2043	3.00	3177.59	2965.09
-	31418MUL4	-	-	FNMA Single Family 30yr 4.50 01/01/2039	3/31/2024	12/1/2039	4.50	121318.24	119291.07
-	36295PZ70	-	-	GNMA Single Family 30yr 5.00 01/01/2038	3/31/2024	3/15/2038	5.00	28100.43	28542.86
-	31297KC91	-	-	FGLMC Single Family 30yr 5.00 01/01/2034	3/31/2024	12/1/2034	5.00	16676.64	16865.71
-	36200NXX4	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	12/15/2034	5.50	86903.76	89497.98
-	36290NBS0	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	9/15/2033	5.50	3487.79	3545.19
-	36202SBG2	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	1/15/2033	5.50	3586	3633.53
-	36200NTT8	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	6/15/2034	5.50	115726.01	119178.65
-	36200KFF9	-	-	GNMA Single Family 30yr 5.50 01/01/2034	3/31/2024	5/15/2034	5.50	7175.07	7389.33
-	36200AGF0	-	-	GNMA Single Family 30yr 5.50 01/01/2032	3/31/2024	11/15/2032	5.50	525.39	528.18
-	36201USP5	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	7/15/2033	5.50	11688.84	11941.3
-	36201SSU4	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	3/15/2033	5.50	8203.78	8448.44
-	36201SSM2	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	3/15/2033	5.50	10080.06	10380.54
-	36201SQC6	-	-	GNMA Single Family 30yr 5.50 01/01/2033	3/31/2024	2/15/2033	5.50	16984.72	17491.29
-	36213X3S1	-	-	GNMA Single Family 30yr 5.50 01/01/2032	3/31/2024	11/15/2032	5.50	10968.74	11136.54
-	36225CKJ4	-	-	G2AR 080296	3/31/2024	7/20/2029	3.63	25399.08	24952.44
-	36225CFU5	-	-	G2AR 080178	3/31/2024	3/20/2028	3.63	3819.58	3782.46
-	36225CFJ0	-	-	G2AR 080168	3/31/2024	2/20/2028	3.63	4347.35	4304.81
-	36225CE44	-	-	G2AR 080154	3/31/2024	1/20/2028	3.63	12312.41	12191.19
-	36225CEP7	-	-	G2AR 080141	3/31/2024	12/20/2027	3.75	5155.4	5053.29
-	36225CEL6	-	-	G2AR 080138	3/31/2024	11/20/2027	4.00	18.56	18.26
-	36225CEF9	-	-	G2AR 080133	3/31/2024	11/20/2027	3.75	1818.72	1782.83
-	36225CCU8	-	-	G2AR 080082	3/31/2024	6/20/2027	3.88	5965.92	5898.71
-	36225CCG9	-	-	G2AR 080070	3/31/2024	5/20/2027	3.88	2869.31	2836.97
-	36225CB62	-	-	G2AR 080060	3/31/2024	4/20/2027	3.88	15363.27	15190.15

