

Form **990-PF**
 Department of the Treasury
 Internal Revenue Service

Return of Private Foundation
or Section 4947(a)(1) Trust Treated as Private Foundation

▶ **Do not enter social security numbers on this form as it may be made public.**
 ▶ **Go to www.irs.gov/Form990PF for instructions and the latest information.**

OMB No. 1545-0052
2020
Open to Public Inspection

For calendar year 2020, or tax year beginning 01-01-2020 , and ending 12-31-2020

Name of foundation CHARLES A FRUEAUFF FOUNDATION INC		A Employer identification number 13-5605371	
Number and street (or P.O. box number if mail is not delivered to street address) 200 RIVER MARKET AVE SUITE 100	Room/suite	B Telephone number (see instructions) (501) 324-2233	
City or town, state or province, country, and ZIP or foreign postal code LITTLE ROCK, AR 72201		C If exemption application is pending, check here <input type="checkbox"/>	
G Check all that apply: <input type="checkbox"/> Initial return <input type="checkbox"/> Initial return of a former public charity <input type="checkbox"/> Final return <input type="checkbox"/> Amended return <input type="checkbox"/> Address change <input type="checkbox"/> Name change		D 1. Foreign organizations, check here..... <input type="checkbox"/> 2. Foreign organizations meeting the 85% test, check here and attach computation ... <input type="checkbox"/>	
H Check type of organization: <input checked="" type="checkbox"/> Section 501(c)(3) exempt private foundation <input type="checkbox"/> Section 4947(a)(1) nonexempt charitable trust <input type="checkbox"/> Other taxable private foundation		E If private foundation status was terminated under section 507(b)(1)(A), check here <input type="checkbox"/>	
I Fair market value of all assets at end of year (from Part II, col. (c), line 16) ▶ \$ <u>131,323,667</u>		J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ <i>(Part I, column (d) must be on cash basis.)</i>	
		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	

Part I Analysis of Revenue and Expenses <i>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)</i>		(a) Revenue and expenses per books	(b) Net investment income	(c) Adjusted net income	(d) Disbursements for charitable purposes (cash basis only)
Revenue	1 Contributions, gifts, grants, etc., received (attach schedule)				
	2 Check <input checked="" type="checkbox"/> if the foundation is not required to attach Sch. B				
	3 Interest on savings and temporary cash investments				
	4 Dividends and interest from securities	2,389,917	2,389,917		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	3,246,814			
	b Gross sales price for all assets on line 6a	28,478,842			
	7 Capital gain net income (from Part IV, line 2)		3,246,814		
	8 Net short-term capital gain				
	9 Income modifications				
	10a Gross sales less returns and allowances				
b Less: Cost of goods sold					
c Gross profit or (loss) (attach schedule)					
11 Other income (attach schedule)	21,765	21,047			
12 Total. Add lines 1 through 11	5,658,496	5,657,778			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	558,624	181,749		376,875
	14 Other employee salaries and wages	62,203			62,203
	15 Pension plans, employee benefits	94,310	27,444		66,866
	16a Legal fees (attach schedule)				
	b Accounting fees (attach schedule)	46,700	13,590		33,110
	c Other professional fees (attach schedule)	273,076	273,076		
	17 Interest	1,948	567		1,381
	18 Taxes (attach schedule) (see instructions)	203,369	4,358		12,618
	19 Depreciation (attach schedule) and depletion	34,784	10,122		
	20 Occupancy	7,789	2,267		5,522
	21 Travel, conferences, and meetings	165	48		117
	22 Printing and publications				
	23 Other expenses (attach schedule)	321,049	264,944		53,365
	24 Total operating and administrative expenses. Add lines 13 through 23	1,604,017	778,165		612,057
	25 Contributions, gifts, grants paid	5,366,150			5,366,150
26 Total expenses and disbursements. Add lines 24 and 25	6,970,167	778,165		5,978,207	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	-1,311,671				
b Net investment income (if negative, enter -0-)		4,879,613			
c Adjusted net income (if negative, enter -0-)					

Part II Balance Sheets Attached schedules and amounts in the description column should be for end-of-year amounts only. (See instructions.)

		Beginning of year	End of year	
		(a) Book Value	(b) Book Value	(c) Fair Market Value
Assets	1 Cash—non-interest-bearing	669,901	466,503	466,503
	2 Savings and temporary cash investments	2,715,974	4,126,421	4,126,421
	3 Accounts receivable ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	4 Pledges receivable ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	5 Grants receivable			
	6 Receivables due from officers, directors, trustees, and other disqualified persons (attach schedule) (see instructions)			
	7 Other notes and loans receivable (attach schedule) ▶ _____ Less: allowance for doubtful accounts ▶ _____			
	8 Inventories for sale or use			
	9 Prepaid expenses and deferred charges	5,876	9,032	9,032
	10a Investments—U.S. and state government obligations (attach schedule)	6,311,645	7,159,211	7,414,134
	b Investments—corporate stock (attach schedule)	26,502,665	23,204,643	73,400,103
	c Investments—corporate bonds (attach schedule)	22,564,947	22,185,731	23,524,739
	11 Investments—land, buildings, and equipment: basis ▶ _____ Less: accumulated depreciation (attach schedule) ▶ _____			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	17,583,366	18,068,412	21,411,772
	14 Land, buildings, and equipment: basis ▶ <u>1,231,821</u> Less: accumulated depreciation (attach schedule) ▶ <u>479,765</u>	777,462	752,056	774,991
15 Other assets (describe ▶ _____)	211,616	195,972	195,972	
16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	77,343,452	76,167,981	131,323,667	
Liabilities	17 Accounts payable and accrued expenses	85,035	102,669	
	18 Grants payable			
	19 Deferred revenue			
	20 Loans from officers, directors, trustees, and other disqualified persons			
	21 Mortgages and other notes payable (attach schedule).			
	22 Other liabilities (describe ▶ _____)	647,779	766,345	
	23 Total liabilities (add lines 17 through 22)	732,814	869,014	
Net Assets or Fund Balances	Foundations that follow FASB ASC 958, check here ▶ <input checked="" type="checkbox"/> and complete lines 24, 25, 29 and 30.			
	24 Net assets without donor restrictions	76,610,638	75,298,967	
	25 Net assets with donor restrictions			
	Foundations that do not follow FASB ASC 958, check here ▶ <input type="checkbox"/> and complete lines 26 through 30.			
	26 Capital stock, trust principal, or current funds			
	27 Paid-in or capital surplus, or land, bldg., and equipment fund			
	28 Retained earnings, accumulated income, endowment, or other funds			
29 Total net assets or fund balances (see instructions)	76,610,638	75,298,967		
30 Total liabilities and net assets/fund balances (see instructions) .	77,343,452	76,167,981		

Part III Analysis of Changes in Net Assets or Fund Balances

1 Total net assets or fund balances at beginning of year—Part II, column (a), line 29 (must agree with end-of-year figure reported on prior year's return)	1	76,610,638
2 Enter amount from Part I, line 27a	2	-1,311,671
3 Other increases not included in line 2 (itemize) ▶ _____	3	
4 Add lines 1, 2, and 3	4	75,298,967
5 Decreases not included in line 2 (itemize) ▶ _____	5	
6 Total net assets or fund balances at end of year (line 4 minus line 5)—Part II, column (b), line 29 .	6	75,298,967

Part IV Capital Gains and Losses for Tax on Investment Income

(a) List and describe the kind(s) of property sold (e.g., real estate, 2-story brick warehouse; or common stock, 200 shs. MLC Co.)	(b) How acquired P—Purchase D—Donation	(c) Date acquired (mo., day, yr.)	(d) Date sold (mo., day, yr.)
1 a SCHEDULE ATTACHED	P		
b			
c			
d			
e			

(e) Gross sales price	(f) Depreciation allowed (or allowable)	(g) Cost or other basis plus expense of sale	(h) Gain or (loss) (e) plus (f) minus (g)
a 28,478,842		25,232,028	3,246,814
b			
c			
d			
e			

Complete only for assets showing gain in column (h) and owned by the foundation on 12/31/69			(l) Gains (Col. (h) gain minus col. (k), but not less than -0-) or Losses (from col.(h))
(i) F.M.V. as of 12/31/69	(j) Adjusted basis as of 12/31/69	(k) Excess of col. (i) over col. (j), if any	
a			3,246,814
b			
c			
d			
e			

2 Capital gain net income or (net capital loss)	{	If gain, also enter in Part I, line 7 If (loss), enter -0- in Part I, line 7	}	2	3,246,814
3 Net short-term capital gain or (loss) as defined in sections 1222(5) and (6): If gain, also enter in Part I, line 8, column (c) (see instructions). If (loss), enter -0- in Part I, line 8	{		}	3	3,246,814

Part V Qualification Under Section 4940(e) for Reduced Tax on Net Investment Income

SECTION 4940(e) REPEALED ON DECEMBER 20, 2019 - DO NOT COMPLETE

1 Reserved			
(a) Reserved	(b) Reserved	(c) Reserved	(d) Reserved
2 Reserved			2
3 Reserved			3
4 Reserved			4
5 Reserved			5
6 Reserved			6
7 Reserved			7
8 Reserved			8

Part VI Excise Tax Based on Investment Income (Section 4940(a), 4940(b), 4940(e), or 4948—see instructions)

1a Exempt operating foundations described in section 4940(d)(2), check here <input type="checkbox"/> and enter "N/A" on line 1. Date of ruling or determination letter: _____ (attach copy of letter if necessary—see instructions)			
b Reserved		1	67,827
c All other domestic foundations enter 1.39% of line 27b. Exempt foreign organizations enter 4% of Part I, line 12, col. (b)			
2 Tax under section 511 (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		2	
3 Add lines 1 and 2		3	67,827
4 Subtitle A (income) tax (domestic section 4947(a)(1) trusts and taxable foundations only. Others enter -0-)		4	
5 Tax based on investment income. Subtract line 4 from line 3. If zero or less, enter -0-		5	67,827
6 Credits/Payments:			
a 2020 estimated tax payments and 2019 overpayment credited to 2020	6a		63,790
b Exempt foreign organizations—tax withheld at source	6b		
c Tax paid with application for extension of time to file (Form 8868)	6c		10,000
d Backup withholding erroneously withheld	6d		
7 Total credits and payments. Add lines 6a through 6d.		7	73,790
8 Enter any penalty for underpayment of estimated tax. Check here <input checked="" type="checkbox"/> if Form 2220 is attached.		8	51
9 Tax due. If the total of lines 5 and 8 is more than line 7, enter amount owed ▶		9	
10 Overpayment. If line 7 is more than the total of lines 5 and 8, enter the amount overpaid ▶		10	5,912
11 Enter the amount of line 10 to be: Credited to 2021 estimated tax ▶ 5,912 Refunded ▶		11	

Part VII-A Statements Regarding Activities

	Yes	No
1a During the tax year, did the foundation attempt to influence any national, state, or local legislation or did it participate or intervene in any political campaign?	1a	No
b Did it spend more than \$100 during the year (either directly or indirectly) for political purposes? (see Instructions for definition). <i>If the answer is "Yes" to 1a or 1b, attach a detailed description of the activities and copies of any materials published or distributed by the foundation in connection with the activities.</i>	1b	No
c Did the foundation file Form 1120-POL for this year?	1c	No
d Enter the amount (if any) of tax on political expenditures (section 4955) imposed during the year: (1) On the foundation. ▶ \$ _____ (2) On foundation managers. ▶ \$ _____		
e Enter the reimbursement (if any) paid by the foundation during the year for political expenditure tax imposed on foundation managers. ▶ \$ _____		
2 Has the foundation engaged in any activities that have not previously been reported to the IRS? <i>If "Yes," attach a detailed description of the activities.</i>	2	No
3 Has the foundation made any changes, not previously reported to the IRS, in its governing instrument, articles of incorporation, or bylaws, or other similar instruments? <i>If "Yes," attach a conformed copy of the changes</i>	3	No
4a Did the foundation have unrelated business gross income of \$1,000 or more during the year?	4a	No
b If "Yes," has it filed a tax return on Form 990-T for this year?	4b	
5 Was there a liquidation, termination, dissolution, or substantial contraction during the year? <i>If "Yes," attach the statement required by General Instruction T.</i>	5	No
6 Are the requirements of section 508(e) (relating to sections 4941 through 4945) satisfied either: • By language in the governing instrument, or • By state legislation that effectively amends the governing instrument so that no mandatory directions that conflict with the state law remain in the governing instrument?	6	Yes
7 Did the foundation have at least \$5,000 in assets at any time during the year? <i>If "Yes," complete Part II, col. (c), and Part XV.</i>	7	Yes
8a Enter the states to which the foundation reports or with which it is registered (see instructions) ▶ AR _____		
b If the answer is "Yes" to line 7, has the foundation furnished a copy of Form 990-PF to the Attorney General (or designate) of each state as required by General Instruction G? <i>If "No," attach explanation</i> .	8b	Yes
9 Is the foundation claiming status as a private operating foundation within the meaning of section 4942(j)(3) or 4942(j)(5) for calendar year 2020 or the taxable year beginning in 2020? See the instructions for Part XIV. <i>If "Yes," complete Part XIV</i>	9	No
10 Did any persons become substantial contributors during the tax year? <i>If "Yes," attach a schedule listing their names and addresses.</i>	10	No

Part VII-A Statements Regarding Activities (continued)

Table with 3 columns: Question, Yes, No. Rows 11-14 regarding controlled entities, distributions, public inspection, and books in care.

Located at 3 POINT SOUTH COURT LITTLE ROCK AR ZIP+4 72211

15 Section 4947(a)(1) nonexempt charitable trusts filing Form 990-PF in lieu of Form 1041 —check here and enter the amount of tax-exempt interest received or accrued during the year.

Table with 3 columns: Question, Yes, No. Row 16 regarding foreign country interest.

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required

File Form 4720 if any item is checked in the "Yes" column, unless an exception applies.

Main table with 3 columns: Question, Yes, No. Rows 1a-4b regarding Form 4720 exceptions and requirements.

Part VII-B Statements Regarding Activities for Which Form 4720 May Be Required (continued)

5a During the year did the foundation pay or incur any amount to:				Yes	No
(1) Carry on propaganda, or otherwise attempt to influence legislation (section 4945(e))?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
(3) Provide a grant to an individual for travel, study, or other similar purposes?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions.	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
(5) Provide for any purpose other than religious, charitable, scientific, literary, or educational purposes, or for the prevention of cruelty to children or animals?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
b If any answer is "Yes" to 5a(1)–(5), did any of the transactions fail to qualify under the exceptions described in Regulations section 53.4945 or in a current notice regarding disaster assistance? See instructions			5b		
Organizations relying on a current notice regarding disaster assistance check here.		<input type="checkbox"/>			
c If the answer is "Yes" to question 5a(4), does the foundation claim exemption from the tax because it maintained expenditure responsibility for the grant?	<input type="checkbox"/> Yes	<input type="checkbox"/> No			
<i>If "Yes," attach the statement required by Regulations section 53.4945-5(d).</i>					
6a Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
b Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?			6b		No
<i>If "Yes" to 6b, file Form 8870.</i>					
7a At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			
b If "Yes", did the foundation receive any proceeds or have any net income attributable to the transaction?			7b		
8 Is the foundation subject to the section 4960 tax on payment(s) of more than \$1,000,000 in remuneration or excess parachute payment during the year?	<input type="checkbox"/> Yes	<input checked="" type="checkbox"/> No			

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors

1 List all officers, directors, trustees, foundation managers and their compensation. See instructions

(a) Name and address	(b) Title, and average hours per week devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
See Additional Data Table				

2 Compensation of five highest-paid employees (other than those included on line 1—see instructions). If none, enter "NONE."

(a) Name and address of each employee paid more than \$50,000	(b) Title, and average hours per week devoted to position	(c) Compensation	(d) Contributions to employee benefit plans and deferred compensation	(e) Expense account, other allowances
ALMA WILLETT 3021 LOUISIANA ST LITTLE ROCK, AR 72206	SECRETARY 40.00	62,203	14,287	

Total number of other employees paid over \$50,000. ▶ 1

Part VIII Information About Officers, Directors, Trustees, Foundation Managers, Highly Paid Employees, and Contractors (continued)

3 Five highest-paid independent contractors for professional services (see instructions). If none, enter "NONE".

(a) Name and address of each person paid more than \$50,000	(b) Type of service	(c) Compensation
NONE		
Total number of others receiving over \$50,000 for professional services. ▶		

Part IX-A Summary of Direct Charitable Activities

List the foundation's four largest direct charitable activities during the tax year. Include relevant statistical information such as the number of organizations and other beneficiaries served, conferences convened, research papers produced, etc.

	Expenses
1 OFFICE SPACE (774 SQUARE FEET) PROVIDED TO THREE SELECTED CHARITIES NET OF 718 REIMBURSEMENT.	18,269
2	
3	
4	

Part IX-B Summary of Program-Related Investments (see instructions)

Describe the two largest program-related investments made by the foundation during the tax year on lines 1 and 2.	Amount
1 N/A	
2	
All other program-related investments. See instructions.	
3	
Total. Add lines 1 through 3 ▶	

Part X Minimum Investment Return (All domestic foundations must complete this part. Foreign foundations, see instructions.)

1	Fair market value of assets not used (or held for use) directly in carrying out charitable, etc., purposes:		
a	Average monthly fair market value of securities.	1a	122,658,081
b	Average of monthly cash balances.	1b	3,989,400
c	Fair market value of all other assets (see instructions).	1c	979,995
d	Total (add lines 1a, b, and c).	1d	127,627,476
e	Reduction claimed for blockage or other factors reported on lines 1a and 1c (attach detailed explanation).	1e	
2	Acquisition indebtedness applicable to line 1 assets.	2	
3	Subtract line 2 from line 1d.	3	127,627,476
4	Cash deemed held for charitable activities. Enter 1 1/2% of line 3 (for greater amount, see instructions).	4	1,914,412
5	Net value of noncharitable-use assets. Subtract line 4 from line 3. Enter here and on Part V, line 4	5	125,713,064
6	Minimum investment return. Enter 5% of line 5.	6	6,285,653

Part XI Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here and do not complete this part.)

1	Minimum investment return from Part X, line 6.	1	6,285,653
2a	Tax on investment income for 2020 from Part VI, line 5.	2a	67,827
b	Income tax for 2020. (This does not include the tax from Part VI.).	2b	
c	Add lines 2a and 2b.	2c	67,827
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3	6,217,826
4	Recoveries of amounts treated as qualifying distributions.	4	
5	Add lines 3 and 4.	5	6,217,826
6	Deduction from distributable amount (see instructions).	6	
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XIII, line 1.	7	6,217,826

Part XII Qualifying Distributions (see instructions)

1	Amounts paid (including administrative expenses) to accomplish charitable, etc., purposes:		
a	Expenses, contributions, gifts, etc.—total from Part I, column (d), line 26.	1a	5,978,207
b	Program-related investments—total from Part IX-B.	1b	
2	Amounts paid to acquire assets used (or held for use) directly in carrying out charitable, etc., purposes.	2	
3	Amounts set aside for specific charitable projects that satisfy the:		
a	Suitability test (prior IRS approval required).	3a	
b	Cash distribution test (attach the required schedule).	3b	
4	Qualifying distributions. Add lines 1a through 3b. Enter here and on Part V, line 8, and Part XIII, line 4	4	5,978,207
5	Foundations that qualify under section 4940(e) for the reduced rate of tax on net investment income. Enter 1% of Part I, line 27b. See instructions.	5	
6	Adjusted qualifying distributions. Subtract line 5 from line 4.	6	5,978,207

Note: The amount on line 6 will be used in Part V, column (b), in subsequent years when calculating whether the foundation qualifies for the section 4940(e) reduction of tax in those years.

Part XIII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2019	(c) 2019	(d) 2020
1 Distributable amount for 2020 from Part XI, line 7				6,217,826
2 Undistributed income, if any, as of the end of 2020:				
a Enter amount for 2019 only.				
b Total for prior years: 20____, 20____, 20____				
3 Excess distributions carryover, if any, to 2020:				
a From 2015.				
b From 2016.	225,391			
c From 2017.	41,593			
d From 2018.	147,549			
e From 2019.				
f Total of lines 3a through e.	414,533			
4 Qualifying distributions for 2020 from Part XII, line 4: ▶ \$ _____ 5,978,207				
a Applied to 2019, but not more than line 2a				
b Applied to undistributed income of prior years (Election required—see instructions).				
c Treated as distributions out of corpus (Election required—see instructions).				
d Applied to 2020 distributable amount.				5,978,207
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2020. (If an amount appears in column (d), the same amount must be shown in column (a).)	239,619			239,619
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5	174,914			
b Prior years' undistributed income. Subtract line 4b from line 2b				
c Enter the amount of prior years' undistributed income for which a notice of deficiency has been issued, or on which the section 4942(a) tax has been previously assessed.				
d Subtract line 6c from line 6b. Taxable amount—see instructions				
e Undistributed income for 2019. Subtract line 4a from line 2a. Taxable amount—see instructions				
f Undistributed income for 2021. Subtract lines 4d and 5 from line 1. This amount must be distributed in 2020				0
7 Amounts treated as distributions out of corpus to satisfy requirements imposed by section 170(b)(1)(F) or 4942(g)(3) (Election may be required - see instructions).				
8 Excess distributions carryover from 2015 not applied on line 5 or line 7 (see instructions).				
9 Excess distributions carryover to 2021. Subtract lines 7 and 8 from line 6a	174,914			
10 Analysis of line 9:				
a Excess from 2016.				
b Excess from 2017.	27,365			
c Excess from 2018.	147,549			
d Excess from 2019.				
e Excess from 2020.				

Part XIV Private Operating Foundations (see instructions and Part VII-A, question 9)

1a If the foundation has received a ruling or determination letter that it is a private operating foundation, and the ruling is effective for 2020, enter the date of the ruling. ▶

b Check box to indicate whether the organization is a private operating foundation described in section 4942(j)(3) or 4942(j)(5)

2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part X for each year listed

	Tax year	Prior 3 years			(e) Total
	(a) 2020	(b) 2019	(c) 2018	(d) 2017	
b 85% of line 2a					
c Qualifying distributions from Part XII, line 4 for each year listed					
d Amounts included in line 2c not used directly for active conduct of exempt activities					
e Qualifying distributions made directly for active conduct of exempt activities. Subtract line 2d from line 2c					
3 Complete 3a, b, or c for the alternative test relied upon:					
a "Assets" alternative test—enter:					
(1) Value of all assets					
(2) Value of assets qualifying under section 4942(j)(3)(B)(i)					
b "Endowment" alternative test— enter 2/3 of minimum investment return shown in Part X, line 6 for each year listed.					
c "Support" alternative test—enter:					
(1) Total support other than gross investment income (interest, dividends, rents, payments on securities loans (section 512(a)(5)), or royalties)					
(2) Support from general public and 5 or more exempt organizations as provided in section 4942(j)(3)(B)(iii).					
(3) Largest amount of support from an exempt organization					
(4) Gross investment income					

Part XV Supplementary Information (Complete this part only if the foundation had \$5,000 or more in assets at any time during the year—see instructions.)

1 Information Regarding Foundation Managers:

a List any managers of the foundation who have contributed more than 2% of the total contributions received by the foundation before the close of any tax year (but only if they have contributed more than \$5,000). (See section 507(d)(2).)

b List any managers of the foundation who own 10% or more of the stock of a corporation (or an equally large portion of the ownership of a partnership or other entity) of which the foundation has a 10% or greater interest.

2 Information Regarding Contribution, Grant, Gift, Loan, Scholarship, etc., Programs:

Check here if the foundation only makes contributions to preselected charitable organizations and does not accept unsolicited requests for funds. If the foundation makes gifts, grants, etc. to individuals or organizations under other conditions, complete items 2a, b, c, and d. See instructions

a The name, address, and telephone number or e-mail address of the person to whom applications should be addressed:
 CHARLES A FRUEAUFF FOUNDATION INC
 200 SOUTH COMMERCE ST SUITE 100
 LITTLE ROCK, AR 72201
 (501) 324-2233

b The form in which applications should be submitted and information and materials they should include:
 REQUEST LETTER AND COPY OF TAX EXEMPT STATUS

c Any submission deadlines:
 MARCH 15 AND SEPTEMBER 15

d Any restrictions or limitations on awards, such as by geographical areas, charitable fields, kinds of institutions, or other factors:
 NOT OUTSIDE UNITED STATES, NO INDIVIDUALS, NO LOANS

Part XV **Supplementary Information** (continued)

3 Grants and Contributions Paid During the Year or Approved for Future Payment

Recipient Name and address (home or business)	If recipient is an individual, show any relationship to any foundation manager or substantial contributor	Foundation status of recipient	Purpose of grant or contribution	Amount
a <i>Paid during the year</i> SCHEDULE ATTACHED VARIOUS VARIOUS, AR 72201	NONE		VARIOUS	5,366,150
Total				▶ 3a 5,366,150
b <i>Approved for future payment</i>				
Total				▶ 3b

Form 990PF Part VIII Line 1 - List all officers, directors, trustees, foundation managers and their compensation

(a) Name and address	Title, and average hours per week (b) devoted to position	(c) Compensation (If not paid, enter -0-)	(d) Contributions to employee benefit plans and deferred compensation	Expense account, (e) other allowances
DAVID A FRUEAUFF 3 POINT SOUTH COURT LITTLE ROCK, AR 72211	PRESIDENT 40.00	194,295	16,572	0
JAMES P FALLON ESQ 17 MARSH TOWER LANE SAVANNAH, GA 31411	VP/TRUSTEE 25.00	145,279	8,426	0
AC MCCULLY 730 LIVE OAK PLANT TALLAHASSEE, FL 32312	TRUSTEE 5.00	64,000	0	0
ANNA KAY FRUEAUFF 3711 OAKWOOD ROAD LITTLE ROCK, AR 72205	VP/TRUSTEE 40.00	138,050	17,179	0
DANIEL FALLON 3517 BOUNDARY STREET SAN DIEGO, CA 92104	TRUSTEE 2.00	8,500	0	0
LESLIE MCDOWELL 807 LAND GRANT RICHMOND, TX 77406	TRUSTEE 2.00	8,500	0	0

TY 2020 Accounting Fees Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
SKELTON, BRYANT, BRYANT				
& SCARBORO, P.A.	46,700	13,590		33,110

Note: To capture the full content of this document, please select landscape mode (11" x 8.5") when printing.

TY 2020 Depreciation Schedule

Name: CHARLES A FRUEAUFF FOUNDATION INC

EIN: 13-5605371

Depreciation Schedule

Description of Property	Date Acquired	Cost or Other Basis	Prior Years' Depreciation	Computation Method	Rate / Life (# of years)	Current Year's Depreciation Expense	Net Investment Income	Adjusted Net Income	Cost of Goods Sold Not Included
SCHEDULE ATTACHED			421,537			34,784	10,122		

TY 2020 Investments Corporate Bonds Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Investments Corporate Bonds Schedule**

Name of Bond	End of Year Book Value	End of Year Fair Market Value
SCHEDULE ATTACHED	22,185,731	23,524,739

TY 2020 Investments Corporate Stock Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Investments Corporation Stock Schedule

Name of Stock	End of Year Book Value	End of Year Fair Market Value
SCHEDULE ATTACHED	23,204,643	73,400,103

TY 2020 Investments Government Obligations Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**US Government Securities - End
of Year Book Value:**

7,159,211

**US Government Securities - End
of Year Fair Market Value:**

7,414,134

**State & Local Government
Securities - End of Year Book
Value:****State & Local Government
Securities - End of Year Fair
Market Value:**

TY 2020 Investments - Other Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Investments Other Schedule 2**

Category/ Item	Listed at Cost or FMV	Book Value	End of Year Fair Market Value
1940 SHS - SOUTHERN BANCORP COMMON	AT COST	402,310	1,007,056
500 SHS - SOUTHERN BANCORP PREFERRED	AT COST	500,000	500,000
COHEN & STEERS INST GLOBAL REALTY	AT COST	3,000,000	4,177,296
FUGIO PRIVATE EQUITY FUND IX, L.P.	AT COST	843,482	1,319,166
FUGIO PRIVATE EQUITY FUND V, L.P.	AT COST	924,736	448,676
FUGIO PRIVATE EQUITY FUND VI, L.P.	AT COST	452,630	241,875
FUGIO PRIVATE EQUITY FUND VII, L.P.	AT COST	686,745	1,498,623
FUGIO PRIVATE EQUITY FUND VIII, L.P.	AT COST	603,805	1,441,202
FUGIO PRIVATE EQUITY FUND X, L.P.	AT COST	366,309	453,026
GALTERE SIDE POCKET PARTNER CLASS	AT COST	152,928	189,727
NOTE RECEIVABLE - SOUTHERN BANCORP	AT COST	500,000	500,000
OPTIMA DISCRETIONARY MACRO FUND	AT COST		
OPTIMA FUND	AT COST	4,119,183	3,122,525
OPTIMA PARTNERS FOCUS FUND	AT COST	1,854,590	1,831,965
TIMBERLAND PROPERTY	AT COST	3,661,694	4,680,635

**TY 2020 Land, Etc.
Schedule****Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Category / Item	Cost / Other Basis	Accumulated Depreciation	Book Value	End of Year Fair Market Value
FURNITURE AND EQUIPMENT	131,357	106,366	24,991	24,991
BUILDING	1,100,464	373,399	727,065	750,000

TY 2020 Other Assets Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Other Assets Schedule**

Description	Beginning of Year - Book Value	End of Year - Book Value	End of Year - Fair Market Value
ACCRUED INTEREST & DIVIDENDS	210,952	195,308	195,308
DEPOSIT	664	664	664

TY 2020 Other Expenses Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Other Expenses Schedule**

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
EXPENSES				
BANK ERROR	1,824	531		1,293
CONDOMINIUM DUES	20,911	1,652		19,259
DUES AND SUBSCRIPTIONS	467	136		331
GRANT SOFTWARE TRAINING	3,825			3,825
INSURANCE	10,418	3,032		7,386
OFFICE EXPENSES	6,249	1,818		4,431
PARTNERSHIP EXPENSES	237,883	237,883		
PENALTIES	2,740			
REPAIRS AND MAINTENANCE	5,457	431		5,026

Other Expenses Schedule

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
TELEPHONE	5,913	1,721		4,192
TENANT PARKING	3,795			3,795
TIMBER EXPENSES	17,412	17,412		
UTILITIES	4,155	328		3,827

TY 2020 Other Income Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Other Income Schedule**

Description	Revenue And Expenses Per Books	Net Investment Income	Adjusted Net Income
TIMBERLAND INCOME	21,047	21,047	
RENT INCOME	718		

TY 2020 Other Liabilities Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Description	Beginning of Year - Book Value	End of Year - Book Value
DEFERRED EXCISE TAX LIABILITY	647,779	766,345

TY 2020 Other Professional Fees Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
INVESTMENT MANAGEMENT	216,910	216,910		
INVESTMENT CUSTODY FEES	56,166	56,166		

TY 2020 Taxes Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**Taxes Schedule**

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
FEDERAL EXCISE TAX - CURRENT	67,827			
FEDERAL EXCISE TAX - DEFERRED	118,566			
FOREIGN TAX WITHHELD	3,276	3,276		
OTHER TAXES	13,700	1,082		12,618

CHARLES A. FRUEAUFF FOUNDATION, INC.

13-5605371

Form 990-PF

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Page 1, Part I - Line 25 - Grants Paid

Advocacy Center for Children of Galveston Co	\$	30,000
Age to Age, Wesley Foundation		50,000
Alice Lloddy College		50,000
Alzheimers Project of Tallahassee		40,000
America Scores		20,000
American Red Cross of Greater Arkansas		140,000
America's Second Harvest of Coastal Georgia		25,000
Second Harvest of Coastal Georgia		10,000
America's Second Harvest of the Big Bend		40,000
Arkansas Food Bank		75,000
Arkansas Hospice Foundation		40,000
Arkansas Prostate Cancer Foundation		15,000
Arkansas Sheriff's Youth Ranches		35,000
Arkansas Single Parent Scholarship Fund		60,000
Arkansas Tech University Foundation		55,000
Attack Poverty		25,000
Baptist Health Foundation		25,000
Belmont University		25,000
Big Bend Habitat for Humanity		25,000
Big Bend Hospice Foundation		65,000
Big Brothers Big Sisters of New York		40,000
Boys & Girls Clubs of Central Arkansas		25,000
Boy's & Girls Clubs of the Arkansas River Valley		50,000
Boys & Girls Clubs of the Big Bend		65,000
Boys & Girls of Saline County		40,000
Boys, Girls, Adults Community Development Center		30,000
Brooklyn Community Services		30,000
But God Ministeries		40,000
CAMBA		10,000
Camp Aldersgate		25,000
Candid		17,000
Capital City Youth Services, Inc		25,000
Capital Medical Society Foundation		60,000
Caramoor Center for Music and the Arts		20,000
CASA of Galveston County		35,000
CATCH Kids, Inc		15,000
Chatham Savannah Authority for the Homeless		35,000
CHI St. Vincents Foundation		40,000
Child Advocates of Fort Bend		60,000
Children's Aid Society		45,000
Children's Health Fund		10,000
Children's Village		50,000
City Connections, Inc		15,000
City Harvest		60,000

College of St. Mary	50,000
Columbia University School of Nursing	50,000
Community Service Youth Foundation	45,000
Connecticut Food Bank	45,000
Covenant House	55,000
DEBATE - Kansas City	15,000
DePaul Community Health Centers	20,000
Domus Kids, Inc	35,000
Echo Outreach Ministeries	70,000
Elder Care Services	80,000
Elderhelp of San Diego	25,000
Elon University	30,000
Family Promise of Pulaski County	35,000
Family Services of Westchester	25,000
Ferncliff Camps & Conference Center	20,000
Florida State University Foundation	30,000
Food for Thought	50,000
Forsyth Farmer's Market, Inc	25,000
Fort Bend Seniors Meals on Wheels	35,000
Franklin's Promise Coalition	23,000
Fresh Youth Initiatives	35,000
Galveston County Food Bank	55,000
Good Shepherd Services	50,000
Grand Street Settlement	40,000
Guide Dogs of Texas, Inc	25,000
Guiding Eyes for the Blind	35,000
Haven House	25,000
Hendrix College	50,000
Hope for Three	15,000
Horizons Savannah Country Day School	20,000
Horticultural Society of New York, Inc	50,000
Hunters for the Hungry	25,000
Immerse Arkansas	25,000
Independance Village	40,000
Interfaith Caring Ministeries	10,000
International Hearing Dogs, Inc	45,000
Island Harvest Food Bank	50,000
J. Austin White Cultural Center	15,000
John Hopkins University School of Nursing	50,000
Joseph Pfeifer Kiwanis Camp	35,000
Just Communities of Arkansas	12,000
Kids Empowered by Your Support	20,000
Kids in Crisis	20,000
Kitchens for Good	30,000
Legal Outreach	10,000
Liberty's Kitchen	25,000
Literary Council of Ft. Bend County	25,000
Louisiana Center for Children's Rights	20,000
LSA Family Health Services	30,000
Making Headway	25,000
Mama's Kitchen	10,000
Memorial Sloan Kettering Cancer Center	30,000

Methodist Family Health Foundation	20,000
Metropolitan Inter-Faith Association	40,000
Midnight Run	45,000
Millsaps College	25,000
Mount Kisco Child Care Center	30,000
Museum of Discovery	25,000
Music Conservancy of Westchester	40,000
Neighbors Link	60,000
Nonprofit Leadership Alliance	25,000
Northern Westchester Hospital Center	20,000
Oglala Lakota College	65,000
Oglethorpe University	50,000
Our House, Inc	30,000
P.A.R.K.	75,000
Partnership with Children	35,000
Persephone Productions	25,000
Piney Woods	50,000
Planned Parenthood of Great Plains	30,000
Reconcile New Orleans	10,000
Refuge House	30,000
S.A.F.E., Inc	25,000
Safe Horizons	30,000
San Diego Hunger Coalition	45,000
Sanctuary Hospice House	25,000
Savannah Area Family Emergency Shelter	45,000
Savannah Music Festival	35,000
Shepherd Higher Education Consortium	35,000
Silberman School Social Work	60,000
Society of St. Andrew, Alabama Gleaning	15,000
Society of St. Andrew, Florida	20,000
Society of St. Andrew, Georgia	15,000
Society of St. Andrew, Mississippi	25,000
Society of St. Andrew, Tennessee	24,000
Southern Bancorp Community Partners	35,000
St. Louis Crisis Nursery	25,000
Step Up Savannah	25,000
Student Leadership Network	30,000
Sunshine Center, Inc	50,000
The Brandon Burlsworth Foundation	25,000
The Bridge Fund of New York, Inc	25,000
The Children's Health Fund	25,000
The Floating Hospital	75,000
The Legal Aid Society	45,000
The Russ Buss	30,000
Thea Foundation	40,000
Tutwiler Community Education Center	25,000
University of Lynchburg	25,000
University of Scranton	15,000
University of the Ozarks	100,000
Vera Lloyd Presbyterian Family Services	15,000
Viscardi Center	40,000
Weill Cornell	40,000

Young People's Chorus of New York	45,000
Youth Empower Project	50,000
YWCA of the City of New York	35,000
Imputed interest on below market loan	<u>10,150</u>
	<u>\$ 5,366,150</u>

CHARLES A. FRUEAUFF FOUNDATION, INC

13-5605371

Form 990-PF

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Page 2, Part II - Line 10a - Investments - US Government Obligations

		INTEREST	DUE		MARKET
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
135,000.000	U S TREASURY NOTES	1.125%	08/15/40	\$ 128,967	\$ 127,807
75,000.000	U S TREASURY NOTES	1.375%	08/15/50	72,499	70,242
100,000.000	U S TREASURY NOTES	2.000%	02/15/50	116,863	108,609
35,000.000	U S TREASURY NOTES	2.625%	02/15/29	35,059	40,179
50,000.000	U S TREASURY NOTES	2.250%	11/15/27	52,641	55,520
50,000.000	U S TREASURY NOTES	2.875%	08/15/28	55,389	58,080
205,000.000	U S TREASURY NOTES	3.125%	11/15/28	218,856	242,717
230,000.000	U S TREASURY NOTES	1.750%	11/15/29	232,360	248,571
265,000.000	U S TREASURY NOTES	1.625%	08/15/29	278,592	283,488
140,000.000	U S TREASURY NOTES	2.375%	05/15/27	141,847	156,160
235,000.000	U S TREASURY NOTES	1.125%	09/30/21	236,965	236,772
227,000.000	U S TREASURY NOTES	1.625%	08/15/29	246,620	242,837
55,000.000	U S TREASURY NOTES	0.250%	10/31/25	54,676	54,764
125,000.000	U S TREASURY NOTES	0.500%	08/31/27	124,229	124,238
40,000.000	U S TREASURY NOTES	0.500%	10/31/27	39,691	39,688
859,000.000	U S TREASURY NOTES	1.250%	08/31/24	853,231	891,079
60,000.000	U S TREASURY NOTES	1.500%	02/15/30	64,482	63,476
530,000.000	U S TREASURY NOTES	1.500%	02/15/30	570,115	560,703
277,000.000	U S TREASURY NOTES	1.500%	09/15/22	280,881	283,470
100,000.000	U S TREASURY NOTES	1.750%	12/31/26	100,012	107,465
1,333,000.000	U S TREASURY NOTES	2.000%	05/31/24	1,352,375	1,414,646
40,000.000	U S TREASURY NOTES	2.875%	05/15/28	47,266	46,344
160,000.000	U S TREASURY NOTES	1.625%	05/15/26	137,617	154,391
80,000.000	U S TREASURY NOTES	2.250%	02/15/27	79,144	88,428
220,000.000	U S TREASURY NOTES	0.625%	05/15/30	214,873	215,084
390,000.000	U S TREASURY NOTES	0.625%	05/15/30	388,761	381,286

	INTEREST	DUE		MARKET
	<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
125,000.000 U S TREASURY NOTES	0.625%	08/15/30	124,376	121,875
60,000.000 U.S. TSY INFL IDX NOTES	0.375%	07/15/25	61,932	72,354
120,000.000 U.S. TSY INFL IDX NOTES	0.375%	01/15/27	119,559	144,336
195,000.000 U.S. TSY INFL IDX NOTES	0.125%	04/15/25	205,822	211,460
60,000.000 U.S. TSY INFL IDX NOTES	0.125%	10/15/24	64,223	65,288
50,000.000 U.S. TSY INFL IDX NOTES	0.250%	02/15/50	57,607	60,325
384,000.000 U.S. TSY INFL IDX NOTES	0.250%	07/15/29	401,681	442,452
			<u>\$ 7,159,211</u>	<u>\$ 7,414,134</u>

CHARLES A. FRUEAUFF FOUNDATION, INC.**13-5605371****Form 990-PF****Calendar Year 2020****Page 2, Part II, Line 10b - Investments - Corporate Stock:**

<u>SECURITY</u>	<u>SHARES</u>		<u>BOOK</u> <u>VALUE</u>	<u>MARKET</u> <u>VALUE</u>
ABBVIE INC	1,450	\$	125,032	\$ 155,368
ACCENTURE PLC	7,400		453,125	1,932,954
ALLEGION PUB LTD CO	4,720		3,927	549,314
ALPHABET INC	120		179,782	210,317
AMAZON INC	34		142,530	192,159
AMERICAN TOWER CORP	8,811		392,078	1,977,717
AMGEN INC	1,230		104,646	282,802
ANHEUSER BUSH INBEV	2,535		118,179	177,222
ANTHEM INC	550		141,770	176,600
APPLE COMPUTER INC	33,721		217,650	4,912,715
APPLIED MATERIALS INC	2,310		116,962	199,353
ARCOSA INC	3,500		152,542	192,255
ARES CAP CORP	5,675		101,989	95,851
AT&T INC	26,534		612,715	763,118
AUTOMATIC DATA PROCESSING INC	950		130,844	167,390
AVALON BAY CMNT INC	5,000		431,191	802,150
BANK OF AMERICA CORP	38,680		501,694	1,172,391
BERKSHIRE HATHAWAY A	6		5,472	2,086,890
BERKSHIRE HATHAWAY B	626		416	145,151
BLACKROCK INC	295		99,601	212,854
BLACKSTONE GROUP INC	2,685		121,175	174,015
BRISTOL MYERS SQUIBB CO	2,650		132,209	164,380
CARRIER GLOBAL CORP	9,125		107,827	344,195
CATERPILLAR INC	950		117,255	172,919
CHEVRONTEXACO CORP	8,465		118,776	714,869
CIGNA CORP	4,000		291,328	832,720
CISCO SYSTEMS INC	3,810		83,731	170,498
COLGATE POLMALIVE CO	12,300		60,414	1,051,773
CONSOLIDATED EDISON INC	11,070		436,734	800,029
CROWN CASTLE INTL CORP	10,327		315,938	1,643,955
CSX CORP	34,000		16,774	3,085,500
CUMMINGS INC	800		147,560	181,680
DIGITAL REALTY TR INC	1,090		70,413	152,065
DR HORTON INC	21,496		399,405	1,481,504
EATON CORP PLC	1,540		116,834	185,015
ENBRIDGE INC	3,468		99,071	110,941
EUROPACIFIC GROWTH FD	80,236		2,917,728	5,548,323
EXXON MOBIL	16,960		59,348	699,091
FEDERAL SIGNAL CORP	5,000		149,604	165,850
GARTNER INC	7,150		338,154	1,145,359
HOME DEPOT INC	1,025		76,124	272,260
IBB US ISHARES NASDAQ BIOTECH INDX	10,500		247,975	1,590,645
ILLINOIS TOOL WORKS INC	5,260		312,638	1,072,409

<u>SECURITY</u>	<u>SHARES</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>
INGERSOL RAND CO LTD	9,487	2,729	448,629
INTEL CORP	3,920	82,845	195,294
INTUIT	1,850	149,930	702,723
IVESCO EXCHANGE TRADED FUND	9,695	1,200,435	1,467,241
JP MORGAN CHASE & CO	16,346	748,514	2,077,086
LABORATORY CORP	10,200	410,962	2,076,210
LENNAR CORP	13,100	393,034	998,613
LOCKHEED MARTIN CORP	3,300	288,332	1,171,434
MAGELLAN MIDSTREAM PARTNERS LP	1,400	83,547	59,416
MASCO CORP	4,000	119,680	219,720
MCKESSON CORP	6,165	303,408	1,072,217
MEDICAL PROPERTIES TR INC	7,290	100,026	158,849
MEDTRONIC PLC	1,520	119,791	178,052
MICROCHIP TECHNOLOGY INC	1,700	123,845	234,787
MICROSOFT CORP	625	130,888	139,012
MYR GROUP INC	8,200	353,264	492,820
NIKE INC CL B	20,100	150,566	2,136,197
NOVARTIS AG - ADR	1,200	87,053	113,316
OTIS WORLDWIDE CORP	4,562	150,792	308,163
PARKER HANNIFIN CORP	7,680	300,014	2,092,109
PEPSICO INC	12,200	413,535	1,245,720
PFIZER INC	2,500	78,930	92,025
PPL CORP	13,400	229,653	377,880
PUBLIC SVC ENTERPRISE GRP INC	16,800	500,634	979,440
QUALCOMM INC	1,470	112,967	223,939
QUEST DIAGNOSTICS INC	9,832	350,595	1,171,679
RAYTHEON TECHNOLOGIES	9,125	318,289	652,529
SCHLUMBERGER LTD	2,700	110,912	58,941
SELECT SECTOR SPDR TR	22,975	1,200,663	1,440,533
TEREX CORP	13,500	354,973	471,015
TEXAS INSTRUMENTS INC	14,500	90,797	2,379,885
TRANE TECHNOLOGIES CORP	11,160	9,412	1,619,986
TRUIST FINANCIAL CORP	2,245	70,801	107,603
UNITEDHEALTH GROUP INC	600	139,065	210,408
US BANCORP DEL COM	3,080	138,153	143,497
VANGUARD SMALL CAP ETF	3,000	477,359	584,040
VERIZON COMMUNICATIONS	17,480	587,483	1,026,950
VIACOMCBS INC	2,000	109,520	74,520
VIATRIS INC	310	4,327	5,809
VISA INC	856	67,028	187,232
WALT DISNEY CO	1,140	114,569	206,545
WASATCH INTL OPPORTUNITIES FD	252,210	813,265	1,306,448
WASTE MANAGEMENT INC	12,650	351,630	1,491,815
XYLEM INC	16,500	283,691	1,679,535
ZIMMER BIOMET HOLDINGS INC	7,500	207,577	1,155,675
		<u>\$ 23,204,643</u>	<u>\$ 73,400,103</u>

CHARLES A. FRUEAUFF FOUNDATION, INC

13-5605371

Form 990-PF

Calendar Year 2020

Page 2, Part II - Line 10c - Investments - Corporate Bonds

			INTEREST	DUE		MARKET
			<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
80,000.000	Abb Fin Usa Inc	2.8750%	05/08/22	2.875%	05/08/22	\$ 78,530 \$ 82,691
55,000.000	ABBVIE INC SR	2.8500%	05/14/23	2.850%	05/14/23	55,809 57,829
60,000.000	ADOBE SYS INC SR NT	3.2500%	02/01/25	3.250%	02/01/25	59,719 66,062
85,000.000	AERCAP IRELAND CAPITAL			4.500%	05/15/21	86,184 86,069
56,000.000	AIR LEASE CORP FR	3.2500%	10/01/29	3.250%	10/01/29	55,211 59,184
70,000.000	AIR LEASE CORP SR GLBL NT	2.5000%	03/01/21	2.500%	03/01/21	70,340 70,213
35,000.000	AIR LEASE CORP SR GLBL NT	2.7500%	01/15/23	2.750%	01/15/23	34,666 36,179
40,000.000	ALEXANDRIA REAL ESTATE	4.3000%	01/15/26	4.300%	01/15/26	40,392 46,506
100,000.000	AMAZON COM INC SR GLBL NT	2.4000%	02/22/23	2.400%	02/22/23	96,657 104,360
75,000.000	AMERICAN CAMPUS CMNT	3.750%	4/15/23	3.750%	04/15/23	78,113 79,262
55,000.000	AMERICAN CAMPUS CMNTYS OPER	4.1250%	07/01/24	4.125%	07/01/24	57,978 60,030
270,000.000	AMERICAN EXPRESS CREDIT ACCO	2.0000%	04/15/25	2.000%	04/15/25	269,964 278,038
135,000.000	AMERICAN EXPRESS SERIES 2019	2.6700%	11/15/24	2.670%	11/15/24	137,072 139,224
50,000.000	AMERICAN HOMES 4 RENT L P	4.9000%	02/15/29	4.900%	02/15/29	56,767 60,379
65,000.000	AMGEN INC SR GLBL NT	3.3750%	02/21/50	3.375%	02/21/50	76,887 72,623
60,000.000	Anheuser Busch Inbev Fin	4.9000%	02/01/46	4.900%	02/01/46	64,859 77,100
60,000.000	Apple Inc	4.3750%	05/13/45	4.375%	05/13/45	63,919 82,228
60,000.000	ARROW ELECTRS INC SR GLBL	3.5000%	04/01/22	3.500%	04/01/22	59,432 61,733
66,000.000	AT&T Inc			4.050%	12/15/23	66,158 73,022
65,000.000	At&t Inc	4.4500%	04/01/24	4.450%	04/01/24	68,348 72,591
80,000.000	AT&T Inc Sr G			4.550%	03/09/49	72,793 96,469
49,000.000	AVALONBAY CMNTYS INC MTN BE	4.2000%	12/15/23	4.200%	12/15/23	51,180 53,981
65,000.000	Bank Amer Corp	4.0000%	01/22/25	4.000%	01/22/25	68,520 73,039
69,000.000	BANK AMER CORP PERP SUB GLBL	4.3000%	01/28/25	4.300%	01/28/25	67,965 71,143
130,000.000	Bank Amer Corp Vr dtd	3.5500%	03/05/24	3.550%	03/05/24	134,735 138,878
75,000.000	Bank America Corp	3.9500%	04/21/25	3.950%	04/21/25	74,779 84,547
280,000.000	BANK OF AMERICA CREDIT CARD	1.7400%	01/15/25	1.740%	01/15/25	279,322 286,888
70,000.000	BB&T CORP SR MEDIUM TERM	2.2000%	03/16/23	2.200%	03/16/23	69,580 72,664

			<u>INTEREST</u>	<u>DUE</u>		<u>MARKET</u>	
			<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>	
30,000.000	BLACK HILLS CORP	4.3500%	05/01/33	4.350%	05/01/33	29,891	36,345
40,000.000	BOSTON PPTYS LTD PARTNERSHIP	4.1250%	05/15/21	4.125%	05/15/21	40,727	40,165
85,000.000	BP CAPITAL MARKETS	2.5000%	11/06/22	2.500%	11/06/22	82,067	88,328
65,000.000	BROADCOM CORP/BROADCOM CAYMA	3.5000%	01/15/28	3.500%	01/15/28	69,863	71,644
60,000.000	BROADCOM INC SR GLBL NT 30	4.1500%	11/15/30	4.150%	11/15/30	67,862	69,466
70,000.000	BURLINGTON NORTHN			3.450%	09/15/21	70,559	70,980
35,000.000	California St	2.3670%	04/01/22	2.367%	04/01/22	35,000	35,881
60,000.000	CALIFORNIA ST TAXABLE	3.3750%	04/01/25	3.375%	04/01/25	60,421	67,037
40,000.000	CALIFORNIA ST UNIV REV	2.9750%	11/01/51	2.975%	11/01/51	40,000	42,720
75,000.000	Capital One Finl Corp	4.2000%	10/29/25	4.200%	10/29/25	80,249	85,628
65,000.000	CAPITAL ONE FINL CORP SR GLB	3.2000%	01/30/23	3.200%	01/30/23	66,647	68,484
150,000.000	CAPITAL SERIES - 19 A2 CL A2	1.7200%	08/15/24	1.720%	08/15/24	149,837	153,641
135,000.000	CAPITAL SERIES 2017-3A	2.4300%	01/15/25	2.430%	01/15/25	136,735	138,625
90,000.000	CAPITAL SERIES 2017-A6	2.2900%	07/15/25	2.290%	07/15/25	90,226	93,169
130,000.000	CARMAX SERIES 2019-3 CLASS		08/15/24		08/15/24	129,983	133,236
50,000.000	CENTERPOINT ENERGY INC SR NT			4.250%	11/01/28	50,079	59,243
75,000.000	Citigroup Inc	3.8750%	03/26/25	3.875%	03/26/25	72,650	83,701
105,000.000	CITIGROUP INC	4.4500%	09/29/27	4.450%	09/29/27	105,664	124,125
90,000.000	CITIGROUP INC	4.6000%	03/09/26	4.600%	03/09/26	95,840	105,470
94,000.000	CITIGROUP INC SR GLBL NT	2.7000%	10/27/22	2.700%	10/27/22	98,368	97,762
95,000.000	CNA FINL CORP SR GLBL NT	4.5000%	03/01/26	4.500%	03/01/26	96,318	111,758
65,000.000	CNO FINL GROUP INC SR NT	5.2500%	05/30/29	5.250%	05/30/29	69,550	78,471
110,000.000	Comcast Corp New	3.6000%	03/01/24	3.600%	03/01/24	110,102	121,021
85,000.000	Cooperatieve Centrale Raiff	3.7500%	07/21/26	3.750%	07/21/26	84,989	96,064
55,000.000	CORPORATE OFFICE PPTYS L P	2.2500%	03/15/26	2.250%	03/15/26	54,679	57,337
72,000.000	CORPORATE OFFICE PPTYS L P S	3.6000%	05/15/23	3.600%	05/15/23	73,694	76,227
65,000.000	COSTCO WHSL CORP NEW SR NT	1.6000%	04/20/30	1.600%	04/20/30	64,886	66,605
80,000.000	CREDIT SUISSE GRP FDG	3.4500%	04/16/21	3.450%	04/16/21	80,532	80,733
80,000.000	CREDIT SUISSE GRP FDG	3.7500%	03/26/25	3.750%	03/26/25	85,534	88,817
65,000.000	CROWN CASTLE INTL CORP NEW	3.2000%	09/01/24	3.200%	09/01/24	70,649	70,618
70,000.000	CVS HEALTH CORP SR NT	4.7800%	03/25/38	4.780%	03/25/38	68,610	88,689
50,000.000	DEERE JOHN CAP CORP MTNS BE			2.950%	04/01/22	55,096	56,832
45,000.000	DELTA AIR LINES 2019-1AA			3.204%	04/25/24	45,000	46,234
35,000.000	Dignity Health	3.1250%	11/01/22	3.125%	11/01/22	34,133	36,328
75,000.000	DIGNITY HEALTH 2014 A BD3	3.8120%	11/01/24	3.812%	11/01/24	79,823	81,674

		INTEREST	DUE		MARKET
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
27,000.000	DISCOVERY COMMUNICATIONS LLC 2.9500% 03/20/23	2.950%	03/20/23	26,966	28,447
30,000.000	DISNEY WALT CO SR GLBL NT 2.6500% 01/13/31	2.650%	01/13/31	29,980	32,889
25,000.000	DOWDUPONT INC	4.493%	11/15/25	25,697	29,184
48,000.000	EBAY INC 2.6000% 07/15/22	2.600%	07/15/22	48,437	49,405
95,000.000	EBAY INC SR GLBL NT 1.9000% 03/11/25	1.900%	03/11/25	98,887	99,871
109,000.000	EDISON INTL SR 2.9500% 03/15/23	2.950%	03/15/23	105,589	113,258
60,000.000	EDISON INTL SR GLBL NT 5.7500% 06/15/27	5.750%	06/15/27	67,350	71,801
80,000.000	Electronic Arts Inc 4.8000% 03/01/26	4.800%	03/01/26	84,067	95,165
81,000.000	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	5.250%	04/15/29	84,296	94,572
45,000.000	EQUIFAX INC SR GLBL NT 3.2500% 06/01/26	3.250%	06/01/26	42,589	49,608
84,000.000	EQUIFAX INC SR NT 3.9500% 06/15/23	3.950%	06/15/23	83,128	90,752
55,000.000	Exelon Corp 3.4000% 04/15/26	3.400%	04/15/26	52,489	61,949
3,696.000	FANNIE MAE	2.063%	12/31/99	92,400	32,636
63,532.170	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	1.500%	10/01/50	64,029	64,058
62,097.760	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	2.500%	06/01/50	63,573	64,631
69,281.720	FHLMC POOL QA-2605	3.500%	09/01/49	71,663	73,724
94,280.736	FHLMC POOL QB-1237 3.0000% 07/01/50	3.000%	07/01/50	99,334	98,856
64,412.169	FHLMC POOL QB-4903 2.5000% 11/01/50	2.500%	11/01/50	67,784	67,959
84,272.430	FHLMC POOL RB 5085 2.0000% 10/01/40	2.000%	10/01/40	87,288	87,730
85,000.000	FHLMC POOL RB 5095 2.0000% 12/01/40	2.000%	12/01/40	88,208	88,390
85,000.000	FHLMC POOL SB 8083 1.5000% 12/01/35	1.500%	12/01/35	87,145	87,491
101,736.250	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	3.000%	07/01/50	107,777	106,783
41,662.812	FHLMC UMBS 30Y FIXED	5.000%	08/01/49	44,475	46,212
110,477.410	FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	2.500%	09/01/50	116,778	116,561
56,877.342	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	4.000%	11/01/49	59,638	60,675
68,000.000	FIDELITY NATL FINL INC SR NT 2.4500% 03/15/31	2.450%	03/15/31	67,757	69,164
50,000.000	FIRST AMERN FINL CORP SR 4.0000% 05/15/30	4.000%	05/15/30	52,017	57,314
70,000.000	FLEXTRONICS INTL LTD SR GLBL 4.8750% 06/15/29	4.875%	06/15/29	69,845	82,684
55,000.000	FLORIDA ST BRD ADMIN FIN COR 2.1540% 07/01/30	2.154%	07/01/30	55,000	57,872
92,381.487	FNMA POOL BO7312 4.0000% 02/01/50	4.000%	02/01/50	99,252	98,705
64,477.711	FNMA POOL BP3082 3.0000% 03/01/50	3.000%	03/01/50	68,558	68,082
82,970.957	FNMA POOL BP6466 3.0000% 07/01/50	3.000%	07/01/50	87,742	87,041
129,965.182	FNMA POOL BP6546 3.0000% 08/01/50	3.000%	08/01/50	136,991	137,084
56,779.330	FNMA POOL CA4571	4.000%	11/01/49	59,494	60,708
91,397.105	FNMA POOL CA5385 4.5000% 03/01/50	4.500%	03/01/50	99,623	99,212

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		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
82,276.795	FNMA POOL FM2178 3.5000%	3.500%	01/01/50	85,990	86,932
45,207.357	FNMA POOL FM2612 3.5000%	3.500%	05/01/49	48,103	48,169
109,506.220	FNMA POOL FM4503 2.5000%	2.500%	09/01/50	115,478	115,660
94,657.170	FNMA POOL FM4606 2.5000%	2.500%	10/01/50	99,480	100,025
73,947.669	FNMA POOL FM4731 2.0000%	2.000%	11/01/35	76,952	77,411
84,204.390	FNMA POOL FM4791 2.0000%	2.000%	11/01/50	87,191	87,479
380,611.150	FNMA POOL MA 4210 2.5000%	2.500%	12/01/50	399,166	401,570
76,327.118	FNMA POOL MA4054 2.5000%	2.500%	06/01/40	79,551	80,530
280,000.000	FNMA POOL MA4159 2.5000%	2.500%	10/01/50	288,798	290,711
10,354.350	FNMA REMIC TRUST 201 4.000%	4.000%	3/25/42	10,804	11,504
113,010.950	FNMA SUPER LNG FM3431 3.0000%	3.000%	05/01/50	118,946	118,532
87,767.970	FNMA SUPER POOL FM2046	3.500%	12/01/49	91,217	92,685
400,073.890	FNMA UMBS INT 15 YEAR 2.0000%	2.000%	09/01/35	415,452	418,250
236,023.361	FNMA UMBS INT POOL MA4099 2.5000%	2.500%	08/01/35	248,009	246,698
67,945.657	FNMA UMBS POOL MA3865	3.000%	11/01/34	70,071	71,288
72,301.680	FNMA UMBS POOL MA3930 2.5000%	2.500%	01/01/34	73,550	75,371
243,419.320	FNMA UMBS POOL MA4155 2.0000%	2.000%	10/01/35	253,137	254,495
125,000.000	FORD CREDIT SERIES 2017-3 2.4800%	2.480%	09/15/24	124,782	129,569
2,396.000	FREDDIE MAC	8.375%		59,900	21,109
57,000.000	GENERAL MTRS FINL CO INC 2.7000%	2.700%	08/20/27	56,722	60,452
55,000.000	GEORGE WASHINGTON UNIVER 4.1260%	4.126%	09/15/48	55,000	69,651
85,000.000	GM FINANCIAL SERIES 20-1 CLA 09/16/24		09/16/24	84,980	86,841
167,591.950	GNMA 2 POOL G2 MA6820 3.0000%	3.000%	08/02/50	177,173	176,208
171,381.090	GNMA PASS-THRU M SINGLE 4.0000%	4.000%	07/20/50	184,600	182,825
101,508.620	GNMA PASS-THRU M SINGLE FAMI 4.5000%	4.500%	02/20/50	108,012	109,103
76,786.150	GNMA PASS-THRU POOL BE6461C	3.500%	01/20/48	78,418	82,286
113,864.770	GNMA PASS-THRU POOL MA6600M 3.5000%	3.500%	04/20/50	122,102	120,787
77,887.570	GNMA PASS-THRU POOL MA6699M 2.5000%	2.500%	06/20/50	80,303	81,340
72,910.160	GNMA PASS-THRU POOL MA6700M 3.0000%	3.000%	06/20/50	75,667	75,314
48,500.510	GNMA PASS-THRU X POOL 682229	4.000%	07/15/49	50,920	51,402
53,462.780	GNMA POOL G2 MA6709 2.5000%	2.500%	06/20/50	56,119	56,622
120,000.000	GNMA POOL MA7054M 3.5000%	3.500%	12/20/50	129,150	127,347
90,000.000	GOLDMAN SACHS GROUP 6.750%	6.750%	10/01/37	112,349	137,715
100,000.000	GOLDMAN SACHS GROUP INC 2.9050%	2.905%	07/24/23	98,558	103,864
85,000.000	Goldman Sachs Group Inc 4.0000%	4.000%	03/03/24	84,497	93,923

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130,000.000	GOLDMAN SACHS GROUP INC SR 3.5000% 04/01/25	3.500%	04/01/25	137,294	144,429
95,000.000	Hca Inc 4.5000% 02/15/27	4.500%	02/15/27	97,894	110,504
25,000.000	HEALTHCARE RLTY TR SR NT 3.6250% 01/15/28	3.625%	01/15/28	24,830	28,326
90,000.000	HEALTHCARE TRUST OF AMER 3.1000% 02/15/30	3.100%	02/15/30	89,692	98,310
45,000.000	HUDSON PAC PPTYS L P SR GLBL 4.6500% 04/01/29	4.650%	04/01/29	44,398	52,566
55,000.000	HUNT J B TRANS SVCS INC	3.875%	03/01/26	54,997	63,156
70,000.000	HYUNDAI AUTO SERIES 17-B 2.2300% 02/15/23	2.230%	02/15/23	69,996	70,799
50,000.000	INTEL CORP 2.700% 12/15/22	2.700%	12/15/22	49,345	52,365
48,000.000	JABIL INC SR GLBL NT 3.0000% 01/15/31	3.000%	01/15/31	49,451	50,895
66,000.000	JEFFERIES GROUP INC NEW 5.1250% 01/20/23	5.125%	01/20/23	71,998	72,101
41,000.000	JP MORGAN CHASE BANK NA SR G 3.5590% 04/23/24	3.559%	04/23/24	41,709	43,944
100,000.000	JPMORGAN CHASE & CO 3.375% 5/01/23	3.375%	05/01/23	99,462	106,880
112,000.000	JPMORGAN CHASE AND CO PERP 4.0000% 04/01/25	4.000%	04/01/25	104,465	113,820
60,000.000	KIMCO RLTY CORP SR N 3.4000% 11/01/22	3.400%	11/01/22	59,305	62,986
55,000.000	KIMCO RLTY CORP SR NT 2.7000% 10/01/30	2.700%	10/01/30	54,749	59,349
70,000.000	Kinder Morgan Energy Partne 3.5000% 03/01/21	3.500%	03/01/21	70,015	70,000
55,000.000	LAM RESEARCH CORP	4.000%	03/15/29	54,591	65,978
105,000.000	LIFE STORAGE LP SR NT 4.0000% 06/15/29	4.000%	06/15/29	104,450	122,790
45,382.274	LMC UMBS POOL RB-5028	3.500%	12/01/39	47,256	47,963
55,000.000	MASSACHUSETTS ST 4.200% 12/01/21	4.200%	12/01/21	56,408	56,960
70,000.000	MASSACHUSETTS ST GO BDS 4.9100% 05/01/29	4.910%	05/01/29	78,433	89,885
60,000.000	MASSACHUSETTS ST SCH BLDG AU 1.9630% 10/15/22	1.196%	10/15/22	60,000	61,460
41,000.000	METLIFE INC PERP JR SB GLBL 3.8500% 09/15/25	3.850%	09/15/25	41,000	43,255
61,000.000	MICRON TECHNOLOGY INC SR GLB 4.9750% 02/06/26	4.975%	02/06/26	70,021	72,099
85,000.000	MICROSOFT CORP SR NT	2.525%	06/01/50	83,540	89,636
125,000.000	MORGAN STANLEY 4.875% 11/01/22	4.875%	11/01/22	126,869	134,687
76,000.000	MYLAN NV SR GLBL NT 3.9500% 06/15/26	3.950%	06/15/26	83,539	86,954
70,000.000	MYLAN NV SR GLBL NT 3.1500% 06/15/21	3.150%	06/15/21	71,447	70,677
30,000.000	National Retail Pptys Inc 4.3000% 10/15/28	4.300%	10/15/28	29,786	34,777
105,000.000	NEW JERSEY ECONOMIC DEV AUTH 7.4250% 02/15/29	7.425%	02/15/29	132,553	135,336
55,000.000	NEW JERSEY ST TRANSN TR FD	4.131%	06/15/42	55,000	56,973
55,000.000	NISOURCE FIN CORP SR GLBL NT	3.950%	03/30/48	49,181	67,562
60,000.000	NORTHROP GRUMMAN CORP SR GLB	2.930%	01/15/25	58,512	65,259
30,000.000	NUTRIEN LTD SR NT 1.9000% 05/13/23	1.900%	05/13/23	29,973	30,988
45,000.000	ONEOK INC NEW SR GLBL 4.0000% 07/13/27	4.000%	07/13/27	44,930	50,177

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100,000.000	ONTARIO PROV CDA		3.050%	01/29/24	99,899	108,188
45,000.000	Oracle Corp		3.900%	05/15/35	50,634	55,252
45,000.000	Oracle Corp	2.5000% 05/15/22	2.500%	05/15/22	44,842	46,203
50,000.000	PORT AUTH N Y & N J TAXABLE	1.0860% 07/01/23	1.086%	07/01/23	50,000	50,745
59,000.000	PRUDENTIAL FINL INC	5.7000% 09/15/48	5.700%	09/15/48	68,514	68,116
55,000.000	PRUDENTIAL FINL INC MTNS BOO		4.350%	02/25/50	54,870	72,251
50,000.000	PUBLIC SVC ENTERPRISE GROUP	2.6500% 11/15/22	2.650%	11/15/22	49,937	52,113
67,000.000	QVC INC SR SEC GLBL NT	4.7500% 02/15/27	4.750%	02/15/27	67,360	71,858
97,000.000	RAYMOND JAMES FINANCIAL INC	4.6500% 04/01/30	4.650%	04/01/30	100,640	118,985
35,000.000	RENAISSANCERE FINANCE INC SR	3.7000% 04/01/25	3.700%	04/01/25	34,930	38,372
80,000.000	Royal Bank Of Canada	4.6500% 01/27/26	4.650%	01/27/26	79,829	94,442
60,000.000	ROYAL BK OF SCOTLAND PLC SR		5.076%	01/27/30	59,279	73,768
60,000.000	RYDER SYS MTN BE FR		3.650%	03/18/24	60,021	65,564
40,000.000	Sempra Energy	4.0500% 12/01/23	4.050%	12/01/23	40,148	43,819
55,000.000	SHELL INTERNATIONAL FIN BV S		3.500%	11/13/23	56,292	59,871
60,000.000	Shire Acquisitions Invts Ir	3.2000% 09/23/26	3.200%	09/23/26	59,981	67,121
45,000.000	SNAP ON INC SR GL NT	3.2500% 03/01/27	3.250%	03/01/27	45,044	50,027
100,000.000	Southern Co	2.9500% 07/01/23	2.950%	07/01/23	102,305	105,896
60,000.000	SOUTHWEST AIRLS CO SR GLBL	5.2500% 05/04/25	5.250%	05/04/25	62,686	69,490
35,000.000	Spectra Energy Partners Lp	3.5000% 03/15/25	3.500%	03/15/25	34,867	38,594
47,000.000	SPIRIT REALTY LP SR GLBL NT	4.0000% 07/15/29	4.000%	07/15/29	49,678	52,917
65,000.000	Sumitomo Mitsui Finl Group	2.8460% 01/11/22	2.846%	01/11/22	64,934	66,630
65,000.000	SUMITOMO MITSUI FINL GRP	3.1020% 01/17/23	3.102%	01/17/23	64,771	68,577
80,000.000	SYNCHRONY SERIES 2017-2 CLAS	2.6200% 10/15/25	2.620%	10/15/25	80,272	83,234
68,000.000	SYSCO CORP CR SEN SR GLBL	5.9500% 04/01/30	5.950%	04/01/30	86,576	89,355
50,000.000	TELEFONICA EMISIONES S A U	4.1030% 03/08/27	4.103%	03/08/27	49,699	57,882
40,000.000	TJX COS INC NEW SR GLBL NT	3.7500% 04/15/27	3.750%	04/15/27	39,972	46,258
90,000.000	TOTAL SYS SVCS INC SR	4.8000% 04/	4.800%		93,142	106,805
55,000.000	UNION PACIFIC CORP SR NT		3.150%	03/01/24	54,972	59,504
60,599.440	UNITED AIR 2019-1 AA PTT		4.150%	08/25/31	60,631	63,208
125,000.000	UNITED STATES TREAS BDS	1.6250% 11/15/50	1.625%	11/15/50	122,817	124,532
30,000.000	UNITED STATES TREAS NTS		2.625%	01/31/26	30,217	33,413
245,000.000	United States Treas Nts	1.3750% 08/31/23	1.375%	08/31/23	254,408	253,001
134,000.000	United States Treas Nts	2.0000% 08/15/25	2.000%	08/15/25	144,796	144,333
141,000.000	UNITED STATES TREAS NTS	1.2500% 10/31/21	1.250%	10/31/21	142,350	142,311

		<u>INTEREST</u>	<u>DUE</u>		<u>MARKET</u>
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
60,000.000	UNIVERSITY MASS BLDG AUTH 2.9970% 11/01/34	2.997%	11/01/34	61,483	64,379
50,000.000	VALERO ENERGY CORP BDS 4.0000% 04/01/29	4.000%	04/01/29	54,997	56,251
120,000.000	VERIZON COMMUNICATIONS INC 5.5000% 03/16/47	5.500%	03/16/47	129,733	174,809
245,000.000	VERIZON SERIES 20-A CLASS A1 1.8500% 07/20/24	1.850%	07/20/24	245,289	250,882
105,000.000	VMWARE INC SR NT 3.9000% 08/21/27	3.900%	08/21/27	97,445	118,454
68,000.000	VMWARE INC SR NT 4.7000% 05/15/30	4.700%	05/15/30	67,757	81,806
5,766.630	WAMU MTG	4.9285%	08/25/35	5,660	5,889
3,461.240	WASHINGTON 2005-AR3	4.6600%	03/25/35	3,356	3,558
68,000.000	WELLS FARGO & CO FR 3.7500% 01/24/24	3.750%	01/24/24	67,876	74,234
68,000.000	WELLS FARGO & CO FR 2.1640% 02/11/26	2.164%	02/11/26	70,954	71,504
60,000.000	WESTPAC BKG CORP 2.6500% 01/25/21	2.650%	01/25/21	59,958	60,084
12,503.210	WFMB SECS SER 2006	2.70220%	09/25/36	14,826	10,737
75,000.000	World Financial Series 2.0300% 04/15/25	2.030%	04/15/25	74,173	75,563
65,000.000	XILINX INC 3.0000% 03/15/21	3.000%	03/15/21	64,532	65,327
80,000.000	XLIT LTD SUB GLBL NT 4.4500% 03/31/25	4.450%	03/31/25	79,604	91,295
BOND FUNDS					
192,600.625	Loomis Global Bond Fund			2,991,360	3,541,925
75,921.909	LORD ABBETT INVT TR FLT RATE FD			700,000	630,152
4,900.000	PIMCO 0-5 YR HIGH YLD CORP			499,191	481,278
				<u>\$ 22,185,731</u>	<u>\$ 23,524,739</u>

Page 3, Part IV - Capital Gains & Losses for Tax on Investment Income:

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
EQUITIES							
474.00	APPLE COMPUTER INC	P	4/16/2013	8/11/2020	\$ 209,996	\$ 28,791	\$ 181,205
2,195.00	BLACKSTONE GROUP INC	P	11/14/2014	09/28/20	115,232	67,222	48,010
900.00	CARRIER GLOBAL CORP	P	6/13/2018	04/28/20	15,633	21,499	(5,866)
30,104.93	COLUMBIA ACORN TR INTL	P	9/27/2007	6/19/2020	879,365	1,421,555	(542,190)
3,004.36	COLUMBIA ACORN TR INTL	P	12/11/2007	6/19/2020	87,757	131,711	(43,954)
677.07	COLUMBIA ACORN TR INTL	P	6/11/2008	6/19/2020	19,777	27,252	(7,475)
1,635.00	CVS CORPORATION	P	5/25/2017	11/25/20	109,964	124,885	(14,921)
200.00	DIGITAL REALTY TR INC	P	2/12/2013	09/28/20	28,926	12,879	16,047
350.00	DIGITAL REALTY TR INC	P	2/12/2013	09/28/20	50,620	22,536	28,084
950.00	GILEAD SCIENCES INC	P	6/26/2019	04/28/20	75,333	64,004	11,329
0.58	INGERSOLL RAND INC	P	9/29/1982	3/10/2020	15	-	15
2,500.00	ISHARES S&P SMALL-CAP 600 GROWTH ETF	P	7/25/2018	6/19/2020	414,941	489,860	(74,919)
3,200.00	JM SMUCKER CO	P	11/3/2011	6/19/2020	348,856	251,750	97,106
2,775.00	JM SMUCKER CO	P	2/13/2013	6/19/2020	302,524	250,288	52,236
7,600.00	MFA FINANCIAL INC	P	1/25/2013	05/06/20	12,289	68,141	(55,852)
3,960.00	MFA FINANCIAL INC	P	2/19/2013	05/06/20	6,403	35,793	(29,390)
5,000.00	NIKE INC	P	8/18/2005	6/19/2020	483,013	49,856	433,157
86,966.34	OPTIMA DISCRETIONARY MACRO FUND	P	12/11/2012	4/29/2020	890,800	663,022	227,778
4,608.75	OPTIMA DISCRETIONARY MACRO FUND	P	12/11/2012	6/10/2020	97,852	34,896	62,956
0.50	OTIS WORLDWIDE CORP	P	1/27/2006	4/13/2020	22	15	7
450.00	OTIS WORLDWIDE CORP	P	6/13/2018	04/28/20	22,012	30,069	(8,057)
365.00	PEPSICO INC	P	8/13/2003	6/19/2020	48,018	16,516	31,502
3,435.00	PEPSICO INC	P	8/13/2003	6/19/2020	451,899	155,434	296,465
2,060.00	PPL CORPORATION	P	6/26/2019	03/23/20	40,031	64,768	(24,737)
900.00	RAYTHEON TECHNOLOGY	P	6/13/2018	09/28/20	53,339	63,462	(10,123)
13,248.00	SOUTHERN BANCORP	P	3/15/2010	6/24/2020	130,228	62,081	68,147
12,576.87	T ROWE PRICE MID-CAP VALUE FD	P	8/2/2004	6/19/2020	307,127	266,881	40,246
2,175.07	T ROWE PRICE MID-CAP VALUE FD	P	12/13/2004	6/19/2020	53,115	48,961	4,154
1,830.85	T ROWE PRICE MID-CAP VALUE FD	P	12/13/2005	6/19/2020	44,709	43,171	1,538
850.90	T ROWE PRICE MID-CAP VALUE FD	P	12/19/2006	6/19/2020	20,779	21,621	(842)
2,668.09	T ROWE PRICE MID-CAP VALUE FD	P	12/19/2006	6/19/2020	65,155	67,796	(2,641)
4,535.11	T ROWE PRICE MID-CAP VALUE FD	P	12/18/2007	6/19/2020	110,747	100,815	9,932
9,000.00	TOLL BROS INC	P	5/24/2012	6/19/2020	283,055	249,980	33,075
4,194.00	TOLL BROS INC	P	9/17/2012	6/19/2020	131,903	150,019	(18,116)
13,571.40	TRUIST FINANCIAL CORP	P	4/15/2013	6/19/2020	533,417	300,153	233,264
7,614.60	TRUIST FINANCIAL CORP	P	7/12/2013	6/19/2020	299,288	200,318	98,970
8,700.00	VANGUARD FTSE EUROPE ETF	P	7/28/2017	6/19/2020	439,471	491,724	(52,253)
0.20	VIATRIS INC	P	11/18/2015	11/30/20	3	3	-
1,500.00	WALGREENS BOOTS ALLIANCE INC	P	12/11/2018	04/28/20	67,329	122,138	(54,809)
	AIG SECURITIES CLASS ACTION	P		2/14/2020	886	-	886
	GAINS FROM PASS-THROUGH ENTITIES	P			1,578,097	-	1,578,097
FIXED INCOME							
46,000.00	AFLAC INC SR NT 3.6000% 04/01/30	P	03/30/2020	05/26/2020	52,446	45,881	6,565
58,000.00	AFLAC INC SR NT 3.6000% 04/01/30	P	04/07/2020	06/04/2020	67,040	59,155	7,885
130,000.00	ALLY MASTER SERIES 2018-2 3.2900% 05/15/23	P	05/22/2018	12/02/2020	131,757	129,999	1,758
2,900,000.00	AMERICA MOVIL SAB 8.4600% 12/18/36	P	01/03/2007	02/06/2020	154,354	221,040	(66,686)
95,000.00	AMERICAN EXPRESS CR CORP 2.7000% 03/03/22	P	02/28/2017	06/02/2020	98,221	94,788	3,433
104,000.00	AMERICAN INTL GROUP INC SR 2.5000% 06/30/25	P	05/29/2020	11/06/2020	111,771	107,427	4,344
50,000.00	AMGEN INC 5.650% 6/15/42	P	04/13/2018	08/06/2020	76,614	58,010	18,604
44,000.00	ANHEUSER-BUSCH INBEV WLDW 3.5000% 06/01/30	P	04/07/2020	07/09/2020	49,877	44,524	5,353
50,000.00	AT&T INC 4.3500% 03/01/29	P	03/10/2020	11/16/2020	58,998	57,537	1,461
45,000.00	AT&T INC 4.3500% 03/01/29	P	03/10/2020	11/17/2020	53,055	51,781	1,274
65,000.00	At&t Inc Sr Gbl FI Nt dtd 1.1913% 07/15/21	P	05/14/2019	02/24/2020	65,698	65,507	191
10,000.00	BANK OF SERIES 2018-A3 3.1000% 12/15/23	P	08/09/2018	01/31/2020	10,223	9,999	224
105,000.00	BANK OF SERIES 2018-A3 3.1000% 12/15/23	P	08/09/2018	05/15/2020	108,093	104,985	3,108
60,000.00	Biogen Inc 2.9000% 09/15/20	P	04/13/2018	05/28/2020	60,469	59,825	644
36,000.00	BLACK HILLS CORP SR GLBL NT 2.5000% 06/15/30	P	06/12/2020	08/03/2020	38,082	35,877	2,205
65,000.00	CANADIAN NAT RES LTD FR 3.8500% 06/01/27	P	03/05/2020	07/29/2020	70,316	70,232	84

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
40,000.00	CANADIAN NAT RES LTD NT 2.9500% 01/15/23	P	05/23/2017	03/09/2020	41,542	39,941	1,601
15,000.00	CARMAX SERIES 2019-3 CLASS 08/15/24	P	07/24/2019	01/31/2020	15,173	14,998	175
405,000.00	CHASES Series 2012-7A CL A 2.1600% 09/16/24	P	09/17/2019	06/19/2020	420,393	407,421	12,972
265,000.00	CITIBANK CREDIT CARD 2.4900% 01/20/23	P	10/19/2018	01/14/2020	267,050	260,725	6,325
65,000.00	COMCAST CORP NEW SR NT 3.4500% 10/01/21	P	02/25/2019	02/21/2020	66,959	65,543	1,416
40,000.00	CONCHO RES INC SR GLBL NT 4.3000% 08/15/28	P	06/14/2018	10/19/2020	45,611	39,946	5,665
59,000.00	CONSOLIDATED EDISON CO N Y 3.3500% 04/01/30	P	04/07/2020	06/16/2020	66,725	60,536	6,189
30,000.00	CUBESMART L P SR BD 4.8000% 07/15/22	P	05/07/2018	10/30/2020	32,110	30,463	1,647
7,000.00	DELTA AIR LINES INC DEL SR G 4.3750% 04/19/28	P	02/05/2019	05/20/2020	5,006	6,760	(1,754)
31,000.00	DELTA AIR LINES INC DEL SR G 4.3750% 04/19/28	P	02/05/2019	06/19/2020	27,441	29,936	(2,495)
16,000.00	DELTA AIR LINES INC DEL SR G 4.3750% 04/19/28	P	02/05/2019	07/29/2020	13,722	15,451	(1,729)
24,000.00	DELTA AIR LINES INC DEL SR G 4.3750% 04/19/28	P	02/05/2019	07/31/2020	20,580	23,857	(3,277)
35,000.00	Deutsche Bank NY 2.7000% 07/13/20	P	07/10/2017	07/13/2020	35,000	34,952	48
140,000.00	DISCOVER CARD POOL 2018-5 3.3200% 03/15/24	P	12/17/2018	05/15/2020	145,108	141,332	3,776
23,000.00	DISCOVERY COMMUNICATIONS LLC 2.9500% 03/20/23	P	09/07/2017	05/26/2020	24,012	22,971	1,041
30,000.00	DOMINION ENERGY INC 2.5790% 07/01/20	P	05/15/2017	07/01/2020	30,000	30,000	-
30,000.00	DOWDUPONT INC 4.4930% 11/15/25	P	11/14/2018	05/13/2020	33,038	30,000	3,038
65,000.00	Duke Rlty Ltd Partnership N 4.3750% 06/15/22	P	04/12/2017	03/13/2020	68,608	66,999	1,609
95,000.00	EBAY INC 2.6000% 07/15/22	P	04/10/2018	10/23/2020	97,978	92,100	5,878
30,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	01/08/2019	08/27/2020	32,619	29,937	2,682
59,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	01/14/2019	08/27/2020	64,240	59,348	4,892
10,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	02/05/2019	08/28/2020	10,888	10,204	684
10,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	02/05/2019	08/28/2020	10,895	10,360	535
1,083.48	FHLMC GIANT MBS POOL ZT-2101 3.0000% 04/01/48	P	07/16/2019	01/25/2020	1,083	1,092	(9)
1,344.09	FHLMC GIANT MBS POOL ZT-2101 3.0000% 04/01/48	P	07/16/2019	02/25/2020	1,344	1,355	(11)
103,106.96	FHLMC GIANT MBS POOL ZT-2101 3.0000% 04/01/48	P	07/16/2019	03/12/2020	106,973	103,961	3,012
1,704.57	FHLMC GIANT MBS POOL ZT-2101 3.0000% 04/01/48	P	07/16/2019	03/25/2020	1,705	1,719	(14)
375.12	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	10/25/2020	375	378	(3)
392.63	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	11/25/2020	393	396	(3)
4,887.09	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	12/11/2020	4,918	4,925	(7)
812.99	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	12/25/2020	813	819	(6)
434.39	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	07/25/2020	434	445	(11)
601.34	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	08/25/2020	601	616	(15)
1,642.68	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	09/25/2020	1,643	1,682	(39)
2,016.36	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	10/25/2020	2,016	2,064	(48)
4,503.26	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	11/25/2020	4,503	4,610	(107)
3,553.68	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	12/25/2020	3,554	3,638	(84)
155.12	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	01/25/2020	155	160	(5)
401.41	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	02/25/2020	401	415	(14)
2,683.81	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	03/25/2020	2,684	2,776	(92)
1,382.49	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	04/25/2020	1,382	1,430	(48)
161.83	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	05/25/2020	162	167	(5)
180.23	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	06/25/2020	180	186	(6)
150.36	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	07/25/2020	150	156	(6)
1,860.25	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	08/25/2020	1,860	1,924	(64)
4,131.64	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	09/25/2020	4,132	4,274	(142)
4,082.89	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	10/25/2020	4,083	4,223	(140)
5,820.74	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	11/25/2020	5,821	6,021	(200)
11,546.95	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	12/08/2020	12,258	11,944	314
124.97	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	12/25/2020	125	129	(4)
395.80	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	01/25/2020	396	404	(8)
255.05	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	02/25/2020	255	260	(5)
122.91	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	03/25/2020	123	125	(2)
244.62	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	04/25/2020	245	249	(4)
195.27	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	05/25/2020	195	199	(4)
1,646.99	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	06/25/2020	1,647	1,679	(32)
105.80	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	07/25/2020	106	108	(2)
65,009.22	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	08/13/2020	68,630	66,279	2,351
689.90	FHLMC POOL QA-3318 3.0000% 10/01/49	P	09/26/2019	08/25/2020	690	703	(13)
826.03	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	01/25/2020	826	839	(13)
388.90	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	02/25/2020	389	395	(6)
176.86	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	03/25/2020	177	180	(3)
1,055.55	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	04/25/2020	1,056	1,072	(16)
4,365.06	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	05/25/2020	4,365	4,432	(67)
81,729.86	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/07/2019	06/11/2020	85,791	82,972	2,819
5,437.60	FHLMC POOL QA-4287 3.0000% 11/01/49	P	11/14/2019	06/25/2020	5,438	5,525	(87)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
1,103.52	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	04/25/2020	1,104	1,145	(41)
851.94	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	05/25/2020	852	884	(32)
1,550.94	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	06/25/2020	1,551	1,609	(58)
973.25	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	07/25/2020	973	1,010	(37)
1,817.43	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	08/25/2020	1,817	1,886	(69)
2,014.71	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	09/25/2020	2,015	2,090	(75)
1,517.84	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	10/25/2020	1,518	1,575	(57)
93,766.71	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	11/12/2020	98,646	97,283	1,363
5,860.96	FHLMC POOL QA-7249 3.0000% 02/01/50	P	03/02/2020	11/25/2020	5,861	6,081	(220)
3,162.53	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	11/25/2020	3,163	3,332	(169)
2,077.61	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	12/25/2020	2,078	2,189	(111)
471.66	FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	12/25/2020	472	496	(24)
313.63	FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	11/25/2020	314	325	(11)
413.94	FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	12/25/2020	414	429	(15)
983.82	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	01/25/2020	984	991	(7)
1,048.04	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	02/25/2020	1,048	1,056	(8)
1,226.29	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	03/25/2020	1,226	1,235	(9)
2,484.66	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	04/25/2020	2,485	2,503	(18)
4,418.38	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	05/25/2020	4,418	4,451	(33)
3,359.21	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	06/25/2020	3,359	3,384	(25)
105,575.32	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	07/15/2020	110,904	106,351	4,553
3,898.86	FHLMC POOL SB-8015 2.5000% 11/01/34	P	10/21/2019	07/25/2020	3,899	3,927	(28)
3,924.77	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	06/25/2020	3,925	4,099	(174)
5,631.91	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	07/25/2020	5,632	5,881	(249)
6,303.93	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	08/25/2020	6,304	6,583	(279)
248,465.68	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	09/17/2020	260,074	259,472	602
196,897.33	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	09/24/2020	205,319	205,619	(300)
10,674.63	FHLMC POOL SB-8045 2.5000% 05/01/35	P	05/11/2020	09/25/2020	10,675	11,147	(472)
2,099.00	FHLMC POOL SD-8018 4.0000% 10/01/49	P	09/13/2019	01/25/2020	2,099	2,187	(88)
1,573.23	FHLMC POOL SD-8018 4.0000% 10/01/49	P	09/13/2019	02/25/2020	1,573	1,639	(66)
3,685.17	FHLMC POOL SD-8018 4.0000% 10/01/49	P	09/13/2019	03/25/2020	3,685	3,839	(154)
59,659.20	FHLMC POOL SD-8018 4.0000% 10/01/49	P	09/13/2019	03/27/2020	63,332	62,153	1,179
50,480.86	FHLMC POOL SD-8018 4.0000% 10/01/49	P	09/13/2019	03/30/2020	53,399	52,591	808
73,468.59	FHLMC SUPER 30Y FIXED 4.0000% 07/01/49	P	07/17/2019	01/14/2020	76,476	76,218	258
3,039.86	FHLMC SUPER 30Y FIXED 4.0000% 07/01/49	P	11/22/2019	01/25/2020	3,040	3,161	(121)
358.08	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	06/15/2020	07/25/2020	358	370	(12)
518.18	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	06/15/2020	08/25/2020	518	536	(18)
756.50	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	06/15/2020	09/25/2020	757	783	(26)
870.08	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	09/17/2020	10/25/2020	870	901	(31)
70,951.22	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	06/15/2020	11/17/2020	73,584	73,446	138
1,294.95	FHLMC SUPER POOL SB-8052 2.0000% 07/01/35	P	09/17/2020	11/25/2020	1,295	1,346	(51)
182.81	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	08/25/2020	183	194	(11)
1,340.43	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	09/25/2020	1,340	1,420	(80)
201.08	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	10/25/2020	201	213	(12)
1,370.20	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	11/25/2020	1,370	1,452	(82)
169.23	FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	12/25/2020	169	179	(10)
256.71	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	07/25/2020	257	266	(9)
894.42	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	08/25/2020	894	933	(39)
184.83	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	09/25/2020	185	193	(8)
1,557.50	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	10/25/2020	1,558	1,624	(66)
921.38	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	11/25/2020	921	961	(40)
18,316.32	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	05/20/2020	12/08/2020	19,207	19,003	204
73,265.29	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	07/31/2020	12/14/2020	76,883	76,473	410
3,523.87	FHLMC UMBS 30Y FIXED 2.5000% 05/01/50	P	07/31/2020	12/25/2020	3,524	3,711	(187)
1,216.85	FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	P	09/09/2020	10/25/2020	1,217	1,286	(69)
1,340.64	FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	P	09/09/2020	11/25/2020	1,341	1,417	(76)
1,965.10	FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	P	09/09/2020	12/25/2020	1,965	2,077	(112)
2,022.07	FHLMC UMBS 30Y FIXED 3.5000% 08/01/49	P	08/01/2019	01/25/2020	2,022	2,085	(63)
75,887.71	FHLMC UMBS 30Y FIXED 3.5000% 08/01/49	P	08/01/2019	02/12/2020	78,532	78,247	285
280.88	FHLMC UMBS 30Y FIXED 3.5000% 08/01/49	P	08/01/2019	02/25/2020	281	290	(9)
74,037.11	FHLMC UMBS 30Y FIXED 4.0000% 04/01/48	P	07/11/2019	01/14/2020	77,658	77,369	289
1,652.43	FHLMC UMBS 30Y FIXED 4.0000% 04/01/48	P	07/11/2019	01/25/2020	1,652	1,727	(75)
1,968.04	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	01/25/2020	1,968	2,101	(133)
1,592.65	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	02/25/2020	1,593	1,700	(107)
2,690.21	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	03/25/2020	2,690	2,872	(182)
1,524.71	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	04/25/2020	1,525	1,628	(103)

	(a) <u>PROPERTY</u>	(b) <u>HOW</u> <u>ACQUIRED</u>	(c) <u>DATE</u> <u>ACQUIRED</u>	(d) <u>DATE</u> <u>SOLD</u>	(e) <u>GROSS</u> <u>SALES</u> <u>PRICE</u>	(g) <u>BASIS</u>	(h) <u>GAIN</u> <u>OR</u> <u>(LOSS)</u>
1,657.23	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	05/25/2020	1,657	1,769	(112)
145.58	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	06/25/2020	146	155	(9)
1,585.57	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	07/25/2020	1,586	1,693	(107)
5,094.46	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	08/25/2020	5,094	5,438	(344)
82.22	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	09/25/2020	82	88	(6)
607.15	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	10/25/2020	607	648	(41)
1,977.04	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	11/25/2020	1,977	2,110	(133)
2,735.34	FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	12/25/2020	2,735	2,920	(185)
3,441.33	FHLMC UMBS POOL QA-1752 3.5000% 08/01/49	P	06/05/2020	07/25/2020	3,441	3,651	(210)
4,946.46	FHLMC UMBS POOL QA-1752 3.5000% 08/01/49	P	06/05/2020	08/25/2020	4,946	5,234	(288)
6,922.92	FHLMC UMBS POOL QA-1752 3.5000% 08/01/49	P	06/05/2020	09/25/2020	6,923	7,325	(402)
88,077.21	FHLMC UMBS POOL QA-1752 3.5000% 08/01/49	P	06/05/2020	10/14/2020	92,894	93,221	(327)
7,315.62	FHLMC UMBS POOL QA-1752 3.5000% 08/01/49	P	07/15/2020	10/25/2020	7,316	7,715	(399)
62,980.23	FHLMC UMBS POOL QB-2123 2.5000% 08/01/50	P	08/12/2020	10/14/2020	66,139	66,356	(217)
1,266.54	FHLMC UMBS POOL QB-2123 2.5000% 08/01/50	P	08/12/2020	10/25/2020	1,267	1,334	(67)
1,087.68	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	02/25/2020	1,088	1,140	(52)
2,224.46	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	03/25/2020	2,224	2,332	(108)
1,492.18	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	04/25/2020	1,492	1,565	(73)
1,914.66	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	05/25/2020	1,915	2,008	(93)
4,233.23	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	06/25/2020	4,233	4,439	(206)
6,931.89	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	07/25/2020	6,932	7,268	(336)
2,014.93	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	08/25/2020	2,015	2,113	(98)
2,934.22	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	09/25/2020	2,934	3,077	(143)
3,321.26	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	10/25/2020	3,321	3,482	(161)
3,217.62	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	11/25/2020	3,218	3,374	(156)
1,065.80	FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	12/25/2020	1,066	1,118	(52)
100,000.00	FLORIDA HURRICANE CA 2.995% 7/01/20	P	04/10/2013	07/01/2020	100,000	100,000	-
65,000.00	FLORIDA HURRICANE CA 2.995% 7/01/20	P	12/15/2016	07/01/2020	65,000	65,000	-
1,070.56	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	02/25/2020	1,071	1,119	(48)
833.44	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	03/25/2020	833	871	(38)
2,197.18	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	04/25/2020	2,197	2,297	(100)
3,710.91	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	05/25/2020	3,711	3,880	(169)
1,490.51	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	06/25/2020	1,491	1,558	(67)
3,627.56	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	07/25/2020	3,628	3,793	(165)
3,273.18	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	08/25/2020	3,273	3,422	(149)
1,963.48	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	09/25/2020	1,963	2,053	(90)
58,948.30	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	10/14/2020	62,890	61,629	1,261
5,670.17	FNMA POOL FM2041 4.0000% 10/01/49	P	01/03/2020	10/25/2020	5,670	5,928	(258)
3,459.68	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	01/25/2020	3,460	3,579	(119)
3,573.90	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	02/25/2020	3,574	3,697	(123)
3,213.59	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	03/25/2020	3,214	3,325	(111)
31,990.77	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	03/30/2020	33,620	33,091	529
2,835.59	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	04/25/2020	2,836	2,934	(98)
3,096.20	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	05/25/2020	3,096	3,204	(108)
43,276.95	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	06/17/2020	45,657	44,777	880
2,776.26	FNMA MBS INT 15 POOL MA3696 3.5000% 06/01/34	P	06/27/2019	06/25/2020	2,776	2,873	(97)
139,915.99	FNMA PASS-THRU LNG 30 YEAR 3.5000% 11/01/48	P	03/25/2019	01/13/2020	144,425	141,922	2,503
3,658.35	FNMA PASS-THRU LNG 30 YEAR 3.5000% 11/01/48	P	03/25/2019	01/25/2020	3,658	3,711	(53)
2,033.72	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	01/25/2020	2,034	2,076	(42)
1,964.04	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	02/25/2020	1,964	2,004	(40)
1,410.47	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	03/25/2020	1,410	1,439	(29)
2,355.53	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	04/25/2020	2,356	2,404	(48)
2,512.09	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	05/25/2020	2,512	2,564	(52)
56,977.37	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	06/11/2020	60,823	58,148	2,675
2,179.00	FNMA PASS-THRU LNG 30 YEAR 4.0000% 11/01/48	P	01/17/2019	06/25/2020	2,179	2,224	(45)
1,978.49	FNMA Pool AS8210 2.5000% 10/01/31	P	05/04/2018	01/25/2020	1,978	1,926	52
120,834.68	FNMA Pool AS8210 2.5000% 10/01/31	P	05/04/2018	02/18/2020	123,270	117,608	5,662
2,100.00	FNMA Pool AS8210 2.5000% 10/01/31	P	06/28/2018	02/25/2020	2,100	2,050	50
115.53	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	01/25/2020	116	115	1
119.18	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	02/25/2020	119	119	-
120.87	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	03/25/2020	121	121	-
115.21	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	04/25/2020	115	115	-
1,431.43	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	05/25/2020	1,431	1,431	-
62,777.04	FNMA Pool BJ9903 3.5000% 03/01/48	P	03/06/2018	06/11/2020	67,387	62,749	4,638
1,533.38	FNMA Pool BJ9903 3.5000% 03/01/48	P	06/25/2018	06/25/2020	1,533	1,533	-
246.98	FNMA POOL BK2588 2.5000% 05/01/50	P	06/05/2020	07/25/2020	247	256	(9)

	(a) <u>PROPERTY</u>	(b) <u>HOW ACQUIRED</u>	(c) <u>DATE ACQUIRED</u>	(d) <u>DATE SOLD</u>	(e) <u>GROSS SALES PRICE</u>	(g) <u>BASIS</u>	(h) <u>GAIN OR (LOSS)</u>
361.39	FNMA POOL BK2588 2.5000% 05/01/50	P	06/05/2020	08/25/2020	361	375	(14)
939.78	FNMA POOL BK2588 2.5000% 05/01/50	P	06/05/2020	09/25/2020	940	975	(35)
62,177.27	FNMA POOL BK2588 2.5000% 05/01/50	P	06/05/2020	10/14/2020	65,199	64,480	719
878.59	FNMA POOL BK2588 2.5000% 05/01/50	P	06/05/2020	10/25/2020	879	911	(32)
73.04	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	01/25/2020	73	76	(3)
1,359.76	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	02/25/2020	1,360	1,409	(49)
1,137.14	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	03/25/2020	1,137	1,179	(42)
808.76	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	04/25/2020	809	838	(29)
3,792.67	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	05/25/2020	3,793	3,931	(138)
38,317.44	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	06/11/2020	40,383	39,712	671
2,599.90	FNMA POOL BO1012 3.5000% 08/01/49	P	08/07/2019	06/25/2020	2,600	2,695	(95)
2,142.97	FNMA POOL BO1016 4.0000% 08/01/49	P	09/12/2019	01/25/2020	2,143	2,242	(99)
6,590.86	FNMA POOL BO1016 4.0000% 08/01/49	P	09/12/2019	02/25/2020	6,591	6,896	(305)
5,681.73	FNMA POOL BO1016 4.0000% 08/01/49	P	09/12/2019	03/25/2020	5,682	5,945	(263)
109,029.76	FNMA POOL BO1016 4.0000% 08/01/49	P	09/12/2019	04/15/2020	116,594	114,072	2,522
5,674.48	FNMA POOL BO1016 4.0000% 08/01/49	P	09/12/2019	04/25/2020	5,674	5,937	(263)
144.31	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	01/25/2020	144	149	(5)
376.65	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	02/25/2020	377	390	(13)
857.74	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	03/25/2020	858	888	(30)
5,346.63	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	04/25/2020	5,347	5,534	(187)
8,367.41	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	05/25/2020	8,367	8,660	(293)
4,224.39	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	06/25/2020	4,224	4,372	(148)
3,819.89	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	07/25/2020	3,820	3,954	(134)
74,698.53	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	08/13/2020	78,795	77,313	1,482
4,709.24	FNMA POOL BO2325 3.5000% 09/01/49	P	09/09/2019	08/25/2020	4,709	4,874	(165)
150.09	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	05/25/2020	150	161	(11)
2,645.74	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	06/25/2020	2,646	2,843	(197)
1,825.12	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	07/25/2020	1,825	1,961	(136)
3,963.07	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	08/25/2020	3,963	4,258	(295)
2,542.14	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	09/25/2020	2,542	2,731	(189)
6,159.37	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	10/25/2020	6,159	6,617	(458)
1,311.87	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	11/25/2020	1,312	1,409	(97)
3,680.32	FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	12/25/2020	3,680	3,954	(274)
684.14	FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	09/25/2020	684	727	(43)
2,683.23	FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	10/25/2020	2,683	2,853	(170)
4,668.01	FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	11/25/2020	4,668	4,963	(295)
8,597.03	FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	12/08/2020	9,030	9,141	(111)
2,595.26	FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	12/25/2020	2,595	2,759	(164)
871.67	FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	09/25/2020	872	922	(50)
1,352.82	FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	10/25/2020	1,353	1,431	(78)
1,486.52	FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	11/25/2020	1,487	1,572	(85)
1,778.25	FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	12/25/2020	1,778	1,881	(103)
1,933.42	FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	12/25/2020	1,933	2,038	(105)
105.59	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	01/25/2020	106	111	(5)
107.63	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	02/25/2020	108	113	(5)
120.42	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	03/25/2020	120	126	(6)
1,940.48	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	04/25/2020	1,940	2,033	(93)
3,359.41	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	05/25/2020	3,359	3,520	(161)
2,390.08	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	06/25/2020	2,390	2,504	(114)
2,454.14	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	07/25/2020	2,454	2,571	(117)
3,522.80	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	08/25/2020	3,523	3,691	(168)
3,156.27	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	09/25/2020	3,156	3,307	(151)
2,261.71	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	10/25/2020	2,262	2,370	(108)
3,929.01	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	11/25/2020	3,929	4,117	(188)
2,475.26	FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	12/25/2020	2,475	2,594	(119)
3,948.02	FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	12/25/2020	3,948	4,303	(355)
374.10	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	03/25/2020	374	389	(15)
856.00	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	04/25/2020	856	891	(35)
1,934.90	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	05/25/2020	1,935	2,022	(87)
2,312.70	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	06/25/2020	2,313	2,417	(104)
2,802.22	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	07/25/2020	2,802	2,929	(127)
1,672.36	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	08/25/2020	1,672	1,748	(76)
3,278.98	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	09/25/2020	3,279	3,427	(148)
2,797.73	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	10/25/2020	2,798	2,924	(126)
2,277.38	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	11/25/2020	2,277	2,380	(103)
2,960.45	FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	12/25/2020	2,960	3,094	(134)

	(a) <u>PROPERTY</u>	(b) <u>HOW</u> <u>ACQUIRED</u>	(c) <u>DATE</u> <u>ACQUIRED</u>	(d) <u>DATE</u> <u>SOLD</u>	(e) <u>GROSS</u> <u>SALES</u> <u>PRICE</u>	(g) <u>BASIS</u>	(h) <u>GAIN</u> <u>OR</u> <u>(LOSS)</u>
4,015.65	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	06/25/2020	4,016	4,273	(257)
3,345.27	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	07/25/2020	3,345	3,560	(215)
1,875.80	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	08/25/2020	1,876	1,996	(120)
2,713.85	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	09/25/2020	2,714	2,888	(174)
1,986.76	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	10/25/2020	1,987	2,114	(127)
3,737.55	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	11/25/2020	3,738	3,977	(239)
3,477.49	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	12/08/2020	3,676	3,700	(24)
1,746.49	FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	12/25/2020	1,746	1,858	(112)
251.36	FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	11/25/2020	251	265	(14)
242.42	FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	12/25/2020	242	256	(14)
167.83	FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	12/25/2020	168	176	(8)
740.16	FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	12/25/2020	740	770	(30)
795.61	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	12/25/2020	796	824	(28)
225,458.18	FNMA POOL MA3332 3.5000% 04/01/48	P	12/19/2018	01/13/2020	234,494	224,783	9,711
3,748.53	FNMA POOL MA3332 3.5000% 04/01/48	P	12/19/2018	01/25/2020	3,749	3,738	11
5,207.45	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	01/25/2020	5,207	5,490	(283)
5,196.57	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	02/25/2020	5,197	5,479	(282)
5,337.74	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	03/25/2020	5,338	5,628	(290)
4,604.28	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	04/25/2020	4,604	4,854	(250)
4,051.60	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	05/25/2020	4,052	4,272	(220)
4,987.19	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	06/25/2020	4,987	5,258	(271)
5,142.75	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	07/25/2020	5,143	5,422	(279)
5,448.73	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	08/25/2020	5,449	5,745	(296)
3,587.50	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	09/25/2020	3,588	3,782	(194)
3,698.97	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	10/25/2020	3,699	3,900	(201)
64,919.35	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	11/12/2020	70,153	68,443	1,710
4,888.78	FNMA POOL MA3747 4.5000% 08/01/49	P	08/08/2019	11/25/2020	4,889	5,154	(265)
1,574.87	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	01/25/2020	1,575	1,622	(47)
2,375.81	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	02/25/2020	2,376	2,447	(71)
3,867.02	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	03/25/2020	3,867	3,983	(116)
49,667.56	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	03/27/2020	52,399	51,158	1,241
51,034.27	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	04/15/2020	54,088	52,565	1,523
3,148.51	FNMA POOL MA3775 3.5000% 08/01/49	P	08/08/2019	04/25/2020	3,149	3,243	(94)
4,814.45	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	01/25/2020	4,814	4,856	(42)
4,665.88	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	02/25/2020	4,666	4,706	(40)
6,472.52	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	03/25/2020	6,473	6,528	(55)
12,797.11	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	04/25/2020	12,797	12,907	(110)
472,109.41	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	05/12/2020	492,912	476,167	16,745
20,048.30	FNMA POOL MA3797 2.5000% 10/01/34	P	10/17/2019	05/25/2020	20,048	20,221	(173)
3,138.27	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	02/25/2020	3,138	3,178	(40)
3,000.74	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	03/25/2020	3,001	3,039	(38)
3,435.40	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	04/25/2020	3,435	3,479	(44)
5,063.72	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	05/25/2020	5,064	5,128	(64)
6,532.79	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	06/25/2020	6,533	6,615	(82)
335,769.72	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	07/15/2020	352,401	340,019	12,382
15,629.18	FNMA POOL MA3896 2.5000% 01/01/35	P	01/10/2020	07/25/2020	15,629	15,827	(198)
276.56	FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	07/25/2020	277	288	(11)
664.90	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	08/25/2020	665	693	(28)
937.78	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	09/25/2020	938	977	(39)
1,503.75	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	10/25/2020	1,504	1,567	(63)
2,625.58	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	11/25/2020	2,626	2,736	(110)
4,489.83	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	12/08/2020	4,708	4,650	58
2,700.54	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	12/25/2020	2,701	2,815	(114)
931.57	FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	10/25/2020	932	976	(44)
1,785.51	FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	11/25/2020	1,786	1,871	(85)
1,745.21	FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	12/25/2020	1,745	1,829	(84)
79.39	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	01/25/2020	79	83	(4)
68.00	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	02/25/2020	68	71	(3)
530.75	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	03/25/2020	531	554	(23)
590.78	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	04/25/2020	591	616	(25)
512.53	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	05/25/2020	513	535	(22)
86.84	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	06/25/2020	87	91	(4)
340.97	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	07/25/2020	341	356	(15)
364.26	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	08/25/2020	364	380	(16)
226.30	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	09/25/2020	226	236	(10)
78.42	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	10/25/2020	78	82	(4)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
1,326.84	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	11/25/2020	1,327	1,384	(57)
38.67	FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	12/25/2020	39	40	(1)
131.59	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	01/25/2020	132	134	(2)
1,921.05	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	02/25/2020	1,921	1,956	(35)
1,477.98	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	03/25/2020	1,478	1,505	(27)
2,276.95	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	04/25/2020	2,277	2,318	(41)
71,837.31	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	05/13/2020	75,844	73,128	2,716
1,981.14	FNMA SUPER LNG 30 YEAR 3.0000% 09/01/49	P	09/25/2019	05/25/2020	1,981	2,017	(36)
210.09	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	07/25/2020	210	222	(12)
207.17	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	08/25/2020	207	219	(12)
219.42	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	09/25/2020	219	231	(12)
2,616.84	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	10/25/2020	2,617	2,760	(143)
2,779.38	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	11/25/2020	2,779	2,931	(152)
5,956.15	FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	12/25/2020	5,956	6,282	(326)
1,243.45	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	01/25/2020	1,243	1,292	(49)
303.19	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	02/25/2020	303	315	(12)
608.12	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	03/25/2020	608	632	(24)
2,690.47	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	04/25/2020	2,690	2,796	(106)
3,012.23	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	05/25/2020	3,012	3,131	(119)
3,495.45	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	06/25/2020	3,495	3,633	(138)
3,198.72	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	07/25/2020	3,199	3,324	(125)
1,572.74	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	08/25/2020	1,573	1,635	(62)
3,586.78	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	09/25/2020	3,587	3,728	(141)
3,298.12	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	10/25/2020	3,298	3,428	(130)
4,516.26	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	11/25/2020	4,516	4,694	(178)
4,706.50	FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	12/25/2020	4,707	4,891	(184)
578.04	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	07/25/2020	578	609	(31)
682.08	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	08/25/2020	682	718	(36)
1,278.28	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	09/25/2020	1,278	1,346	(68)
1,383.50	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	10/25/2020	1,384	1,457	(73)
67,067.08	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	11/20/2020	70,305	70,630	(325)
3,035.23	FNMA UMBS POOL BP3054 3.0000% 03/01/50	P	06/05/2020	11/25/2020	3,035	3,196	(161)
3,669.86	FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	10/25/2020	3,670	3,811	(141)
4,034.21	FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	11/25/2020	4,034	4,189	(155)
4,584.40	FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	12/25/2020	4,584	4,761	(177)
3,275.41	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	01/25/2020	3,275	3,305	(30)
3,267.71	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	02/25/2020	3,268	3,297	(29)
2,899.68	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	03/25/2020	2,900	2,926	(26)
7,238.03	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	04/25/2020	7,238	7,303	(65)
11,076.71	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	05/25/2020	11,077	11,177	(100)
10,554.02	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	06/25/2020	10,554	10,649	(95)
244,869.87	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	10/23/2019	07/15/2020	257,228	247,037	10,191
67,550.31	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	11/20/2019	07/15/2020	70,896	68,199	2,697
13,881.94	FNMA UMBS INT 15 YEAR 2.5000% 10/01/34	P	11/21/2019	07/25/2020	13,882	14,013	(131)
1,440.23	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	01/25/2020	1,440	1,465	(25)
1,051.98	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	02/25/2020	1,052	1,070	(18)
2,107.10	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	03/25/2020	2,107	2,144	(37)
2,684.69	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	04/25/2020	2,685	2,732	(47)
4,025.07	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	05/25/2020	4,025	4,096	(71)
48,531.68	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	06/11/2020	50,962	49,381	1,581
2,464.57	FNMA UMBS INT 20 YEAR 3.0000% 07/01/39	P	07/09/2019	06/25/2020	2,465	2,508	(43)
2,448.15	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	08/25/2020	2,448	2,572	(124)
4,031.61	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	09/25/2020	4,032	4,236	(204)
98,148.64	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	09/25/2020	102,573	103,133	(560)
2,512.37	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	10/25/2020	2,512	2,640	(128)
3,406.77	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	11/25/2020	3,407	3,580	(173)
3,429.10	FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	12/25/2020	3,429	3,603	(174)
1,291.29	FNMA UMBS LNG POOL AZ3791 3.0000% 03/01/46	P	04/07/2020	05/25/2020	1,291	1,369	(78)
1,679.78	FNMA UMBS LNG POOL AZ3791 3.0000% 03/01/46	P	04/07/2020	06/25/2020	1,680	1,780	(100)
1,877.16	FNMA UMBS LNG POOL AZ3791 3.0000% 03/01/46	P	04/07/2020	07/25/2020	1,877	1,990	(113)
61,673.81	FNMA UMBS LNG POOL AZ3791 3.0000% 03/01/46	P	04/07/2020	07/27/2020	65,307	65,365	(58)
95.79	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	01/25/2020	96	99	(3)
94.68	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	02/25/2020	95	98	(3)
94.72	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	03/25/2020	95	98	(3)
599.70	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	04/25/2020	600	618	(18)
88.86	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	05/25/2020	89	92	(3)

	(a) <u>PROPERTY</u>	(b) <u>HOW</u> <u>ACQUIRED</u>	(c) <u>DATE</u> <u>ACQUIRED</u>	(d) <u>DATE</u> <u>SOLD</u>	(e) <u>GROSS</u> <u>SALES</u> <u>PRICE</u>	(g) <u>BASIS</u>	(h) <u>GAIN</u> <u>OR</u> <u>(LOSS)</u>
61,594.72	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	06/11/2020	64,982	63,433	1,549
2,167.06	FNMA UMBS LNG POOL B01464 3.5000% 10/01/49	P	10/18/2019	06/25/2020	2,167	2,232	(65)
197.92	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/06/2019	01/25/2020	198	201	(3)
2,145.43	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/05/2019	02/25/2020	2,145	2,184	(39)
1,387.24	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/05/2019	03/25/2020	1,387	1,412	(25)
1,993.60	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/05/2019	04/25/2020	1,994	2,029	(35)
207.73	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/05/2019	05/25/2020	208	211	(3)
115,417.70	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/05/2019	06/11/2020	121,351	117,495	3,856
3,650.37	FNMA UMBS POOL BP0094 3.0000% 12/01/49	P	12/06/2019	06/25/2020	3,650	3,710	(60)
586.55	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	01/25/2020	587	602	(15)
507.43	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	02/25/2020	507	520	(13)
817.04	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	03/25/2020	817	838	(21)
1,373.46	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	04/25/2020	1,373	1,416	(43)
3,541.81	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	05/25/2020	3,542	3,653	(111)
4,372.67	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	06/25/2020	4,373	4,509	(136)
4,640.21	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	07/25/2020	4,640	4,785	(145)
4,948.73	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	08/25/2020	4,949	5,103	(154)
4,671.65	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	09/25/2020	4,672	4,818	(146)
5,437.34	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	10/25/2020	5,437	5,607	(170)
5,003.29	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	11/25/2020	5,003	5,160	(157)
4,344.14	FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	12/25/2020	4,344	4,480	(136)
281.23	FNMA UMBS POOL MA3871 3.0000% 11/01/49	P	12/02/2019	01/25/2020	281	285	(4)
69,245.33	FNMA UMBS POOL MA3871 3.0000% 11/01/49	P	12/02/2019	02/12/2020	70,522	70,154	368
282.64	FNMA UMBS POOL MA3871 3.0000% 11/01/49	P	12/02/2019	02/25/2020	283	286	(3)
901.37	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	03/25/2020	901	917	(16)
1,085.50	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	04/25/2020	1,086	1,104	(18)
1,611.27	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	05/25/2020	1,611	1,639	(28)
1,843.05	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	06/25/2020	1,843	1,875	(32)
3,242.27	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	07/25/2020	3,242	3,298	(56)
4,778.78	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	08/25/2020	4,779	4,861	(82)
4,477.93	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	09/25/2020	4,478	4,555	(77)
4,974.66	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	10/25/2020	4,975	5,061	(86)
4,955.02	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	11/25/2020	4,955	5,041	(86)
4,138.60	FNMA UMBS POOL MA3930 2.5000% 01/01/34	P	01/30/2020	12/25/2020	4,139	4,210	(71)
3,748.50	FNMA UMBS POOL MA4075 2.5000% 07/01/35	P	07/14/2020	08/25/2020	3,749	3,935	(186)
82,765.50	FNMA UMBS POOL MA4075 2.5000% 07/01/35	P	07/14/2020	09/24/2020	86,441	86,891	(450)
4,480.56	FNMA UMBS POOL MA4075 2.5000% 07/01/35	P	07/14/2020	09/25/2020	4,481	4,704	(223)
311,587.75	FNMA UMBS POOL MA4075 2.5000% 07/01/35	P	07/14/2020	09/25/2020	325,378	327,118	(1,740)
959.61	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	07/25/2020	960	998	(38)
1,935.05	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	08/25/2020	1,935	2,012	(77)
3,063.90	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	09/25/2020	3,064	3,185	(121)
4,221.08	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	10/25/2020	4,221	4,388	(167)
6,028.70	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	11/25/2020	6,029	6,268	(239)
380,036.09	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	12/08/2020	398,325	395,104	3,221
8,755.57	FNMA UMBS POOL MA4078 2.5000% 07/01/50	P	06/18/2020	12/25/2020	8,756	9,103	(347)
1,621.43	FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	10/25/2020	1,621	1,686	(65)
2,410.15	FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	11/25/2020	2,410	2,506	(96)
2,549.10	FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	12/25/2020	2,549	2,651	(102)
10,000.00	FORD CREDIT SERIES 2017-3 2.4800% 09/15/24	P	10/03/2017	01/31/2020	10,178	9,998	180
399.54	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	09/20/2020	400	422	(22)
450.12	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	10/20/2020	450	476	(26)
544.71	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	11/20/2020	545	576	(31)
1,013.68	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	12/20/2020	1,014	1,072	(58)
933.77	GNMA PASS-THRU M POOL MA5929 3.0000% 05/20/49	P	04/24/2019	01/20/2020	934	933	1
62,042.90	GNMA PASS-THRU M POOL MA5929 3.0000% 05/20/49	P	04/24/2019	01/21/2020	63,676	62,015	1,661
1,252.22	GNMA PASS-THRU M SINGLE 3.0000% 09/20/47	P	03/12/2018	01/20/2020	1,252	1,232	20
975.26	GNMA PASS-THRU M SINGLE 3.0000% 09/20/47	P	03/12/2018	02/20/2020	975	959	16
68,663.38	GNMA PASS-THRU M SINGLE 3.0000% 09/20/47	P	03/12/2018	02/20/2020	70,788	67,533	3,255
617.71	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	09/20/2020	618	665	(47)
1,330.27	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	10/20/2020	1,330	1,433	(103)
3,183.68	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	11/20/2020	3,184	3,429	(245)
2,593.47	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	12/20/2020	2,593	2,794	(201)
1,054.57	GNMA PASS-THRU M SINGLE FAMI 4.0000% 07/20/49	P	07/09/2019	01/20/2020	1,055	1,101	(46)
126,442.19	GNMA PASS-THRU M SINGLE FAMI 4.0000% 07/20/49	P	07/09/2019	01/21/2020	131,105	131,954	(849)
362.97	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	03/20/2020	363	386	(23)
413.42	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	04/20/2020	413	440	(27)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
597.91	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	05/20/2020	598	636	(38)
1,519.85	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	06/20/2020	1,520	1,617	(97)
2,784.07	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	07/20/2020	2,784	2,962	(178)
2,567.70	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	08/20/2020	2,568	2,732	(164)
3,189.51	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	09/20/2020	3,190	3,394	(204)
6,478.65	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	10/20/2020	6,479	6,894	(415)
11,816.25	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	11/20/2020	11,816	12,573	(757)
8,761.05	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	12/20/2020	8,761	9,322	(561)
1,473.36	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	01/20/2020	1,473	1,505	(32)
778.57	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	02/20/2020	779	795	(16)
172.51	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	03/20/2020	173	176	(3)
1,310.63	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	04/20/2020	1,311	1,338	(27)
3,934.42	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	05/20/2020	3,934	4,018	(84)
985.54	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	06/20/2020	986	1,006	(20)
3,667.59	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	07/20/2020	3,668	3,746	(78)
1,127.45	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	08/20/2020	1,127	1,151	(24)
3,924.51	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	09/20/2020	3,925	4,008	(83)
3,138.10	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	10/20/2020	3,138	3,205	(67)
3,427.14	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	11/20/2020	3,427	3,500	(73)
2,471.06	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	12/20/2020	2,471	2,524	(53)
184.88	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	02/20/2020	185	190	(5)
377.04	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	03/20/2020	377	387	(10)
469.54	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	04/20/2020	470	482	(12)
531.78	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	05/20/2020	532	546	(14)
671.27	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	06/20/2020	671	689	(18)
147,603.72	GNMA PASS-THRU POOL MA6409M 3.0000% 01/20/50	P	01/13/2020	06/22/2020	156,345	151,555	4,790
291.82	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	03/20/2020	292	299	(7)
346.46	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	04/20/2020	346	355	(9)
439.04	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	05/20/2020	439	450	(11)
525.08	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	06/20/2020	525	538	(13)
1,035.84	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	07/20/2020	1,036	1,062	(26)
131,179.86	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	08/20/2020	138,374	134,505	3,869
1,181.89	GNMA PASS-THRU POOL MA6474M 3.0000% 02/20/50	P	01/23/2020	08/20/2020	1,182	1,212	(30)
298.69	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	05/20/2020	299	320	(21)
324.17	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	06/20/2020	324	348	(24)
510.49	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	07/20/2020	510	547	(37)
2,183.25	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	08/20/2020	2,183	2,341	(158)
1,144.14	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	09/20/2020	1,144	1,227	(83)
1,267.68	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	10/20/2020	1,268	1,359	(91)
1,672.62	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	11/20/2020	1,673	1,794	(121)
3,734.19	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	12/20/2020	3,734	4,004	(270)
163.33	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	07/20/2020	163	168	(5)
175.53	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	08/20/2020	176	181	(5)
210.76	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	09/20/2020	211	217	(6)
440.03	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	10/20/2020	440	453	(13)
468.20	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	11/20/2020	468	482	(14)
591.83	GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	12/20/2020	592	610	(18)
220.10	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	07/20/2020	220	228	(8)
248.99	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	08/20/2020	249	258	(9)
126.50	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	09/20/2020	127	131	(4)
422.01	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	10/20/2020	422	438	(16)
411.04	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	11/20/2020	411	427	(16)
661.20	GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	12/20/2020	661	686	(25)
474.70	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	01/15/2020	475	498	(23)
115.83	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	02/15/2020	116	122	(6)
2,228.85	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	03/15/2020	2,229	2,340	(111)
6,842.43	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	04/15/2020	6,842	7,184	(342)
5,484.02	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	05/15/2020	5,484	5,758	(274)
1,262.46	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	06/15/2020	1,262	1,325	(63)
2,367.98	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	07/15/2020	2,368	2,486	(118)
7,827.15	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	08/15/2020	7,827	8,218	(391)
922.12	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	09/15/2020	922	968	(46)
3,987.39	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	10/15/2020	3,987	4,186	(199)
3,423.68	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	11/15/2020	3,424	3,594	(170)
984.71	GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	12/15/2020	985	1,034	(49)
210.50	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	01/20/2020	211	216	(5)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
244.64	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	02/20/2020	245	251	(6)
291.32	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	03/20/2020	291	298	(7)
369.08	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	04/20/2020	369	378	(9)
88,237.74	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	05/20/2020	93,498	90,361	3,137
436.69	GNMA POOL G2 MA6283 3.0000% 11/20/49	P	10/29/2019	05/20/2020	437	447	(10)
191.92	GNMA POOL G2 MA6412 4.5000% 01/20/50	P	12/19/2019	02/20/2020	192	204	(12)
379.11	GNMA POOL G2 MA6412 4.5000% 01/20/50	P	12/19/2019	03/20/2020	379	402	(23)
453.43	GNMA POOL G2 MA6412 4.5000% 01/20/50	P	12/19/2019	04/20/2020	453	481	(28)
83,975.54	GNMA POOL G2 MA6412 4.5000% 01/20/50	P	12/19/2019	04/21/2020	89,149	89,040	109
55,000.00	GNMA POOL G2 MA6655 2.5000% 05/20/50	P	04/22/2020	05/27/2020	57,829	57,802	27
140.63	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	07/20/2020	141	148	(7)
185.54	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	08/20/2020	186	195	(9)
245.77	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	09/20/2020	246	258	(12)
282.75	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	10/20/2020	283	297	(14)
322.83	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	11/20/2020	323	339	(16)
359.70	GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	12/20/2020	360	378	(18)
1,913.75	GNMA POOL MA6041M 4.5000% 07/20/49	P	07/31/2019	01/20/2020	1,914	2,009	(95)
3,044.61	GNMA POOL MA6041M 4.5000% 07/20/49	P	07/31/2019	02/20/2020	3,045	3,197	(152)
120,802.83	GNMA POOL MA6041M 4.5000% 07/20/49	P	07/31/2019	02/20/2020	126,843	126,843	-
576.99	GNMA POOL MA6154M 3.5000% 09/20/49	P	09/09/2019	01/20/2020	577	599	(22)
650.12	GNMA POOL MA6154M 3.5000% 09/20/49	P	09/09/2019	02/20/2020	650	675	(25)
805.52	GNMA POOL MA6154M 3.5000% 09/20/49	P	09/09/2019	03/20/2020	806	837	(31)
1,969.57	GNMA POOL MA6154M 3.5000% 09/20/49	P	09/09/2019	04/20/2020	1,970	2,046	(76)
130,019.27	GNMA POOL MA6154M 3.5000% 09/20/49	P	09/09/2019	04/21/2020	138,308	135,071	3,237
349.61	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	01/20/2020	350	364	(14)
621.55	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	02/20/2020	622	646	(24)
569.12	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	03/20/2020	569	592	(23)
802.50	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	04/20/2020	803	834	(31)
1,913.20	GNMA POOL MA6219M 3.5000% 10/20/49	P	04/20/2020	05/20/2020	1,913	1,996	(83)
5,186.39	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	06/20/2020	5,186	5,411	(225)
124,568.22	GNMA POOL MA6219M 3.5000% 10/20/49	P	10/01/2019	06/22/2020	132,198	129,955	2,243
448.83	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	02/20/2020	449	472	(23)
551.69	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	03/20/2020	552	580	(28)
757.46	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	04/20/2020	757	796	(39)
1,078.18	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	05/20/2020	1,078	1,134	(56)
1,558.82	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	06/20/2020	1,559	1,639	(80)
3,527.55	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	07/20/2020	3,528	3,709	(181)
114,401.56	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	08/20/2020	121,337	120,283	1,054
2,675.91	GNMA POOL MA6411M 4.0000% 01/20/50	P	01/13/2020	08/20/2020	2,676	2,813	(137)
192.93	GNMA POOL MA6657M 3.5000% 05/20/50	P	04/22/2020	06/20/2020	193	205	(12)
609.56	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	07/20/2020	610	649	(39)
897.80	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	08/20/2020	898	957	(59)
1,973.07	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	09/20/2020	1,973	2,102	(129)
1,554.50	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	10/20/2020	1,555	1,656	(101)
1,798.38	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	11/20/2020	1,798	1,916	(118)
2,012.50	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	12/20/2020	2,013	2,144	(131)
135,754.53	GNMA POOL MA6657M 3.5000% 05/20/50	P	05/26/2020	12/21/2020	143,348	144,632	(1,284)
135,000.00	GOLDMAN SACHS GROUP INC 2.9080% 06/05/23	P	09/11/2019	04/29/2020	137,647	136,351	1,296
71,000.00	HALLIBURTON CO SR GLBL NT 2.9200% 03/01/30	P	03/04/2020	12/18/2020	74,057	71,831	2,226
135,000.00	Hewlett Packard Enterprise 3.6000% 10/15/20	P	11/13/2019	02/21/2020	136,332	136,241	91
129,000.00	HSBC HLDGS PLC 4.0000% 03/20/22	P	01/19/2017	12/01/2020	135,453	131,332	4,121
65,000.00	IHS MARKIT LTD SR GLBL NT 4.2500% 05/01/29	P	07/16/2019	11/13/2020	75,232	67,841	7,391
110,000.00	Intercontinental Exchange I 2.7500% 12/01/20	P	11/19/2015	06/25/2020	110,924	109,941	983
45,000.00	JEFFERIES GROUP LLC / JEFFER 4.1500% 01/23/30	P	09/20/2018	01/06/2020	47,875	40,453	7,422
58,000.00	JP MORGAN CHASE BANK NA GLBL 4.2030% 07/23/29	P	04/28/2020	08/03/2020	69,081	65,522	3,559
24,000.00	JP MORGAN CHASE BANK NA SR G 3.5590% 04/23/24	P	04/03/2019	04/29/2020	25,318	24,298	1,020
45,000.00	Jpmorgan Chase & Co 3.1250% 01/23/25	P	10/07/2019	04/30/2020	47,526	46,781	745
388.61	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	01/25/2020	389	404	(15)
387.77	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	02/25/2020	388	403	(15)
184.40	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	03/25/2020	184	192	(8)
904.50	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	04/25/2020	905	941	(36)
889.15	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	05/25/2020	889	925	(36)
1,980.07	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	06/25/2020	1,980	2,059	(79)
1,102.69	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	07/25/2020	1,103	1,147	(44)
1,779.14	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	08/25/2020	1,779	1,852	(73)
2,902.50	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	09/25/2020	2,903	3,022	(119)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
4,242.03	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	10/25/2020	4,242	4,417	(175)
3,483.35	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	11/25/2020	3,483	3,627	(144)
3,490.95	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	12/08/2020	3,683	3,630	53
2,296.70	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	12/25/2020	2,297	2,392	(95)
90,000.00	LOWES COS INC SR GLBL NT 3.6500% 04/05/29	P	04/07/2020	06/05/2020	101,667	93,070	8,597
45,000.00	MASSACHUSETTS ST 4.200% 12/01/21	P	11/23/2010	12/01/2020	45,000	45,119	(119)
85,000.00	MICROSOFT CORP SR NT 3.7500% 02/12/45	P	03/19/2018	06/02/2020	104,955	83,540	21,415
50,000.00	MID-AMERICA APTS LP SR GLBL 3.6000% 06/01/27	P	09/27/2018	01/27/2020	53,693	47,781	5,912
25,000.00	NISSAN AUTO SERIES 17-B 1.9500% 10/16/23	P	08/16/2017	01/31/2020	25,090	24,996	94
105,000.00	NISSAN AUTO SERIES 17-B 1.9500% 10/16/23	P	09/15/2017	12/02/2020	105,681	105,003	678
45,000.00	NOBLE ENERGY INC SR GLBL 3.8500% 01/15/28	P	08/08/2017	07/23/2020	50,787	44,860	5,927
35,000.00	O REILLY AUTOMOTIVE INC NEW 4.2000% 04/01/30	P	03/26/2020	09/04/2020	42,453	35,146	7,307
37,000.00	O REILLY AUTOMOTIVE INC NEW 4.2000% 04/01/30	P	03/26/2020	09/04/2020	44,861	37,154	7,707
38,000.00	ORACLE CORP SR GLBL NT 2.9500% 04/01/30	P	03/30/2020	06/02/2020	41,876	37,961	3,915
50,000.00	Phillips 66 Sr Gbl FI Nt 2.9173% 02/26/21	P	03/06/2018	02/21/2020	50,008	50,024	(16)
75,000.00	REGIONS FINL CORP NEW SR GLB 2.7500% 08/	P	04/19/2018	12/17/2020	77,918	72,718	5,200
130,000.00	Sabine Pass Liquefaction 4.2000% 03/15/28	P	02/28/2017	01/15/2020	137,782	132,623	5,159
35,000.00	Sempra Energy dtd 30968 .7750% 01/15/21	P	01/09/2018	10/09/2020	35,000	35,000	-
18,000.00	SPIRIT REALTY LP SR GLBL NT 4.0000% 07/15/29	P	08/07/2019	08/06/2020	19,137	18,885	252
18,000.00	SPIRIT REALTY LP SR NT 3.4000% 01/15/30	P	09/10/2019	07/29/2020	18,186	17,850	336
20,000.00	SPIRIT REALTY LP SR NT 3.4000% 01/15/30	P	09/10/2019	07/30/2020	20,272	19,834	438
70,000.00	STARBUCKS CORP SR GLBL NT 2.2500% 03/12/30	P	03/26/2020	08/06/2020	74,062	63,915	10,147
50,000.00	U S TREAS BDS 2.2500% 08/15/46	P	03/07/2018	10/29/2020	58,219	41,568	16,651
35,000.00	U S TREAS BDS 2.0000% 02/15/50	P	04/30/2020	11/02/2020	38,261	41,714	(3,453)
15,000.00	U S TREAS BDS 2.8750% 05/15/49	P	06/27/2020	10/29/2020	19,761	16,041	3,720
100,000.00	U S TREAS BDS 2.8750% 05/15/49	P	07/05/2019	11/02/2020	129,980	106,597	23,383
79,000.00	U S TREAS NTS 2.7500% 11/15/23	P	04/30/2019	02/21/2020	82,993	80,329	2,664
5,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	01/21/2020	5,006	4,966	40
50,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	02/20/2020	50,463	49,660	803
60,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	06/01/2020	62,888	59,592	3,296
70,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	08/13/2020	73,322	69,524	3,798
5,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	08/17/2020	5,229	4,966	263
25,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	08/18/2020	26,140	24,830	1,310
35,000.00	U S TREAS NTS 1.6250% 10/31/23	P	11/09/2016	09/14/2020	36,587	34,853	1,734
10,000.00	U S TREAS NTS 1.6250% 10/31/23	P	09/25/2019	09/15/2020	10,455	10,023	432
35,000.00	U S TREAS NTS 2.5000% 05/15/46	P	10/04/2018	10/29/2020	42,643	29,598	13,045
35,000.00	U S TREAS NTS 1.8750% 01/31/22	P	01/22/2020	03/09/2020	35,889	35,272	617
5,000.00	U S TREAS NTS 1.8750% 01/31/22	P	01/27/2020	03/11/2020	5,128	5,040	88
40,000.00	U S TREAS NTS 1.8750% 01/31/22	P	01/27/2020	04/01/2020	41,191	40,310	881
10,000.00	U S TREAS NTS 1.8750% 01/31/22	P	01/27/2020	05/20/2020	10,286	10,072	214
95,000.00	U S TREAS NTS 1.8750% 01/31/22	P	01/27/2020	05/27/2020	97,694	95,675	2,019
50,000.00	U S TREAS NTS 2.5000% 02/28/26	P	07/22/2019	11/12/2020	55,271	51,522	3,749
90,000.00	U S TREAS NTS 1.1250% 08/31/21	P	02/21/2020	03/09/2020	90,784	89,638	1,146
180,000.00	U S TREAS NTS 1.6250% 08/15/29	P	08/16/2019	01/28/2020	180,457	180,774	(317)
85,000.00	U S TREAS NTS 1.6250% 08/15/29	P	01/06/2020	03/11/2020	92,723	83,657	9,066
110,000.00	U S TREAS NTS 1.6250% 08/15/29	P	01/24/2020	03/19/2020	114,503	108,307	6,196
62,000.00	U S TREAS NTS 1.6250% 08/15/29	P	02/04/2020	03/27/2020	66,534	61,848	4,686
74,000.00	U S TREAS NTS 1.6250% 08/15/29	P	02/04/2020	04/08/2020	79,821	74,191	5,630
17,000.00	U S TREAS NTS 1.6250% 08/15/29	P	02/04/2020	04/08/2020	18,385	17,044	1,341
41,000.00	U S TREAS NTS 1.6250% 08/15/29	P	02/20/2020	04/08/2020	44,411	41,326	3,085
55,000.00	U S TREAS NTS 1.6250% 08/15/29	P	02/20/2020	04/08/2020	59,477	58,788	689
30,000.00	U S TREAS NTS 1.6250% 08/15/29	P	10/11/2020	05/13/2020	32,523	29,674	2,849
5,000.00	U S TREAS NTS 1.6250% 08/15/29	P	10/11/2019	07/20/2020	5,469	4,946	523
62,000.00	U S TREAS NTS 1.6250% 08/15/29	P	03/27/2020	09/11/2020	67,488	66,773	715
28,000.00	U S TREAS NTS 1.6250% 08/15/29	P	03/27/2020	09/17/2020	30,456	30,152	304
19,000.00	U S TREAS NTS 1.6250% 08/15/29	P	03/27/2020	09/18/2020	20,684	20,460	224
50,000.00	U S TREAS NTS 2.3750% 05/15/29	P	07/15/2019	02/21/2020	53,990	51,175	2,815
50,000.00	U S TREAS NTS .1250% 06/30/22	P	07/01/2020	07/28/2020	49,971	49,963	8
30,000.00	U S TREAS NTS .2500% 08/31/25	P	09/23/2020	12/03/2020	29,789	29,968	(179)
65,000.00	U S TREAS NTS .2500% 10/31/25	P	10/29/2020	12/03/2020	64,474	64,617	(143)
5,000.00	U S TREAS NTS .2500% 10/31/25	P	10/29/2020	12/15/2020	4,975	4,971	4
40,000.00	U S TREAS NTS 1.1250% 02/28/22	P	03/23/2020	05/27/2020	40,659	40,603	56
60,000.00	U S TREAS NTS 1.5000% 02/15/30	P	03/06/2020	04/20/2020	64,990	64,382	608
137,000.00	U S TREAS NTS 1.5000% 09/15/22	P	10/16/2019	01/27/2020	137,112	136,781	331
131,000.00	U S TREAS NTS 1.5000% 09/15/22	P	10/16/2019	04/03/2020	134,986	130,791	4,195
68,000.00	U S TREAS NTS 1.5000% 09/15/22	P	10/16/2019	11/19/2020	69,639	67,891	1,748

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
10,000.00	U S TREAS NTS 1.5000% 10/31/21	P	12/05/2019	01/14/2020	9,982	9,982	-
10,000.00	U S TREAS NTS 1.5000% 10/31/21	P	12/05/2019	01/16/2020	9,986	9,982	4
55,000.00	U S TREAS NTS 1.5000% 10/31/21	P	12/05/2019	01/21/2020	54,921	54,901	20
95,000.00	U S TREAS NTS 1.7500% 07/15/22	P	04/15/2020	07/28/2020	97,961	97,849	112
65,000.00	U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	02/28/2020	67,356	65,717	1,639
76,000.00	U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	02/28/2020	78,787	76,838	1,949
20,000.00	U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	04/29/2020	21,351	20,212	1,139
33,000.00	U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	08/28/2020	35,193	33,323	1,870
50,000.00	U S TREAS NTS 2.1250% 07/31/24	P	05/14/2019	09/16/2020	53,697	49,785	3,912
60,000.00	U S TREAS NTS 2.1250% 07/31/24	P	05/14/2019	09/17/2020	64,465	59,742	4,723
5,000.00	U S TREAS NTS 2.1250% 07/31/24	P	05/14/2019	09/25/2020	5,370	4,979	391
45,000.00	U S TREAS NTS 2.1250% 07/31/24	P	05/14/2019	09/28/2020	48,331	44,807	3,524
85,000.00	U S TREAS NTS 2.3750% 03/15/22	P	03/26/2020	05/27/2020	88,340	88,224	116
25,000.00	U S TREAS NTS 2.3750% 03/15/22	P	03/26/2020	07/01/2020	25,944	25,898	46
30,000.00	U S TREAS NTS 2.5000% 01/31/24	P	02/08/2019	09/15/2020	32,340	30,255	2,085
5,000.00	U S TREAS NTS 2.5000% 01/31/24	P	02/08/2019	09/17/2020	5,392	5,059	333
35,000.00	U S TREAS NTS 2.6250% 02/15/29	P	02/08/2019	02/21/2020	38,489	34,975	3,514
85,000.00	U S TREAS NTS 2.6250% 02/15/29	P	04/30/2019	03/04/2020	96,677	85,681	10,996
65,000.00	U S TREAS NTS 2.6250% 02/15/29	P	04/30/2019	03/05/2020	74,206	66,222	7,984
280,000.00	U S TREAS NTS 2.6250% 02/15/29	P	07/12/2019	03/10/2020	330,158	292,831	37,327
110,000.00	U S TREAS NTS 2.6250% 02/15/29	P	07/12/2019	03/19/2020	123,320	117,003	6,317
19,000.00	U S TREAS NTS 2.6250% 02/15/29	P	09/27/2019	04/08/2020	22,105	20,448	1,657
5,000.00	U S TREAS NTS 2.6250% 12/31/23	P	10/30/2020	11/25/2020	5,370	5,373	(3)
25,000.00	U S TREAS NTS 2.6250% 12/31/23	P	10/30/2020	12/03/2020	26,835	26,853	(18)
50,000.00	U S TREAS NTS 2.8750% 11/30/23	P	06/18/2019	09/15/2020	54,318	51,684	2,634
60,000.00	U S TREAS NTS 2.8750% 11/30/25	P	08/05/2019	10/30/2020	67,521	66,187	1,334
10,000.00	U S TREAS NTS 2.8750% 11/30/25	P	05/21/2020	12/21/2020	11,223	11,210	13
55,000.00	U S TREAS NTS 3.1250% 11/15/28	P	01/16/2019	07/20/2020	66,623	56,795	9,828
40,000.00	U. S. TREAS NTS .1250% 05/31/22	P	06/24/2020	07/01/2020	39,978	39,954	24
35,000.00	U. S. TREAS NTS .1250% 05/31/22	P	06/24/2020	07/21/2020	34,984	34,960	24
20,000.00	U. S. TREAS NTS .1250% 05/31/22	P	06/24/2020	07/24/2020	19,993	19,977	16
15,000.00	U. S. TREAS NTS .1250% 05/31/22	P	06/24/2020	07/28/2020	14,990	14,983	7
180,000.00	U. S. TREAS NTS .2500% 05/31/25	P	06/30/2020	10/30/2020	179,325	179,655	(330)
60,000.00	U. S. TREAS NTS .3750% 03/31/22	P	05/28/2020	07/01/2020	60,227	60,207	20
45,000.00	U. S. TREAS NTS 1.5000% 11/30/21	P	12/18/2019	01/21/2020	44,936	44,882	54
20,000.00	U.S. TSY INFL IDX NT .3750% 07/15/25	P	04/13/2018	09/25/2020	23,667	21,646	2,021
105,000.00	U.S. TSY INFL IDX NT 1.0000% 02/15/46	P	05/31/2018	05/04/2020	150,510	115,776	34,734
15,000.00	U.S. TSY INFL IDX NT .2500% 02/15/50	P	04/30/2020	09/25/2020	17,706	17,259	447
45,000.00	U.S. TSY INFL IDX NT .3750% 01/15/27	P	02/13/2017	09/25/2020	53,039	44,777	8,262
80,000.00	U.S. TSY INFL IDX NT .6250% 04/15/23	P	01/18/2019	07/24/2020	86,441	82,493	3,948
70,000.00	U.S. TSY INFL IDX NT 1.0000% 02/15/49	P	08/13/2019	07/24/2020	99,819	81,581	18,238
1,330.16	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/28/2019	02/25/2020	1,330	1,330	-
1,618.73	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/28/2019	08/25/2020	1,618	1,619	(1)
35,000.00	United States Treas Bds 2.8750% 08/15/45	P	02/28/2018	02/06/2020	40,020	33,323	6,697
80,000.00	United States Treas Bds 2.8750% 08/15/45	P	05/14/2018	10/29/2020	103,700	76,450	27,250
25,000.00	UNITED STATES TREAS BDS 3.0000% 02/15/47	P	05/14/2018	10/29/2020	33,337	23,740	9,597
19,000.00	United States Treas Nts 1.3750% 08/31/23	P	05/06/2019	02/21/2020	19,016	18,300	716
50,000.00	United States Treas Nts 1.6250% 05/15/26	P	08/11/2016	10/13/2020	53,367	50,260	3,107
95,000.00	United States Treas Nts 2.2500% 11/15/24	P	04/06/2018	10/01/2020	102,908	95,035	7,873
10,000.00	UNITED STATES TREAS NTS 2.6250% 01/31/26	P	02/08/2019	11/12/2020	11,109	10,049	1,060
5,000.00	UNITED STATES TREAS NTS 2.6250% 01/31/26	P	02/08/2019	12/21/2020	5,566	5,024	542
21,000.00	UNUM GROUP SR GBLB NT 4.0000% 06/15/29	P	06/13/2019	07/24/2020	22,504	21,082	1,422
44,000.00	UNUM GROUP SR GBLB NT 4.0000% 06/15/29	P	06/13/2019	07/28/2020	47,137	44,171	2,966
46,000.00	VALERO ENERGY CORP BDS 4.0000% 04/01/29	P	03/03/2020	08/25/2020	52,000	50,206	1,794
205,000.00	VERIZON OWNER TRUST 3.2300% 04/20/23	P	10/02/2018	01/23/2020	208,700	204,997	3,703
35,000.00	VERIZON OWNER TRUST 3.2300% 04/20/23	P	10/02/2018	01/31/2020	35,645	35,560	85
35,000.00	VERIZON OWNER TRUST 3.2300% 04/20/23	P	10/31/2019	02/04/2020	35,673	35,654	19
95,000.00	VERIZON OWNER TRUST 3.2300% 04/20/23	P	10/31/2019	03/31/2020	95,865	96,774	(909)
55,000.00	VIACOMCBS INC SR GBLB NT 4.2000% 05/19/32	P	05/29/2020	12/08/2020	65,696	57,112	8,584
123.48	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	01/25/2020	123	120	3
207.19	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	02/25/2020	207	201	6
49.07	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	03/25/2020	49	48	1
147.19	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	04/25/2020	147	143	4
16.56	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	05/25/2020	17	16	1
222.70	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	06/25/2020	223	216	7
15.87	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	07/25/2020	16	15	1

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
115.17	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	08/25/2020	115	112	3
83.01	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	09/25/2020	83	81	2
106.19	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	10/25/2020	106	103	3
178.88	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	11/25/2020	179	173	6
224.12	Washington Mut Mtg Secs Cor 3.5812% 03/25/35	P	06/08/2006	12/25/2020	224	217	7
135.95	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	01/25/2020	136	133	3
120.98	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	02/25/2020	121	119	2
22.32	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	03/25/2020	22	22	-
119.86	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	04/25/2020	120	118	2
22.90	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	05/25/2020	23	22	1
174.41	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	06/25/2020	174	171	3
164.87	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	07/25/2020	165	162	3
61.83	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	08/25/2020	62	61	1
136.98	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	09/25/2020	137	134	3
21.33	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	10/25/2020	21	21	-
179.37	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	11/25/2020	179	176	3
78.24	Washington Mutual Mtg Ser 4 2.9275% 08/25/35	P	06/09/2006	12/25/2020	78	77	1
88,000.00	Wells Fargo & Co New 4.4800% 01/16/24	P	03/25/2020	10/29/2020	97,566	88,315	9,251
68,000.00	WELLS FARGO & CO SR NT 2.3930% 06/02/28	P	06/23/2020	08/04/2020	71,438	70,136	1,302
66,000.00	WELLS FARGO & CO SR NT 2.3930% 06/02/28	P	06/23/2020	10/23/2020	68,826	68,100	726
71,000.00	WELLS FARGO & CO SR NT 2.3930% 06/02/28	P	06/23/2020	12/01/2020	74,933	73,259	1,674
80,000.00	WELLS FARGO & COMPANY 2.6250% 07/22/22	P	09/11/2019	04/30/2020	81,676	80,611	1,065
50,000.00	WELLS FARGO & COMPANY 2.6250% 07/22/22	P	04/10/2018	05/26/2020	51,380	48,596	2,784
125,000.00	Wells Fargo Co Mtn Be 4.1000% 06/03/26	P	10/23/2019	02/12/2020	137,891	133,810	4,081
209,000.00	Wells Fargo Co Mtn Be 4.3000% 07/22/27	P	02/10/2020	06/25/2020	240,534	231,158	9,376
911.96	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	01/25/2020	912	1,103	(191)
34.65	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	02/25/2020	34	42	(8)
572.25	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	03/25/2020	572	696	(124)
54.05	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	04/25/2020	54	65	(11)
433.21	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	05/25/2020	433	527	(94)
296.41	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	06/25/2020	296	365	(69)
424.26	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	07/25/2020	424	523	(99)
881.70	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	08/25/2020	881	1,088	(207)
54.60	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	09/25/2020	54	67	(13)
876.96	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	10/25/2020	877	1,083	(206)
791.42	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	11/25/2020	791	978	(187)
571.02	Wells Fargo Mtg Backed Secs 2.9500% 09/25/36	P	01/11/2007	12/25/2020	571	705	(134)
35,000.00	Zimmer Biomet Hldgs Inc 3.5500%	P	01/06/2017	10/06/2020	38,690	34,218	4,472
					<u>\$ 28,478,842</u>	<u>\$ 25,232,028</u>	<u>\$ 3,246,814</u>