

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

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

OMB No. 1545-0047
2021
Open to Public Inspection

▶ 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.

For calendar year 2021, or tax year beginning 01-01-2021, and ending 12-31-2021

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) 2102 RIVERFRONT DRIVE 102	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 72202		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 checked="" 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) ▶ \$ 148,076,625		F If the foundation is in a 60-month termination under section 507(b)(1)(B), check here <input type="checkbox"/>	
J Accounting method: <input type="checkbox"/> Cash <input checked="" type="checkbox"/> Accrual <input type="checkbox"/> Other (specify) _____ (Part I, column (d) must be on cash basis.)			

Part I Analysis of Revenue and Expenses <small>(The total of amounts in columns (b), (c), and (d) may not necessarily equal the amounts in column (a) (see instructions).)</small>		(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	2,276,815	2,276,815		
	5a Gross rents				
	b Net rental income or (loss)				
	6a Net gain or (loss) from sale of assets not on line 10	3,335,015			
	b Gross sales price for all assets on line 6a	33,639,748			
	7 Capital gain net income (from Part IV, line 2)		3,227,477		
	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)	654,433	654,433			
12 Total. Add lines 1 through 11	6,266,263	6,158,725			
Operating and Administrative Expenses	13 Compensation of officers, directors, trustees, etc.	581,741	187,795		393,946
	14 Other employee salaries and wages	66,034			66,034
	15 Pension plans, employee benefits	75,429	21,949		53,480
	16a Legal fees (attach schedule)	250	250		
	b Accounting fees (attach schedule)	44,300	12,891		31,409
	c Other professional fees (attach schedule)	314,464	314,464		
	17 Interest				
	18 Taxes (attach schedule) (see instructions)	333,222	4,514		12,020
	19 Depreciation (attach schedule) and depletion	30,330	8,826		
	20 Occupancy	6,402	1,863		4,539
	21 Travel, conferences, and meetings	1,032	300		732
	22 Printing and publications				
	23 Other expenses (attach schedule)	627,415	577,553		49,272
	24 Total operating and administrative expenses. Add lines 13 through 23	2,080,619	1,130,405		611,432
	25 Contributions, gifts, grants paid	5,378,750			5,378,750
26 Total expenses and disbursements. Add lines 24 and 25	7,459,369	1,130,405		5,990,182	
27 Subtract line 26 from line 12:					
a Excess of revenue over expenses and disbursements	-1,193,106				
b Net investment income (if negative, enter -0-)		5,028,320			
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	466,503	480,065	480,065
	2 Savings and temporary cash investments	4,126,421	4,231,117	4,231,117
	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	9,032	17,342	17,342
	10a Investments—U.S. and state government obligations (attach schedule)	7,159,211	7,445,252	7,429,074
	b Investments—corporate stock (attach schedule)	23,204,643	28,822,971	96,842,993
	c Investments—corporate bonds (attach schedule)	22,185,731	16,523,024	16,772,408
	11 Investments—land, buildings, and equipment: basis ▶ _____ Less: accumulated depreciation (attach schedule) ▶ _____			
	12 Investments—mortgage loans			
	13 Investments—other (attach schedule)	18,068,412	17,495,998	22,130,435
	14 Land, buildings, and equipment: basis ▶ _____ <u>133,387</u> Less: accumulated depreciation (attach schedule) ▶ <u>113,770</u>	752,056	19,617	19,617
15 Other assets (describe ▶ _____)	195,972	153,574	153,574	
16 Total assets (to be completed by all filers—see the instructions. Also, see page 1, item I)	76,167,981	75,188,960	148,076,625	
Liabilities	17 Accounts payable and accrued expenses	102,669	69,960	
	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 ▶ _____)	766,345	1,013,139	
	23 Total liabilities (add lines 17 through 22)	869,014	1,083,099	
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	75,298,967	74,105,861	
	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)	75,298,967	74,105,861		
30 Total liabilities and net assets/fund balances (see instructions) .	76,167,981	75,188,960		

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	75,298,967
2 Enter amount from Part I, line 27a	2	-1,193,106
3 Other increases not included in line 2 (itemize) ▶ _____	3	
4 Add lines 1, 2, and 3	4	74,105,861
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	74,105,861

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 BUILDING - INVESTMENT PORTION		P	2007-06-01	2021-11-05
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 32,105,424		29,560,090	2,545,334	
b 277,020	121,989	351,190	47,819	
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			2,545,334	
b			47,819	
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	3,227,477
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	

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

Table with 11 rows for excise tax calculations. Includes fields for exempt foundations, tax under section 511, subtitle A tax, tax based on investment income, credits/payments, and total tax due/overpayment.

Part VI-A Statements Regarding Activities

Table with 10 rows for activity statements. Includes questions about influencing legislation, political expenditures, tax on political expenditures, and requirements of section 508(e).

Part VI-A Statements Regarding Activities (continued)

11 At any time during the year, did the foundation, directly or indirectly, own a controlled entity within the meaning of section 512(b)(13)? If "Yes," attach schedule. See instructions. 11 No
12 Did the foundation make a distribution to a donor advised fund over which the foundation or a disqualified person had advisory privileges? If "Yes," attach statement. See instructions 12 No
13 Did the foundation comply with the public inspection requirements for its annual returns and exemption application? Website address WWW.FRUEAUFOUNDATION.COM 13 Yes
14 The books are in care of DAVID A FRUEAU Telephone no. (501) 324-2233

Located at 137 EL DORADO DRIVE LITTLE ROCK AR ZIP+4 72212

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 15

16 At any time during calendar year 2021, did the foundation have an interest in or a signature or other authority over a bank, securities, or other financial account in a foreign country? 16 Yes No
See the instructions for exceptions and filing requirements for FinCEN Form 114. If "Yes", enter the name of the foreign country

Part VI-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.

1a During the year did the foundation (either directly or indirectly):
(1) Engage in the sale or exchange, or leasing of property with a disqualified person? 1a(1) No
(2) Borrow money from, lend money to, or otherwise extend credit to (or accept it from) a disqualified person? 1a(2) No
(3) Furnish goods, services, or facilities to (or accept them from) a disqualified person? 1a(3) No
(4) Pay compensation to, or pay or reimburse the expenses of, a disqualified person? 1a(4) Yes
(5) Transfer any income or assets to a disqualified person (or make any of either available for the benefit or use of a disqualified person)? 1a(5) No
(6) Agree to pay money or property to a government official? (Exception. Check "No" if the foundation agreed to make a grant to or to employ the official for a period after termination of government service, if terminating within 90 days.) 1a(6) No
b If any answer is "Yes" to 1a(1)-(6), did any of the acts fail to qualify under the exceptions described in Regulations section 53.4941(d)-3 or in a current notice regarding disaster assistance? See instructions. 1b No
c Organizations relying on a current notice regarding disaster assistance check here.
d Did the foundation engage in a prior year in any of the acts described in 1a, other than excepted acts, that were not corrected before the first day of the tax year beginning in 2021? 1d
2 Taxes on failure to distribute income (section 4942) (does not apply for years the foundation was a private operating foundation defined in section 4942(j)(3) or 4942(j)(5)):
a At the end of tax year 2021, did the foundation have any undistributed income (Part XII, lines 6d and 6e) for tax year(s) beginning before 2021?. 2a No
If "Yes," list the years 20 , 20 , 20 , 20
b Are there any years listed in 2a for which the foundation is not applying the provisions of section 4942(a)(2) (relating to incorrect valuation of assets) to the year's undistributed income? (If applying section 4942(a)(2) to all years listed, answer "No" and attach statement-see instructions.) 2b
c If the provisions of section 4942(a)(2) are being applied to any of the years listed in 2a, list the years here. 20 , 20 , 20 , 20
3a Did the foundation hold more than a 2% direct or indirect interest in any business enterprise at any time during the year? 3a No
b If "Yes," did it have excess business holdings in 2021 as a result of (1) any purchase by the foundation or disqualified persons after May 26, 1969; (2) the lapse of the 5-year period (or longer period approved by the Commissioner under section 4943(c)(7)) to dispose of holdings acquired by gift or bequest; or (3) the lapse of the 10-, 15-, or 20-year first phase holding period?(Use Schedule C, Form 4720, to determine if the foundation had excess business holdings in 2021.). 3b
4a Did the foundation invest during the year any amount in a manner that would jeopardize its charitable purposes? 4a No
b Did the foundation make any investment in a prior year (but after December 31, 1969) that could jeopardize its charitable purpose that had not been removed from jeopardy before the first day of the tax year beginning in 2021? 4b No

Part VI-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))?.	5a(1)		No
	(2) Influence the outcome of any specific public election (see section 4955); or to carry on, directly or indirectly, any voter registration drive?.	5a(2)		No
	(3) Provide a grant to an individual for travel, study, or other similar purposes?.	5a(3)		No
	(4) Provide a grant to an organization other than a charitable, etc., organization described in section 4945(d)(4)(A)? See instructions.	5a(4)		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?.	5a(5)		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		
c	Organizations relying on a current notice regarding disaster assistance check <input type="checkbox"/>			
d	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?. If "Yes," attach the statement required by Regulations section 53.4945–5(d).	5d		
6a	Did the foundation, during the year, receive any funds, directly or indirectly, to pay premiums on a personal benefit contract?.	6a		No
b	Did the foundation, during the year, pay premiums, directly or indirectly, on a personal benefit contract?. If "Yes" to 6b, file Form 8870.	6b		No
7a	At any time during the tax year, was the foundation a party to a prohibited tax shelter transaction?	7a		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?.	8		No

Part VII 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	66,034		

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

Part VII 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 VIII-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	
2	
3	
4	

Part VIII-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 IX 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 134,462,829
b	Average of monthly cash balances.	1b 4,652,053
c	Fair market value of all other assets (see instructions).	1c 190,533
d	Total (add lines 1a, b, and c).	1d 139,305,415
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.	3 139,305,415
4	Cash deemed held for charitable activities. Enter 1.5% (0.015) of line 3 (for greater amount, see instructions).	4 2,089,581
5	Net value of noncharitable-use assets. Subtract line 4 from line 3.	5 137,215,834
6	Minimum investment return. Enter 5% (0.05) of line 5.	6 6,860,792

Part X Distributable Amount (see instructions) (Section 4942(j)(3) and (j)(5) private operating foundations and certain foreign organizations check here <input type="checkbox"/> and do not complete this part.)		
1	Minimum investment return from Part IX, line 6.	1 6,860,792
2a	Tax on investment income for 2021 from Part V, line 5.	2a 69,894
b	Income tax for 2021. (This does not include the tax from Part V.).	2b
c	Add lines 2a and 2b.	2c 69,894
3	Distributable amount before adjustments. Subtract line 2c from line 1.	3 6,790,898
4	Recoveries of amounts treated as qualifying distributions.	4
5	Add lines 3 and 4.	5 6,790,898
6	Deduction from distributable amount (see instructions).	6
7	Distributable amount as adjusted. Subtract line 6 from line 5. Enter here and on Part XII, line 1.	7 6,790,898

Part XI 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 5,990,182
b	Program-related investments—total from Part VIII-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 XII, line 4.	4 5,990,182

Part XII Undistributed Income (see instructions)

	(a) Corpus	(b) Years prior to 2020	(c) 2020	(d) 2021
1 Distributable amount for 2021 from Part X, line 7				6,790,898
2 Undistributed income, if any, as of the end of 2021:				
a Enter amount for 2020 only.				
b Total for prior years: 20___, 20___, 20___				
3 Excess distributions carryover, if any, to 2021:				
a From 2016.				
b From 2017.		27,365		
c From 2018.		147,549		
d From 2019.				
e From 2020.				
f Total of lines 3a through e.	174,914			
4 Qualifying distributions for 2021 from Part XI, line 4: ▶ \$ <u>5,990,182</u>				
a Applied to 2020, 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 2021 distributable amount.				5,990,182
e Remaining amount distributed out of corpus				
5 Excess distributions carryover applied to 2021. (If an amount appears in column (d), the same amount must be shown in column (a).)	174,914			174,914
6 Enter the net total of each column as indicated below:				
a Corpus. Add lines 3f, 4c, and 4e. Subtract line 5				
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 2022.				625,802
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 2016 not applied on line 5 or line 7 (see instructions).				
9 Excess distributions carryover to 2022. Subtract lines 7 and 8 from line 6a.				
10 Analysis of line 9:				
a Excess from 2017.				
b Excess from 2018.				
c Excess from 2019.				
d Excess from 2020.				
e Excess from 2021.				

Part XIII Private Operating Foundations (see instructions and Part VI-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 2021, enter the date of the ruling					
b Check box to indicate whether the organization is a private operating foundation described in section <input type="checkbox"/> 4942(j)(3) or <input type="checkbox"/> 4942(j)(5)					
2a Enter the lesser of the adjusted net income from Part I or the minimum investment return from Part IX for each year listed	Tax year	Prior 3 years			(e) Total
	(a) 2021	(b) 2020	(c) 2019	(d) 2018	
b 85% (0.85) of line 2a					
c Qualifying distributions from Part XI, 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 IX, 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 XIV 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
 2102 RIVERFRONT DRIVE 102
 LITTLE ROCK, AR 72202
 (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 XIV 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	5,378,750
Total				▶ 3a 5,378,750
b <i>Approved for future payment</i>				
Total				▶ 3b

Form 990PF Part VII 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 137 EL DORADO DRIVE LITTLE ROCK, AR 72212	PRESIDENT 40.00	202,815	13,997	0
JAMES P FALLON ESQ 17 MARSH TOWER LANE SAVANNAH, GA 31411	VP/TRUSTEE 25.00	149,153	8,426	0
AC MCCULLY 730 LIVE OAK PLANT TALLAHASSEE, FL 32312	TRUSTEE 5.00	64,800	0	0
ANNA KAY FRUEAUFF 3711 OAKWOOD ROAD LITTLE ROCK, AR 72205	VP/TRUSTEE 40.00	146,473	15,046	0
DANIEL FALLON 3517 BOUNDARY STREET SAN DIEGO, CA 92104	TRUSTEE 2.00	9,250	0	0
LESLIE MCDOWELL 807 LAND GRANT RICHMOND, TX 77406	TRUSTEE 2.00	9,250	0	0

TY 2021 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.	44,300	12,891		31,409

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

TY 2021 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			456,321			30,330	8,826		

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

TY 2021 Gain/Loss from Sale of Other Assets Schedule

Name: CHARLES A FRUEAUFF FOUNDATION INC

EIN: 13-5605371

Gain Loss Sale Other Assets Schedule

Name	Date Acquired	How Acquired	Date Sold	Purchaser Name	Gross Sales Price	Basis	Basis Method	Sales Expenses	Total (net)	Accumulated Depreciation
BUILDING - CHARITABLE PORTION	2007-06	PURCHASE	2021-11		622,980	761,741		28,038	107,538	274,337

TY 2021 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	16,523,024	16,772,408

TY 2021 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	28,822,971	96,842,993

TY 2021 Investments Government Obligations Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371**US Government Securities - End
of Year Book Value:**

7,445,252

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

7,429,074

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

TY 2021 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	380,553	1,007,004
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	864,249	1,863,013
FUGIO PRIVATE EQUITY FUND V, L.P.	AT COST	469,430	7,992
FUGIO PRIVATE EQUITY FUND VI, L.P.	AT COST	253,846	40,480
FUGIO PRIVATE EQUITY FUND VII, L.P.	AT COST	613,752	1,239,055
FUGIO PRIVATE EQUITY FUND VIII, L.P.	AT COST	546,289	1,805,689
FUGIO PRIVATE EQUITY FUND X, L.P.	AT COST	558,782	904,571
FUGIO PRIVATE EQUITY FUND XI, L.P.	AT COST	168,305	216,964
GALTERE SIDE POCKET PARTNER CLASS	AT COST	152,928	226,789
NOTE RECEIVABLE - SOUTHERN BANCORP	AT COST	500,000	500,000
OPTIMA FUND	AT COST	4,109,134	3,122,169
OPTIMA PARTNERS FOCUS FUND	AT COST	1,998,475	1,889,754
TIMBERLAND PROPERTY	AT COST	3,380,255	4,629,659

**TY 2021 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	133,387	113,770	19,617	19,617
BUILDING				

TY 2021 Legal Fees Schedule**Name:** CHARLES A FRUEAUFF FOUNDATION INC**EIN:** 13-5605371

Category	Amount	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
INDIRECT LEGAL FEES	250	250		

TY 2021 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	195,308	152,910	152,910
DEPOSIT	664	664	664

TY 2021 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				
CONDOMINIUM DUES	16,629	1,314		15,315
DUES AND SUBSCRIPTIONS	368	107		261
GRANT SOFTWARE TRAINING	788			788
INSURANCE	13,392	3,897		9,495
OFFICE EXPENSES	13,177	3,835		9,342
PARTNERSHIP EXPENSES	191,702	191,702		
PENALTIES	590			
REPAIRS AND MAINTENANCE	3,314	262		3,052
TELEPHONE	6,427	1,870		4,557

Other Expenses Schedule

Description	Revenue and Expenses per Books	Net Investment Income	Adjusted Net Income	Disbursements for Charitable Purposes
TENANT PARKING	3,037			3,037
TIMBER EXPENSES	374,272	374,272		
UTILITIES	3,719	294		3,425

TY 2021 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	654,433	654,433	

TY 2021 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	766,345	1,013,139

TY 2021 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	245,517	245,517		
INVESTMENT CUSTODY FEES	68,947	68,947		

TY 2021 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	69,894			
FEDERAL EXCISE TAX - DEFERRED	246,794			
FOREIGN TAX WITHHELD	3,483	3,483		
OTHER TAXES	13,051	1,031		12,020

CHARLES A. FRUEAUFF FOUNDATION, INC.

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Advocacy Center for Children of Galveston County	\$ 23,000
Age to Age - Wesley Foundation	50,000
Alice Lloyd College	50,000
Alzheimer's Project of Tallahassee	40,000
America Scores	20,000
American Red Cross of Greater Arkansas	150,000
American Red Cross of Greater Arkansas	50,500
Americas Second Harvest of Coastal Georgia	25,000
America's Second Harvest of the Big Bend	30,000
Arkansas Children's Hospital	25,000
Arkansas Food Bank	55,000
Arkansas Hospice Foundation	45,000
Arkansas Prostate Cancer Foundation	20,000
Arkansas Sheriffs Youth Ranches	35,000
Arkansas Single Parent Scholarship Fund	60,000
ATL Youth Academics Foundation Inc	20,000
Arkansas Tech University Foundation	62,500
Baptist Health Foundation	35,000
Big Bend Habitat for Humanity	30,000
Big Bend Hospice Foundation	60,000
Big Brothers Big Sisters of New York	40,000
Boys & Girls Clubs of Central Arkansas	25,000
Boys & Girls Clubs of Greater Memphis	20,000
Boys & Girls Clubs of Saline County	40,000
Boys & Girls Clubs of the Arkansas River Valley	55,000
Boys & Girls Clubs of the Big Bend	60,000
Boys, Girls & Adults Community Development Center	25,000
Brandon Burlsworth Foundation	25,000
But God Ministeries	40,000
CAMBA	10,000
Camp Aldersgate	30,000
Candid	17,000
Capital Medical Society Foundation	50,000
Caramoor Center for Music & the Arts	20,000
CATCH Kids	15,000
Catholic Charities of Arkansas	12,000
CHI St Vincents Foundation	50,000
Child Advocates of Fort Bend	58,000
Childrens Aid	45,000
Childrens Equity Coalition	15,000
Childrens Village	55,000
City Harvest	60,000
College of Saint Mary	50,000
Columbia University School of Nursing	55,000

Community Service Youth Foundation	40,000
Connecticut Foodshares	40,000
Covenant House	50,000
DDD Foundation Inc	25,000
DEBATE - Kansas City	15,000
DePaul Community Health Centers	24,000
Domus Kids Inc	40,000
Echo Outreach Ministeries	60,000
Elder Care Services	60,500
Elder Help of San Diego	20,000
Elon University	30,000
Family Promise of Pulaski County	40,000
Ferndale Camps & Conference Center	20,000
Florida Baptist Childrens Home	25,000
Food for Thought	45,000
Forsyth Farmers Market Inc	40,500
Fort Bend Seniors Meals on Wheels	38,000
Franklins Promise Coalition	25,000
Fresh Youth Initiatives	40,000
FSU Foundation	35,000
Galveston County Food Bank	48,000
Good Shepherd Services	50,000
Grand Street Settlement	40,000
Guide Dogs of Texas	28,000
Guiding Eyes for the Blind	35,000
Haven House	25,000
Hendrix College	50,000
Hope for Three	20,000
Horizons Savannah Country Day School	25,000
Horticultural Society of New York	60,000
Hunters for the Hungry	25,000
Immerse Arkansas	25,000
Independance Village	43,000
Interfaith Caring Ministeries	10,000
International Hearing Dogs Inc	48,000
Island Harvest	40,000
J Austin White Cultural Center	15,000
Joseph Pfeifer Kiwanis Camp	40,000
Just Communities of Arkansas	12,000
Kids Empowered by Your Support (KEYS)	20,000
Kids in Crisis	20,000
Kitchens for Good	25,000
Legal Outreach	20,000
Legal Services of North Florida Inc	12,000
Liberty's Kitchen	20,000
Lighthouse of the Big Bend	10,000
Literacy Council of Ft Bend County	26,000
Louisiana Center for Childrens Rights	25,000
LSA Family Health Services	25,000
Making Headway	25,000
Mama's Kitchen	10,000
Memorial Sloan Kettering Cancer Center	35,500

Methodist Family Health Foundation	24,000
Metropolitan Inter-Faith Association	30,000
Midnight Run	30,000
Millsaps College	25,000
Mount Kisco Child Care Center	35,000
Neighbor's Link	50,000
Nonprofit Leadership Alliance	25,000
Northern Westchester Hospital Center Foundation	20,000
Ogala Lakota College	67,500
Oscar Washington Jr Scholarship Fund	15,000
Our House Inc	30,000
PARK	50,000
Partnership with Children	35,000
Persephone Productions	25,000
Piney Woods School	60,000
Planned Parenthood of the Great Plains	25,000
Reconcile New Orleans	70,000
Refuge House Inc	20,000
Ronald McDonal House Charities of Arkansas	25,000
S.A.F.E.	30,000
Safe Horizon	25,000
San Diego Hunder Coalition	43,000
Sanctuary Hospice House	25,000
Savannah Area Family Emergency Shelter	35,000
Savannah CASA	20,500
Savannah Music Festival	35,000
Serving Seniors	10,000
Shepherd Higher Education Consortium	35,000
Silberman School of Social Work	60,000
Society of St Andrew Mississippi Gleaning	25,000
Society of St Andrew Tennessee Gleaning	25,000
Society of St Andrew, Alabama	15,000
Society of St Andrew, Florida	20,000
Society of St Andrews Georgia Gleaning	15,000
Southern Bancorp Community Partners	35,000
St Joseph's Candler Foundation	20,000
Step Up Savannah	25,000
Student Leadership Network	30,000
Sunshine Center Inc	53,000
The Bridge Fund of New York Inc	20,000
The Children's Health Foundation	35,000
The Floating Hospital	40,000
The Legal Aid Society	40,000
The Russ Bus	35,500
Thea Foundation	45,000
Tutwiler Community Education Center	30,000
University of Arkansas Clinton School of Public Services	21,000
University of Arkansas Foundation - Clinton School	150,000
University of Lynchburg	25,000
University of Scranton	15,000
University of the Ozarks	50,000
Vera Lloyd Presbyterian Family Services	20,000

Viscardi Center	45,000
Weill Cornell Medicine	42,000
Young Peoples Chorus of New York City	45,000
Youth Empowerment Project	50,000
YWCA of the City of New York	35,000
Imputed interest on below market loan	8,750
	<u>\$ 5,378,750</u>

CHARLES A. FRUEAUFF FOUNDATION, INC

13-5605371

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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	\$ 118,252
55,000.000	U S TREASURY NOTES	1.875%	02/15/41	52,233	54,611
265,000.000	U S TREASURY NOTES	1.875%	11/15/51	269,708	264,131
65,000.000	U S TREASURY NOTES	2.000%	08/15/51	63,895	66,564
85,000.000	U S TREASURY NOTES	2.375%	05/15/51	94,127	94,297
35,000.000	U S TREASURY NOTES	2.625%	02/15/29	35,060	37,870
50,000.000	U S TREASURY NOTES	2.250%	11/15/27	52,641	52,535
50,000.000	U S TREASURY NOTES	2.875%	08/15/28	55,389	54,650
140,000.000	U S TREASURY NOTES	3.125%	11/15/28	156,073	155,739
185,000.000	U S TREASURY NOTES	1.625%	08/15/29	199,461	187,855
70,000.000	U S TREASURY NOTES	2.375%	05/15/27	72,658	73,929
240,000.000	U S TREASURY NOTES	1.500%	08/15/26	243,957	242,859
165,000.000	U S TREASURY NOTES	0.125%	02/15/24	164,104	162,873
517,000.000	U S TREASURY NOTES	0.125%	09/30/22	516,456	516,313
622,000.000	U S TREASURY NOTES	0.250%	08/31/25	608,602	602,781
95,000.000	U S TREASURY NOTES	0.250%	09/30/23	94,673	94,339
55,000.000	U S TREASURY NOTES	0.250%	10/31/25	54,676	53,180
501,000.000	U S TREASURY NOTES	0.500%	03/31/25	499,932	492,839
125,000.000	U S TREASURY NOTES	0.500%	08/31/27	124,229	119,365
40,000.000	U S TREASURY NOTES	0.500%	10/31/27	39,691	38,097
55,000.000	U S TREASURY NOTES	0.500%	11/30/23	54,942	54,796
105,000.000	U S TREASURY NOTES	0.625%	07/31/26	104,508	102,158
563,000.000	U S TREASURY NOTES	0.625%	10/15/24	560,801	558,557
65,000.000	U S TREASURY NOTES	0.625%	12/31/27	64,045	62,245
60,000.000	U S TREASURY NOTES	0.875%	11/15/30	58,577	57,108
477,000.000	U S TREASURY NOTES	1.125%	10/31/26	475,194	474,130
169,000.000	U S TREASURY NOTES	1.250%	08/15/31	164,713	165,435

	<u>INTEREST</u>	<u>DUE</u>	<u>COST</u>	<u>MARKET</u>
	<u>RATE</u>	<u>DATE</u>		<u>VALUE</u>
169,000.000 U S TREASURY NOTES	1.250%	08/15/31	164,713	165,435
55,000.000 U S TREASURY NOTES	1.250%	11/30/26	55,122	55,000
227,000.000 U S TREASURY NOTES	1.500%	02/15/30	239,928	228,392
15,000.000 U S TREASURY NOTES	1.625%	05/15/26	13,708	15,260
125,000.000 U S TREASURY NOTES	0.625%	05/15/30	125,311	116,997
552,000.000 U S TREASURY NOTES	0.625%	05/15/30	517,728	516,660
65,000.000 U S TREASURY NOTES	0.625%	08/15/30	64,647	60,684
55,000.000 U S TREASURY NOTES	1.625%	11/15/50	49,194	51,483
125,000.000 U S TREASURY NOTES	0.125%	12/15/23	124,819	123,579
353,000.000 U S TREASURY NOTES	0.125%	12/15/23	351,595	348,988
50,000.000 U S TREASURY NOTES	0.250%	06/15/24	49,709	49,274
415,000.000 U S TREASURY NOTES	0.370%	04/15/24	412,543	410,915
60,000.000 U.S. TSY INFL IDX NOTES	0.375%	07/15/25	61,932	75,998
100,000.000 U.S. TSY INFL IDX NOTES	0.375%	01/15/27	99,659	125,934
195,000.000 U.S. TSY INFL IDX NOTES	0.125%	04/15/25	205,822	223,327
60,000.000 U.S. TSY INFL IDX NOTES	0.125%	10/15/24	64,223	69,075
			<u>\$ 7,445,252</u>	<u>\$ 7,429,074</u>

CHARLES A. FRUEAUFF FOUNDATION, INC.

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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>
ABBOTT LABS	1,000	\$ 133,580	\$ 140,740
ABBVIE INC	1,450	125,032	196,330
ACCENTURE PLC	7,400	453,125	3,067,670
AGILENT TECHNOLOGIES INC	800	124,320	127,720
ALIGN TECHNOLOGY INC	200	133,440	131,436
ALLEGION PUB LTD CO	4,720	3,927	625,117
ALPHABET INC	164	309,695	475,115
AMAZON INC	124	360,602	413,459
AMERICAN TOWER CORP	8,811	392,078	2,577,218
AMGEN INC	1,230	104,646	276,713
ANHEUSER BUSCH INBEV	2,535	118,179	153,494
ANTHEM INC	875	279,609	405,598
APPLE COMPUTER INC	37,024	217,650	6,574,351
APPLIED MATERIALS INC	2,310	116,962	363,502
ARCOSA INC	6,700	353,476	353,090
ARES CAP CORP	10,475	193,648	221,965
AT&T INC	20,310	400,064	499,626
AUTOMATIC DATA PROCESSING INC	950	130,844	234,251
AVALON BAY CMNT INC	5,000	431,191	1,262,950
BANK OF AMERICA CORP	38,680	501,694	1,720,873
BERKSHIRE HATHAWAY A	6	5,472	2,703,972
BERKSHIRE HATHAWAY B	626	416	187,174
BLACKROCK INC	145	48,956	132,756
BLACKSTONE GROUP INC	2,685	121,175	347,412
BRISTOL MYERS SQUIBB CO	3,650	189,349	227,578
CARRIER GLOBAL CORP	13,725	307,673	744,444
CATERPILLAR INC	950	117,255	196,403
CHEVRONTEXACO CORP	8,465	118,776	993,368
CIGNA CORP	4,000	291,328	918,520
CISCO SYSTEMS INC	5,210	166,433	330,158
COLGATE POLMALIVE CO	12,300	60,414	1,049,682
CONSOLIDATED EDISON INC	11,070	436,734	944,492
CROWN CASTLE INTL CORP	10,327	315,938	2,155,658
CSX CORP	102,000	16,774	3,835,200
CUMMINGS INC	1,600	358,102	349,024
DIGITAL REALTY TR INC	1,090	70,413	192,788
DR HORTON INC	21,496	399,405	2,331,241
EATON CORP PLC	1,540	116,834	266,143
ENBRIDGE INC	3,468	99,071	135,529
ETF ISHARES US MEDICAL	3,965	249,550	261,095
EUROPACIFIC GROWTH FD	80,236	2,917,728	5,181,644
EXXON MOBIL	16,960	59,348	1,037,782
FEDERAL SIGNAL CORP	10,100	357,226	437,734

<u>SECURITY</u>	<u>SHARES</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>
FIDELITY COVINGTON TR MSCI HLTH CARE	4,500	294,885	308,970
FIDELITY COVINGTON TR MSCI INFO TECH	2,800	378,812	379,120
FIDELITY NATL INFORMATION SVCS INC	800	83,773	87,320
GARTNER INC	7,150	338,154	2,390,388
HOME DEPOT INC	1,025	76,124	425,385
IBB US ISHARES NASDAQ BIOTECH INDX	10,500	247,975	1,602,510
ILLINOIS TOOL WORKS INC	5,260	312,638	1,298,168
INGERSOL RAND CO LTD	9,847	2,729	609,234
INTEL CORP	6,520	214,039	335,780
INTUIT	1,850	149,930	1,189,957
INVESCO ETF S&P 500 EQL HLT	1,370	418,036	439,064
ISHARES EXPANDED TECH - SOFTWARE	590	230,472	234,614
ISHARES SEMICONDUCTOR ETF	475	245,219	257,602
IVESCO EXCHANGE TRADED FUND	9,695	1,200,435	1,646,035
JP MORGAN CHASE & CO	16,346	748,514	2,588,389
LABORATORY CORP	10,200	410,962	3,204,942
LENNAR CORP	13,100	393,034	1,521,696
LOCKHEED MARTIN CORP	3,300	288,332	1,172,853
MAGELLAN MIDSTREAM PARTNERS LP	1,400	83,547	65,016
MASCO CORP	4,000	119,680	280,880
MCKESSON CORP	6,165	303,408	1,532,434
MEDICAL PROPERTIES TR INC	7,290	100,026	172,263
MEDTRONIC PLC	1,520	119,791	157,244
MERCK & CO INC	750	54,353	57,480
META PLATFORMS INC	350	115,354	117,723
MICROCHIP TECHNOLOGY INC	3,400	123,845	296,004
MICRON TECHNOLOGY INC	1,100	93,630	102,465
MICROSOFT CORP	1,012	262,249	340,356
MYR GROUP INC	8,200	353,264	906,510
NIKE INC CL B	11,000	109,684	1,833,370
NOVARTIS AG-ADR	1,900	143,822	166,193
OTIS WORLDWIDE CORP	8,000	396,638	696,560
PARKER HANNIFIN CORP	7,680	300,014	2,443,162
PEPSICO INC	8,400	413,535	1,459,164
PFIZER INC	5,100	215,583	301,155
PPL CORP	20,200	428,953	607,212
PUBLIC SVC ENTERPRISE GRP INC	16,800	500,634	1,121,064
QUALCOMM INC	2,770	313,431	506,550
QUEST DIAGNOSTICS INC	9,832	350,595	1,701,034
RAYTHEON TECHNOLOGIES	9,125	318,289	785,298
SALESFORCE INC	830	172,774	210,928
SCHLUMBERGER LTD	2,700	110,912	80,865
SELECT SECTOR SPDR TR	22,975	1,200,663	1,644,551
TEREX CORP	13,500	354,973	593,325
TEXAS INSTRUMENTS INC	14,500	90,797	2,732,815
TRANE TECHNOLOGIES CORP	11,160	9,412	2,254,655
TRUIST FINANCIAL CORP	2,245	70,801	131,445
US BANCORP DEL COM	3,080	138,153	173,003
VANGUARD INFORMATION TECH ETF	730	323,605	334,464
VANGUARD SMALL CAP ETF	3,000	477,359	678,030

<u>SECURITY</u>	<u>SHARES</u>	<u>BOOK VALUE</u>	<u>MARKET VALUE</u>
VERIZON COMMUNICATIONS	17,480	587,484	908,260
VERTEX PHARMACEUTICALS INC	1,170	247,870	256,932
VIACOMCBS INC	2,000	109,520	60,360
VIATRIS INC	4,500	57,278	60,885
VISA INC	856	67,029	185,503
VMARE INC	631	71,090	73,120
WALT DISNEY INC	1,140	114,569	176,574
WASATCH INTL OPPORTUNITIES FD	252,210	813,265	1,122,334
WASTE MANAGEMENT INC	12,650	351,629	2,111,285
XYLEM INC	16,500	283,691	1,978,680
ZIMMER BIOMET HOLDINGS INC	7,500	207,577	952,800
Grand Totals		<u>\$ 28,822,971</u>	<u>\$ 96,842,993</u>

CHARLES A. FRUEAUFF FOUNDATION, INC

13-5605371

Form 990-PF

Calendar Year 2021

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 \$ 80,644
70,000.000	ABBVIE INC SR GLBL NT	3.2000%	11/21/29	3.200%	11/21/29	75,268 74,913
60,000.000	ADOBE SYS INC SR NT	3.2500%	02/01/25	3.250%	02/01/25	59,719 63,472
33,000.000	Air Lease Corp	4.2500%	09/15/24	4.250%	09/15/24	36,100 35,104
48,000.000	AIR LEASE CORP FR	3.2500%	10/01/29	3.250%	10/01/29	47,324 49,077
40,000.000	ALEXANDRIA REAL ESTATE	4.3000%	01/15/26	4.300%	01/15/26	40,392 43,824
85,000.000	AMAZON COM INC SR GLBL NT	1.6500%	05/12/28	1.650%	05/12/28	84,335 85,190
48,000.000	AMERICAN CAMPUS CMNT	3.7500%	4/15/23	3.750%	04/15/23	50,663 49,302
46,000.000	AMERICAN CAMPUS CMNTYS OPER	4.1250%	07/01/24	4.125%	07/01/24	48,712 49,137
49,000.000	AMERICAN EXPRESS CO ALT TIER	3.5500%	09/15/26	3.550%	09/15/26	49,000 49,086
51,000.000	AMERICAN EXPRESS CO SR	3.0000%	10/30/24	3.000%	10/30/24	54,662 53,460
50,000.000	AMERICAN HOMES 4 RENT L P	4.9000%	02/15/29	4.900%	02/15/29	56,767 57,800
65,000.000	AMGEN INC SR GLBL NT	3.3750%	02/21/50	3.375%	02/21/50	76,887 67,870
60,000.000	Anheuser Busch Inbev Fin	4.9000%	02/01/46	4.900%	02/01/46	64,859 75,556
55,000.000	APPALACHIAN PWR CO SR GLBL A	2.7000%	04/01/31	2.700%	04/01/31	54,788 56,025
60,000.000	Apple Inc	4.3750%	05/13/45	4.375%	05/13/45	63,919 75,903
38,000.000	ARES CAPITAL CORP SR GLBL NT	2.8750%	06/15/28	2.875%	06/15/28	38,245 37,930
60,000.000	ARROW ELECTRS INC NT	2.9500%	02/15/32	2.950%	02/15/32	59,855 60,662
45,000.000	ASTRAZENECA FINANCE LLC GLBL	1.2000%	05/28/26	1.200%	05/28/26	44,889 44,448
46,000.000	AT&T Inc			4.050%	12/15/23	45,588 48,676
46,000.000	At&t Inc	4.4500%	04/01/24	4.450%	04/01/24	48,862 49,107
80,000.000	AT&T Inc Sr G			4.550%	03/09/49	72,793 95,464
49,000.000	AVALONBAY CMNTYS INC MTN BE	4.2000%	12/15/23	4.200%	12/15/23	51,179 51,689
60,000.000	BANCO SANTANDER S.A. SNR NPF	2.7460%	05/28/25	2.746%	05/28/25	52,645 51,702
51,000.000	Bank Amer Corp	4.0000%	01/22/25	4.000%	01/22/25	54,073 54,484
34,000.000	BANK AMER CORP PERP SUB GLBL	4.3000%	01/28/25	4.300%	01/28/25	33,490 34,383
110,000.000	Bank America Corp	3.9500%	04/21/25	3.950%	04/21/25	103,118 106,928
47,000.000	BB&T CORP SR MEDIUM TERM NTS	2.5000%	08/01/24	2.500%	08/01/24	49,716 48,522
115,000.000	BK OF AMERICA CORP FR	.9810%	09/25/25	0.981%	09/25/25	115,175 113,628

			<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%	29,891	34,154
49,000.000	BOEING CO CR SEN SR NT 26	2.1960%	02/04/26	2.196%	49,229	49,002
85,000.000	BP CAPITAL MARKETS	2.5000%	11/06/22	2.500%	53,102	55,885
65,000.000	BROADCOM CORP/BROADCOM CAYMA	3.5000%	01/15/28	3.500%	69,863	69,485
72,000.000	BROADCOM INC SR GLBL NT 30	4.1500%	11/15/30	4.150%	81,106	79,932
35,000.000	California St	2.3670%	04/01/22	2.367%	35,000	35,191
60,000.000	CALIFORNIA ST TAXABLE	3.3750%	04/01/25	3.375%	60,421	64,378
32,000.000	Capital One Finl Corp	4.2000%	10/29/25	4.200%	35,227	34,807
30,000.000	CAPITAL ONE FINL CORP GLBL N	1.8780%	11/02/27	1.878%	30,006	29,865
47,000.000	CAPITAL ONE FINL CORP SR NT	3.3000%	10/30/24	3.300%	50,721	49,476
90,000.000	CAPITAL SERIES 2017-A6	2.2900%	07/15/25	2.290%	90,226	91,179
83,725.060	CARMAX SERIES 2019-3 CLASS		08/15/24		83,714	84,633
66,067.250	Carmax Series 2021 2 Class A0	2.7000%	06/17/24	0.270%	66,063	66,011
32,000.000	CENTENE CORP DEL SR GLBL NT	4.6250%	12/15/29	4.625%	35,926	34,511
50,000.000	CENTERPOINT ENERGY INC SR NT		11/01/28	4.250%	50,079	55,596
105,000.000	CITIGROUP INC	4.4500%	09/29/27	4.450%	105,664	117,147
63,000.000	CITIGROUP INC	4.6000%	03/09/26	4.600%	67,673	69,508
63,000.000	CITIGROUP INC	3.3520%	04/24/25	3.352%	66,074	65,793
98,000.000	CITIGROUP INC	2.5720%	06/03/31	2.572%	101,063	98,950
50,000.000	CITIGROUP INC SR GLBL NT	.9810%	05/01/25	0.981%	50,300	49,615
70,000.000	CITIZENS BK NA PROVIDENCE RI	2.2500%	04/28/25	2.250%	62,807	61,424
62,000.000	CNA FINL CORP SR GLBL NT	4.5000%	03/01/26	4.500%	63,038	68,441
35,000.000	CNH INDUSTRIAL CAPITAL LLC S	1.4500%	07/15/26	1.450%	34,723	34,269
47,000.000	CNO FINL GROUP INC SR NT	5.2500%	05/30/29	5.250%	50,542	54,020
34,000.000	CORPORATE OFFICE PPTYS L P	2.2500%	03/15/26	2.250%	33,801	34,403
50,000.000	CORPORATE OFFICE PPTYS L P S	2.7500%	04/15/31	2.750%	49,477	49,769
65,000.000	COSTCO WHSL CORP NEW SR NT	1.6000%	04/20/30	1.600%	64,886	63,036
80,000.000	CREDIT SUISSE GRP FDG	3.7500%	03/26/25	3.750%	85,534	84,922
47,000.000	CROWN CASTLE INTL CORP NEW	3.2000%	09/01/24	3.200%	51,561	49,066
70,000.000	CVS HEALTH CORP SR NT	4.7800%	03/25/38	4.780%	68,610	85,553
55,000.000	DEERE JOHN CAPITAL CORP FR	.4500%	01/17/24	0.450%	54,961	54,477
29,000.000	DELL INTL LLC/EMC CORP CR SE	5.3000%	10/01/29	5.300%	35,299	34,023
45,000.000	DELTA AIR LINES 2019-1AA		04/25/24	3.204%	45,000	46,528
35,000.000	Dignity Health	3.1250%	11/01/22	3.125%	34,133	35,620
41,000.000	DIGNITY HEALTH 2014 A BD3	3.8120%	11/01/24	3.812%	44,499	43,405

		INTEREST	DUE		MARKET
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
30,000.000	DISNEY WALT CO SR GLBL NT 2.6500% 01/13/31	2.650%	01/13/31	29,980	31,241
25,000.000	DOWDUPONT INC	4.493%	11/15/25	25,697	27,636
95,000.000	EBAY INC SR GLBL NT 1.9000% 03/11/25	1.900%	03/11/25	98,887	96,104
88,000.000	EDISON INTL SR 2.9500% 03/15/23	2.950%	03/15/23	85,502	89,404
43,000.000	EDISON INTL SR GLBL NT 5.7500% 06/15/27	5.750%	06/15/27	48,707	49,057
35,000.000	ENBRIDGE INC MTN CDS- SR NT 2.5000% 08/01/33	2.500%	08/01/33	34,870	34,398
56,000.000	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	5.250%	04/15/29	58,512	64,195
39,000.000	EPR PPTYS SR GLBL NT 3.7500% 08/15/29	3.750%	08/15/29	40,463	39,396
45,000.000	EQUIFAX INC SR GLBL NT 3.2500% 06/01/26	3.250%	06/01/26	42,589	47,400
47,000.000	EQUIFAX INC SR NT 3.9500% 06/15/23	3.950%	06/15/23	46,510	48,849
2,396.000	Federal Home Loan Mortgage Call	2.094%		59,900	6,756
3,696.000	FEDERAL NATL MORTGAGE ASSOC CALL			92,400	11,532
56,471.200	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	1.500%	10/01/50	56,912	54,322
77,614.910	FHLMC POOL RB-5121 2.0000% 08/01/41	2.000%	08/01/41	79,470	78,796
60,139.527	FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	3.000%	07/01/51	63,295	62,350
88,795.030	FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	2.500%	06/01/41	92,472	91,722
53,461.030	FHLMC UMBS POOL QN-7855 1.5000% 09/01/36	1.500%	09/01/36	54,472	53,659
22,000.000	FIRST AMERN FINL CORP SR 4.0000% 05/15/30	4.000%	05/15/30	23,023	24,103
70,000.000	FISERV INC SR GLBL NT 3.5000% 07/01/29	3.500%	07/01/29	77,284	75,347
43,000.000	FLEXTRONICS INTL LTD SR GLBL 4.8750% 06/15/29	4.875%	06/15/29	42,905	48,820
55,000.000	FLORIDA ST BRD.ADMIN FIN COR 2.1540% 07/01/30	2.154%	07/01/30	55,000	54,870
47,463.217	FNMA POOL BO7312 4.0000% 02/01/50	4.000%	02/01/50	50,993	50,497
63,940.360	FNMA POOL BU0421 2.0000% 09/01/36	2.000%	09/01/36	66,440	65,548
73,625.110	FNMA POOL FM4791 2.0000% 11/01/50	2.000%	11/01/50	76,236	73,501
67,593.616	Fnma Pool Fm7001 3.0000% 05/01/51	3.000%	05/01/51	71,280	70,494
74,586.290	FNMA POOL FM7685 3.0000% 06/01/51	3.000%	06/01/51	78,735	77,740
67,948.243	FNMA POOL FM8058 2.0000% 07/01/36	2.000%	07/01/36	70,433	69,657
35,967.230	Fnma Pool Ma4371 2.5000% 06/01/51	2.500%	06/01/51	37,176	36,531
69,236.289	Fnma Pool Ma4428 4.0000% 07/01/51	4.000%	07/01/51	74,797	73,792
35,377.454	FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	3.000%	01/01/35	37,589	37,435
97,899.407	FNMA SUPER LNG POOL FM8821 3.0000% 09/01/51	3.000%	09/01/51	103,207	102,083
83,490.080	FNMA SUPER LNG 30 2.5000% 08/01/51	2.500%	08/01/51	86,856	85,394
61,912.530	FNMA SUPER LNG 30 YEAR 3.0000% 07/01/51	3.000%	07/01/51	65,366	64,446
95,000.000	FNMA SUPER LNG 30 YEAR POOL 2.0000% 12/01/51	2.000%	12/01/51	95,017	94,842
54,730.690	FNMA SUPER LNG 30 YEAR POOL 2.5000% 09/01/51	2.500%	09/01/51	56,509	55,962

	<u>INTEREST</u>	<u>DUE</u>	<u>COST</u>	<u>MARKET</u>
	<u>RATE</u>	<u>DATE</u>		<u>VALUE</u>
74,867.076 Fnma Super Lng 30 Year Pool 2.0000% 11/01/51	2.000%	11/01/51	74,861	74,743
89,106.040 FNMA SUPER LNG 30 YEARPOOL F 2.5000% 08/01/51	2.500%	08/01/51	92,559	91,138
97,740.240 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	2.500%	07/01/51	101,238	99,951
59,403.580 Fnma Umbs Int 15 Year Pool M2.5000% 12/01/36	2.500%	12/01/36	62,095	61,668
84,306.920 FNMA UMBS LNG 30 YEAR POOL B 2.0000% 10/01/51	2.000%	10/01/51	84,649	84,167
94,565.119 FNMA UMBS LNG 30 YEAR POOL C 2.0000% 11/01/46	2.000%	11/01/46	95,348	94,405
44,706.626 Fnma Umbs Lng 30 Year Pool M2.0000% 11/01/51	2.000%	11/01/51	44,651	44,632
69,285.697 Fnma Umbs Lng 30 Year Pool M2.5000% 11/01/51	2.500%	11/01/51	70,988	70,790
79,197.097 Fnma Umbs Lng 30 Year Pool M4.0000% 11/01/51	4.000%	11/01/51	85,502	84,949
135,000.000 FORD CREDIT SERIES 2017-3 2.4800% 09/15/24	2.480%	09/15/24	135,074	136,863
138,555.330 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	2.500%	05/20/51	143,435	139,517
52,000.000 General Mtrs Finl Co Inc 3.7000% 05/09/23	3.700%	05/09/23	55,522	53,554
48,000.000 GENERAL MTRS FINL CO INC 2.7000% 08/20/27	2.700%	08/20/27	47,768	48,857
55,000.000 GEORGE WASHINGTON UNIVER 4.1260% 09/15/48	4.126%	09/15/48	55,000	66,820
105,000.000 GM FIN SERIES 2021-4 CL A-3 .6800% 09/16/26	0.680%	09/16/26	104,711	104,211
54,463.000 GM FINANCIAL SERIES 20-1 CLA 09/16/24		09/16/24	54,450	54,912
29,580.860 GNMA PASS-THRU M JUMBO FHA 2.0000% 08/20/51	2.000%	08/20/51	30,067	29,722
59,320.890 GNMA PASS-THRU M JUMBO FHA 2.0000% 09/20/51	2.000%	09/20/51	60,118	59,367
79,506.730 GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	2.000%	10/20/51	80,662	80,351
114,469.720 GNMA PASS-THRU M SINGLE FAMI 3.0000% 11/20/51	3.000%	11/20/51	119,263	118,851
39,539.954 GNMA PASS-THRU M SINGLE FAMI 3.5000% 09/20/51	3.500%	09/20/51	41,566	41,389
72,586.490 GNMA POOL MA7417M 2.0000% 06/20/51	2.000%	6/50/51	73,630	73,357
191,775.566 Gnma Pool Ma7474m 3.5000% 07/20/51	3.500%	07/20/51	204,436	200,281
90,000.000 GOLDMAN SACHS GROUP 6.750% 10/01/37	6.750%	10/01/37	112,349	127,869
70,000.000 GOLDMAN SACHS GROUP INC SR 3.2720% 09/29/25	3.272%	09/29/25	75,112	73,463
68,000.000 GOLDMAN SACHS GROUP INC SR 3.8000% 03/15/30	3.800%	03/15/30	75,926	74,927
100,000.000 GOLDMAN SACHS GROUP INC SR G 1.4310% 03/09/27	1.431%	03/09/27	98,819	98,014
49,000.000 Hca Inc 4.5000% 02/15/27	4.500%	02/15/27	51,576	54,008
57,000.000 HEALTHCARE TRUST OF AMER 3.1000% 02/15/30	3.100%	02/15/30	56,805	58,893
42,000.000 HEWLETT PACKARD ENTERPRISE 4.4500% 10/02/23	4.450%	10/02/23	46,125	44,323
55,000.000 HOME DEPOT INC SR GLBL NT 31 1.3750% 03/15/31	1.138%	03/15/31	54,672	51,908
80,000.000 HONDA AUTO REC OWN TR 2021-3 .4100% 11/18/25	0.410%	11/18/25	79,999	79,155
120,000.000 HONDA SERIES 2021-2 CLASS A-3 .3300% 08/15/25	0.330%	08/15/25	119,995	118,914
48,000.000 HOST HOTELS & RESORTS LP CR 3.5000% 09/15/30	3.500%	09/15/30	50,296	49,323
75,000.000 HSBC HLDGS PLC SR GLBL COCO 2.3570% 08/18/31	2.357%	08/18/31	74,761	73,353

		INTEREST	DUE		MARKET
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
45,000.000	HUDSON PAC PPTYS L P SR GLBL 4.6500% 04/01/29	4.650%	04/01/29	44,398	50,860
55,000.000	HUNT J B TRANS SVCS INC	3.875%	03/01/26	54,997	59,817
37,000.000	HYATT HOTELS CORP CR SEN SR 5.7500% 04/23/30	5.750%	04/23/30	43,919	44,176
53,574.760	Hyundai Class A-2 Series 20 0.2300% 02/15/24	0.230%	02/15/24	53,569	53,542
80,000.000	HYUNDAI SERIES 2021-C CL A-3 .7400% 05/15/26	0.740%	05/15/26	79,982	79,451
50,000.000	INTEL CORP 2.700% 12/15/22	2.700%	12/15/22	49,345	51,035
46,000.000	JP MORGAN CHASE BANK NA SR N 3.2200% 03/01/25	3.220%	03/01/25	48,292	47,828
80,000.000	JPMORGAN CHASE & CO 3.375% 5/01/23	3.375%	05/01/23	79,570	82,482
79,000.000	JPMORGAN CHASE & CO GLBL NT 2.5800% 04/22/32	2.580%	04/22/32	82,255	80,106
49,000.000	JPMORGAN CHASE & CO SR GLBL 1.0450% 11/19/26	1.045%	11/19/26	48,683	47,760
34,000.000	JPMORGAN CHASE AND CO PERP 4.0000% 04/01/25	4.000%	04/01/25	33,042	34,170
57,000.000	KIMCO REALTY CORP GLBL NT 2.2500% 12/01/31	2.250%	12/01/31	54,935	55,608
60,000.000	KIMCO RLTY CORP SR N 3.4000% 11/01/22	3.400%	11/01/22	59,305	61,097
60,000.000	KROGER CO SR GLBL NT 1.7000% 01/15/31	1.700%	01/15/31	59,863	57,033
55,000.000	LAM RESEARCH CORP	4.000%	03/15/29	54,591	61,635
60,000.000	LLOYDS BANKING GROUP PLC SR 2.4380% 02/05/26	2.438%	02/05/26	62,574	61,193
70,000.000	MASSACHUSETTS ST GO BDS 4.9100% 05/01/29	4.910%	05/01/29	78,433	83,773
44,000.000	MICRON TECHNOLOGY INC SR GLB 4.9750% 02/06/26	4.975%	02/06/26	51,114	48,853
85,000.000	MICROSOFT CORP SR NT	2.525%	06/01/50	83,540	83,220
125,000.000	MORGAN STANLEY FR 1.5930% 05/04/27	1.593%	05/04/27	126,055	123,733
46,000.000	MYLAN NV SR GLBL NT 3.9500% 06/15/26	3.950%	06/15/26	51,248	49,622
105,000.000	NEW JERSEY ECONOMIC DEV AUTH 7.4250% 02/15/29	7.425%	02/15/29	132,553	131,967
55,000.000	NEW JERSEY ST TRANSN TR FD	4.131%	06/15/42	55,000	61,587
55,000.000	NISOURCE FIN CORP SR GLBL NT	3.950%	03/30/48	49,181	61,986
60,000.000	NORTHROP GRUMMAN CORP SR GLB	2.930%	01/15/25	58,512	62,524
30,000.000	NUTRIEN LTD SR NT 1.9000% 05/13/23	1.900%	05/13/23	29,973	30,386
49,000.000	ONE GAS INC GLBL NT .8500% 03/11/23	0.850%	03/11/23	48,985	48,947
100,000.000	ONTARIO PROV CDA	3.050%	01/29/24	99,899	104,433
45,000.000	Oracle Corp	3.900%	05/15/35	50,634	48,278
45,000.000	ORACLE CORP SR NT 1.6500% 03/25/26	1.650%	03/25/26	44,978	44,670
54,000.000	PACIFIC GAS & ELEC CO 1M GLB 1.3670% 03/10/23	1.367%	03/10/23	54,000	53,667
50,000.000	PORT AUTH N Y & N J TAXABLE 1.0860% 07/01/23	1.086%	07/01/23	50,000	50,267
65,000.000	PRIMERICA INC SR NT 2.8000% 11/19/31	2.800%	11/19/31	64,708	65,655
43,000.000	PRUDENTIAL FINL INC 5.7000% 09/15/48	5.700%	09/15/48	49,988	48,209
55,000.000	PRUDENTIAL FINL INC MTNS BOO	4.350%	02/25/50	54,870	68,850

		INTEREST	DUE		MARKET
		<u>RATE</u>	<u>DATE</u>	<u>COST</u>	<u>VALUE</u>
34,000.000	QVC INC SR SEC GLBL NT 4.7500% 02/15/27	4.750%	02/15/27	34,345	34,935
35,000.000	RENAISSANCERE FINANCE INC SR 3.7000% 04/01/25	3.700%	04/01/25	34,930	37,144
60,000.000	ROYAL BK OF SCOTLAND PLC SR	5.076%	01/27/30	59,279	69,645
50,000.000	RYDER SYS MTN BE FR	3.650%	03/18/24	50,019	52,593
42,000.000	SABINE PASS LIQUEFACTION LLC 4.5000% 05/15/30	4.500%	05/15/30	48,781	47,421
55,000.000	SHELL INTERNATIONAL FIN BV S	3.500%	11/13/23	56,292	57,553
53,000.000	Southern Co 2.9500% 07/01/23	2.950%	07/01/23	54,821	54,281
44,000.000	SOUTHWEST AIRLS CO SR GLBL 5.2500% 05/04/25	5.250%	05/04/25	46,164	48,889
32,000.000	SPIRIT REALTY LP SR GLBL NT 4.0000% 07/15/29	4.000%	07/15/29	34,023	35,183
80,000.000	SYNCHRONY SERIES 2017-2 CLAS 2.6200% 10/15/25	2.620%	10/15/25	80,272	81,338
70,000.000	T MOBILE USA INC SR SEC GLBL 3.8750% 04/15/30	3.875%	04/15/30	76,982	76,659
70,000.000	TAKEDA PHARMACEUTICAL CO LTD 2.0500% 03/31/30	2.050%	03/31/30	70,139	68,623
50,000.000	TELEFONICA EMISIONES S A U 4.1030% 03/08/27	4.103%	03/08/27	49,699	55,069
90,000.000	TOTAL SYS SVCS INC SR 4.8000% 04/01/26	4.800%	04/01/26	93,142	99,964
50,000.000	TOYOTA MOTOR CREDIT CORP FR 1.8000% 02/13/25	1.800%	02/13/25	52,219	50,768
75,000.000	TOYOTA SERIES 2021-D CL A-3 .7100% 04/15/26	0.710%	04/15/26	74,998	74,539
55,000.000	UNION PACIFIC CORP SR NT	3.150%	03/01/24	54,973	57,338
70,000.000	UNITEDHEALTH GROUP INC 1.1500% 05/15/26	1.150%	05/15/26	70,210	69,282
50,000.000	VALERO ENERGY CORP BDS 4.0000% 04/01/29	4.000%	04/01/29	54,996	54,455
75,000.000	VERIZON COMMUNICATIONS INC 5.5000% 03/16/47	5.500%	03/16/47	81,239	104,951
30,000.000	VERIZON COMMUNICATIONS INC N 3.4000% 03/22/41	3.400%	03/22/41	29,982	31,495
64,000.000	VMWARE INC SR NT 3.9000% 08/21/27	3.900%	08/21/27	59,085	69,722
4,309.370	WAMU MTG	4.9285%	08/25/35	4,230	4,486
2,471.660	WASHINGTON 2005-AR3	4.6600%	03/25/35	2,397	2,569
48,000.000	WELLS FARGO & CO FR 2.1640% 02/11/26	2.164%	02/11/26	50,254	48,736
58,000.000	WELLS FARGO & CO FR 2.1880% 04/30/26	2.188%	04/30/26	60,928	59,050
49,000.000	WELLS FARGO & CO SR NT 2.3930% 06/02/28	2.393%	06/02/28	50,478	49,833
7,622.360	WFMB SECS SER 2006	2.70220%	09/25/36	9,498	7,294
50,000.000	XLIT LTD SUB GLBL NT 4.4500% 03/31/25	4.450%	03/31/25	49,823	54,220
BOND FUNDS					
192,600.625	LOOMIS GLOBAL BOND FD			2,991,360	3,227,986
75,921.909	LORD ABBETT INVT TR FLT RATE FD			700,000	637,744
4,900.000	PIMCO 0-5 YR HIGH YLD CORP			499,191	485,639
				<u>\$ 16,523,024</u>	<u>\$ 16,772,408</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							
4,100	NIKE INC	P	8/18/2005	4/22/2021	529,214	40,882	488,332
4,643	SOUTHERN BANCORP	P	3/15/2010	10/19/2021	57,573	21,757	35,816
4,500	AT&T INC	P	11/27/2017	6/9/2021	130,829	156,552	(25,723)
1,724	AT&T INC	P	11/18/2015	6/9/2021	50,122	56,099	(5,977)
150	BLACKROCK INC	P	7/9/2015	3/26/2021	111,554	50,644	60,910
600	UNITEDHEALTH GROUP INC	P	4/25/2019	5/17/2021	245,579	139,065	106,514
310	VIATRIS INC	P	11/18/2015	5/17/2021	4,995	4,327	668
	GAINS FROM PASS-THROUGH ENTITIES	P			1,713,809		1,713,809
FIXED INCOME							
55,000.00	ABBVIE INC SR 2.8500% 05/14/23	P	09/07/2016	06/02/2021	57,436	55,361	2,075
55,000.00	AERCAP IRELAND CAPITAL 4.5000% 05/15/21	P	05/07/2018	02/12/2021	55,598	55,112	486
30,000.00	AERCAP IRELAND CAPITAL 4.5000% 05/15/21	P	01/17/2019	02/12/2021	30,326	30,016	310
150,000.00	AERCAP IRELAND CAPITAL LIMIT 1.6500% 10/29/24	P	10/21/2021	11/17/2021	149,943	149,817	126
8,000.00	AIR LEASE CORP FR 3.2500% 10/01/29	P	10/22/2019	11/17/2021	8,254	7,887	367
70,000.00	AIR LEASE CORP SR GBL NT 2.5000% 03/01/21	P	11/01/2019	03/01/2021	70,000	70,000	-
35,000.00	AIR LEASE CORP SR GBL NT 2.7500% 01/15/	P	11/13/2017	08/03/2021	36,056	34,666	1,390
100,000.00	AMAZON COM INC SR GBL NT 2.4000% 02/22/23	P	07/13/2018	05/11/2021	103,598	96,657	6,941
15,000.00	AMAZON COM INC SR NT 1.0000% 05/12/26	P	05/10/2021	11/22/2021	14,769	14,935	(166)
85,000.00	AMAZON COM INC SR NT 1.0000% 05/12/26	P	05/10/2021	12/01/2021	83,711	84,633	(922)
27,000.00	AMERICAN CAMPUS CMNT 3.750% 4/15/23	P	09/11/2019	11/17/2021	27,936	27,451	485
9,000.00	AMERICAN CAMPUS CMNTYS OPER 4.1250% 07/01/24	P	07/16/2019	11/17/2021	9,645	9,266	379
270,000.00	AMERICAN EXPRESS CREDIT ACCO 2.0000% 04/15/25	P	09/16/2019	11/17/2021	273,691	269,964	3,727
135,000.00	AMERICAN EXPRESS SERIES 2019 2.6700% 11/15/24	P	07/25/2019	10/25/2021	136,577	137,072	(495)
49,000.00	AMERICAN HOMES 4 RENT L P 2.3750% 07/15/31	P	07/12/2021	09/28/2021	48,512	49,025	(513)
60,000.00	ARROW ELECTRS INC SR GBL 3.5000% 04/01/22	P	04/12/2018	11/22/2021	60,304	59,432	872
19,000.00	At&t Inc 4.4500% 04/01/24	P	04/09/2019	11/17/2021	20,354	19,486	868
20,000.00	AT&T INC SR GBL NT 4.0500% 12/15/23	P	06/06/2019	11/17/2021	21,304	20,570	734
10,000.00	BANCO SANTANDER S.A. SNR NPF 2.7460% 05/28/25	P	08/19/2021	11/22/2021	10,331	10,488	(157)
14,000.00	Bank Amer Corp 4.0000% 01/22/25	P	06/24/2019	11/17/2021	15,013	14,447	566
35,000.00	BANK AMER CORP PERP SUB GBL 4.3000% 01/28/25	P	02/27/2020	09/16/2021	36,225	34,475	1,750
130,000.00	Bank Amer Corp Vr dtd 3.5500% 03/05/24	P	09/17/2019	08/06/2021	135,985	132,795	3,190
10,000.00	Bank America Corp 3.9500% 04/21/25	P	04/16/2015	11/22/2021	10,722	9,971	751
170,000.00	BANK OF AMERICA CREDIT CARD 1.7400% 01/15/25	P	09/06/2019	11/02/2021	171,966	169,958	2,008
110,000.00	BANK OF AMERICA CREDIT CARD 1.7400% 01/15/25	P	09/16/2019	11/02/2021	111,272	109,364	1,908
70,000.00	BB&T CORP SR MEDIUM TERM 2.2000% 03/16/23	P	09/17/2019	08/06/2021	71,949	69,580	2,369
21,000.00	BB&T CORP SR MEDIUM TERM NTS 2.5000% 08/01/24	P	08/06/2021	11/17/2021	21,794	22,059	(265)
21,000.00	BK OF AMERICA CORP FR .9810% 09/25/25	P	08/06/2021	11/17/2021	20,772	21,029	(257)
19,000.00	BOEING CO CR SEN SR NT 26 2.1960% 02/04/26	P	05/28/2021	11/17/2021	19,011	19,078	(67)
2,000.00	BOEING CO CR SEN SR NT 26 2.1960% 02/04/26	P	05/28/2021	11/17/2021	2,001	2,008	(7)
40,000.00	BOSTON PPTYS LTD PARTNERSHIP 4.1250% 05/15/21	P	04/26/2018	02/14/2021	40,000	40,076	(76)
30,000.00	BP CAPITAL MARKETS 2.5000% 11/06/22	P	06/05/2018	11/18/2021	30,580	28,965	1,615
35,000.00	BROADCOM INC SR GBL NT 30 4.1500% 11/15/30	P	10/21/2020	11/17/2021	38,215	39,166	(951)
70,000.00	BURLINGTON NORTHN 3.450% 9/15/21	P	01/08/2019	06/15/2021	70,000	70,054	(54)
40,000.00	CALIFORNIA ST UNIV REV 2.9750% 11/01/51	P	02/06/2020	03/10/2021	40,518	40,000	518
31,000.00	Capital One Finl Corp 4.2000% 10/29/25	P	10/01/2019	11/02/2021	33,959	32,462	1,497
12,000.00	Capital One Finl Corp 4.2000% 10/29/25	P	10/01/2019	11/17/2021	13,060	12,560	500
65,000.00	CAPITAL ONE FINL CORP SR GLB 3.2000% 01/30/23	P	09/11/2019	08/06/2021	67,548	65,733	1,815
16,000.00	CAPITAL ONE FINL CORP SR NT 3.3000% 10/30/24	P	08/06/2021	11/17/2021	16,924	17,127	(203)
130,000.00	CAPITAL SERIES - 19 A2 CL A2 1.7200% 08/15/24	P	08/28/2019	11/17/2021	131,366	129,967	1,399
20,000.00	CAPITAL SERIES - 19 A2 CL A2 1.7200% 08/15/24	P	09/17/2019	11/17/2021	20,210	19,870	340
135,000.00	CAPITAL SERIES 2017-3A 2.4300% 01/15/25	P	12/09/2019	11/02/2021	136,097	136,735	(638)
2,710.74	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	06/15/2021	2,711	2,710	1
8,234.86	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	07/15/2021	8,235	8,234	1
7,399.26	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	08/15/2021	7,399	7,398	1
7,333.97	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	09/15/2021	7,334	7,333	1
7,027.21	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	10/15/2021	7,027	7,026	1
6,691.59	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	11/15/2021	6,692	6,691	1
6,877.31	Carmax Series 2019-3 Class 2.1800% 08/15/24	P	07/24/2019	12/15/2021	6,877	6,876	1
6,328.60	Carmax Series 2021 2 Class A0.2700% 06/17/24	P	04/13/2021	11/15/2021	6,329	6,328	1
7,604.15	Carmax Series 2021 2 Class A0.2700% 06/17/24	P	04/13/2021	12/15/2021	7,604	7,604	-

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
32,000.00	CENTENE CORP DEL SR GLBL NT 4.6250% 12/15/29	P	02/02/2021	11/17/2021	34,401	35,354	(953)
29,000.00	Citigroup Inc 3.8750% 03/26/25	P	01/16/2019	11/17/2021	31,070	28,091	2,979
46,000.00	Citigroup Inc 3.8750% 03/26/25	P	01/16/2019	11/18/2021	49,318	44,559	4,759
27,000.00	CITIGROUP INC 4.6000% 03/09/26	P	06/13/2019	11/17/2021	29,970	28,167	1,803
39,000.00	CITIGROUP INC 2.5720% 06/03/31	P	07/20/2021	11/17/2021	38,955	40,219	(1,264)
46,000.00	CITIGROUP INC SR GLBL NT .9810% 05/01/25	P	08/06/2021	11/17/2021	45,721	46,240	(519)
94,000.00	CITIGROUP INC SR GLBL NT 2.7000% 10/27/22	P	07/29/2020	08/06/2021	96,482	96,372	110
10,000.00	CITIZENS BK NA PROVIDENCE RI 2.2500% 04/28/25	P	08/19/2021	11/22/2021	10,261	10,431	(170)
33,000.00	CNA FINL CORP SR GLBL NT 4.5000% 03/01/26	P	09/11/2018	11/17/2021	36,674	33,280	3,394
10,000.00	CNH INDUSTRIAL CAPITAL LLC S 1.4500% 07/15/26	P	05/17/2021	11/17/2021	9,826	9,921	(95)
10,000.00	CNO FINL GROUP INC SR NT 5.2500% 05/30/29	P	07/17/2019	11/17/2021	11,586	10,560	1,026
8,000.00	CNO FINL GROUP INC SR NT 5.2500% 05/30/29	P	07/17/2019	11/17/2021	9,268	8,448	820
110,000.00	Comcast Corp New 3.6000% 03/0	P	03/21/2018	12/03/2021	116,953	110,044	6,909
75,000.00	Cooperatieve Centrale Raiff 3.7500% 07/21/26	P	07/14/2016	11/16/2021	81,086	75,013	6,073
10,000.00	Cooperatieve Centrale Raiff 3.7500% 07/21/26	P	07/15/2016	11/16/2021	10,812	9,969	843
21,000.00	CORPORATE OFFICE PPTYS L P 2.2500% 03/15/26	P	09/10/2020	11/17/2021	21,258	20,877	381
26,000.00	CORPORATE OFFICE PPTYS L P S 2.7500% 04/15/31	P	03/03/2021	11/17/2021	25,856	25,728	128
60,000.00	CORPORATE OFFICE PPTYS L P S 3.6000% 05/15/23	P	08/21/2019	03/12/2021	64,009	60,814	3,195
12,000.00	CORPORATE OFFICE PPTYS L P S 3.6000% 05/15/23	P	03/02/2020	03/12/2021	12,802	12,395	407
80,000.00	CREDIT SUISSE GRP FDG 3.4500% 04/16/21	P	03/16/2017	04/16/2021	80,000	80,000	-
18,000.00	CROWN CASTLE INTL CORP NEW 3.2000% 09/01/24	P	08/19/2020	11/17/2021	18,894	19,087	(193)
30,000.00	DEERE JOHN CAP CORP MTNS BE 2.9500% 04/01/22	P	03/04/2019	03/02/2021	30,888	29,986	902
25,000.00	DEERE JOHN CAP CORP MTNS BE 2.9500% 04/01/22	P	03/18/2019	03/02/2021	25,740	25,040	700
34,000.00	DIGNITY HEALTH 2014 A BD3 3.8120% 11/01/24	P	10/31/2019	11/17/2021	36,269	35,324	945
27,000.00	DISCOVERY COMMUNICATIONS LLC 2.9500% 03/20/23	P	09/07/2017	11/16/2021	27,754	26,966	788
48,000.00	EBAY INC 2.6000% 07/15/22	P	11/15/2019	03/25/2021	49,171	48,250	921
21,000.00	EDISON INTL SR 2.9500% 03/15/23	P	04/15/2019	04/20/2021	21,751	20,087	1,664
12,000.00	EDISON INTL SR GLBL NT 5.7500% 06/15/27	P	08/08/2019	04/20/2021	14,119	13,189	930
5,000.00	EDISON INTL SR GLBL NT 5.7500% 06/15/27	P	08/08/2019	11/17/2021	5,713	5,454	259
80,000.00	Electronic Arts Inc 4.8000% 03/01/26	P	02/01/2019	04/23/2021	92,449	82,905	9,544
21,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	02/05/2019	11/17/2021	24,109	21,667	2,442
4,000.00	ENERGY TRANSFER OPERATING LP 5.2500% 04/15/29	P	02/06/2019	11/17/2021	4,592	4,118	474
26,000.00	EPR PPTYS SR GLBL NT 3.7500% 08/15/29	P	09/27/2021	11/17/2021	26,478	26,960	(482)
37,000.00	EQUIFAX INC SR NT 3.9500% 06/15/23	P	05/23/2018	11/17/2021	38,705	36,618	2,087
55,000.00	Exelon Corp 3.4000% 04/15/26	P	05/07/2018	03/10/2021	59,734	52,489	7,245
336.5900	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	01/10/2021	337	339	(2)
1,137.04	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	02/10/2021	1,137	1,146	(9)
380.6800	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	03/25/2021	381	384	(3)
963.8700	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	04/25/2021	964	971	(7)
500.3800	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	05/25/2021	500	504	(4)
389.0500	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	06/25/2021	389	392	(3)
516.7200	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	07/25/2021	517	521	(4)
1,176.15	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	08/25/2021	1,176	1,185	(9)
490.6000	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	09/25/2021	491	494	(3)
319.0100	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	10/25/2021	319	322	(3)
505.1900	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	11/25/2021	505	509	(4)
345.6900	FHLMC MBS 30Y SUPCONF 1.5000% 10/01/50	P	09/11/2020	12/25/2021	346	348	(2)
4,517.54	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	01/10/2021	4,518	4,625	(107)
5,103.77	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	02/10/2021	5,104	5,225	(121)
6,248.32	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	03/05/2021	6,313	6,397	(84)
5,614.01	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	03/25/2021	5,614	5,747	(133)
4,649.89	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	04/25/2021	4,650	4,760	(110)
34,111.50	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	05/10/2021	34,822	34,922	(100)
1,852.72	FHLMC MBS 30Y SUPCONF 2.5000% 06/01/50	P	05/21/2020	05/25/2021	1,853	1,897	(44)
3,772.08	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	01/10/2021	3,772	3,902	(130)
2,437.91	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	02/10/2021	2,438	2,522	(84)
13,160.12	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	03/05/2021	13,958	13,613	345
3,851.17	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	03/25/2021	3,851	3,984	(133)
39,572.28	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	04/20/2021	42,021	40,933	1,088
4,612.15	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	04/25/2021	4,612	4,771	(159)
1,876.00	FHLMC POOL QA-2605 3.5000% 09/01/49	P	09/09/2019	05/25/2021	1,876	1,940	(64)
3,182.40	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	01/10/2021	3,182	3,353	(171)
4,573.04	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	02/10/2021	4,573	4,818	(245)
4,266.48	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	03/05/2021	4,457	4,495	(38)
1,195.73	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	03/25/2021	1,196	1,260	(64)
71,357.22	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	04/15/2021	74,814	75,182	(368)
5,246.32	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	04/25/2021	5,246	5,527	(281)
4,459.54	FHLMC POOL QB-1237 3.0000% 07/01/50	P	10/07/2020	05/25/2021	4,460	4,699	(239)
130.2500	FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	01/10/2021	130	137	(7)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
124.3200 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	02/10/2021	124	131	(7)
4,879.26 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	03/05/2021	5,037	5,135	(98)
727.2400 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	03/25/2021	727	765	(38)
57,323.83 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	04/15/2021	59,384	60,324	(940)
415.7100 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	04/25/2021	416	437	(21)
811.5500 FHLMC POOL QB-4903 2.5000% 11/01/50	P	11/17/2020	05/25/2021	812	854	(42)
1,010.94 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	06/25/2021	1,011	1,048	(37)
142.5600 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	07/25/2021	143	148	(5)
151.9900 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	08/25/2021	152	158	(6)
88,394.68 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	09/20/2021	91,699	91,654	45
148.7500 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	09/25/2021	149	154	(5)
151.0700 FHLMC POOL RA 5262 2.5000% 05/01/51	P	04/15/2021	10/25/2021	151	157	(6)
2,577.23 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	07/25/2021	2,577	2,748	(171)
884.7000 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	08/25/2021	885	943	(58)
4,849.97 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	09/25/2021	4,850	5,171	(321)
3,815.96 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	10/25/2021	3,816	4,069	(253)
94,827.30 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	11/18/2021	99,628	101,110	(1,482)
6,791.18 FHLMC POOL RA-5255 3.5000% 05/01/51	P	05/20/2021	11/25/2021	6,791	7,241	(450)
418.2700 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	01/10/2021	418	433	(15)
542.1600 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	02/10/2021	542	562	(20)
767.1100 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	03/25/2021	767	795	(28)
1,254.86 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	04/25/2021	1,255	1,300	(45)
1,135.59 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	05/25/2021	1,136	1,176	(40)
79,237.41 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	05/26/2021	80,797	82,073	(1,276)
917.0200 FHLMC POOL RB 5085 2.0000% 10/01/40	P	10/02/2020	06/25/2021	917	950	(33)
128.8000 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	01/10/2021	129	134	(5)
164.7200 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	02/10/2021	165	171	(6)
166.4100 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	03/25/2021	166	173	(7)
312.1800 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	04/25/2021	312	324	(12)
216.3900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	05/25/2021	216	224	(8)
325.9600 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	06/25/2021	326	338	(12)
33,685.54 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/08/2020	07/12/2021	34,396	34,943	(547)
110.4000 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	01/10/2021	110	115	(5)
55.2000 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	01/10/2021	55	57	(2)
18.4000 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	01/10/2021	18	19	(1)
23.5300 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	02/10/2021	24	24	-
70.5900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	02/10/2021	71	73	(2)
141.1900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	02/10/2021	141	146	(5)
23.7700 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	03/25/2021	24	25	(1)
71.3200 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	03/25/2021	71	74	(3)
142.6300 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	03/25/2021	143	148	(5)
44.6000 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	04/25/2021	45	46	(1)
133.7900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	04/25/2021	134	139	(5)
267.5900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	04/25/2021	268	278	(10)
30.9100 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	05/25/2021	31	32	(1)
92.7400 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	05/25/2021	93	96	(3)
185.4800 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	05/25/2021	185	192	(7)
46.5600 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	06/25/2021	47	48	(1)
139.6900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	06/25/2021	140	145	(5)
279.3900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	06/25/2021	279	290	(11)
3,865.64 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	07/12/2021	3,947	4,014	(67)
14,436.67 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	07/12/2021	14,741	14,998	(257)
28,873.32 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	07/12/2021	29,482	29,956	(474)
946.5900 FHLMC POOL RB 5095 2.0000% 12/01/40	P	12/15/2020	07/25/2021	947	983	(36)
357.5400 FHLMC POOL RB-5114 2.0000% 06/01/41	P	05/26/2021	07/25/2021	358	366	(8)
358.5600 FHLMC POOL RB-5114 2.0000% 06/01/41	P	05/26/2021	08/25/2021	359	367	(8)
73,490.85 FHLMC POOL RB-5114 2.0000% 06/01/41	P	05/26/2021	09/23/2021	75,144	75,202	(58)
520.6000 FHLMC POOL RB-5114 2.0000% 06/01/41	P	05/26/2021	09/25/2021	521	533	(12)
23.7100 FHLMC POOL RB-5114 2.0000% 06/01/41	P	07/08/2021	07/25/2021	24	24	-
23.7800 FHLMC POOL RB-5114 2.0000% 06/01/41	P	07/08/2021	08/25/2021	24	24	-
4,874.40 FHLMC POOL RB-5114 2.0000% 06/01/41	P	07/08/2021	09/23/2021	4,984	5,015	(31)
34.5300 FHLMC POOL RB-5114 2.0000% 06/01/41	P	07/08/2021	09/25/2021	35	36	(1)
321.5900 FHLMC POOL RB-5121 2.0000% 08/01/41	P	07/12/2021	08/25/2021	322	329	(7)
444.6300 FHLMC POOL RB-5121 2.0000% 08/01/41	P	07/12/2021	09/25/2021	445	455	(10)
519.1800 FHLMC POOL RB-5121 2.0000% 08/01/41	P	07/12/2021	10/25/2021	519	532	(13)
516.6500 FHLMC POOL RB-5121 2.0000% 08/01/41	P	07/12/2021	11/25/2021	517	529	(12)
583.0400 FHLMC POOL RB-5121 2.0000% 08/01/41	P	07/12/2021	12/25/2021	583	597	(14)
560.5000 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	01/10/2021	561	575	(14)
702.5600 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	02/10/2021	703	720	(17)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
4,885.56 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	03/05/2021	4,930	5,009	(79)
682.4900 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	03/25/2021	682	700	(18)
772.8100 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	04/25/2021	773	792	(19)
748.2500 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	05/25/2021	748	767	(19)
1,042.16 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	06/25/2021	1,042	1,068	(26)
1,234.30 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	07/25/2021	1,234	1,265	(31)
1,035.54 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	08/25/2021	1,036	1,062	(26)
71,256.86 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	09/14/2021	72,593	73,055	(462)
2,078.97 FHLMC POOL SB 8083 1.5000% 12/01/35	P	12/08/2020	09/25/2021	2,079	2,131	(52)
431.6100 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	04/25/2021	432	454	(22)
701.7700 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	05/25/2021	702	737	(35)
623.2100 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	06/25/2021	623	655	(32)
1,286.35 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	07/25/2021	1,286	1,352	(66)
1,815.23 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	08/25/2021	1,815	1,907	(92)
675.7000 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	09/25/2021	676	710	(34)
1,015.96 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	10/25/2021	1,016	1,068	(52)
50,899.73 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	11/10/2021	52,880	53,484	(604)
2,550.43 FHLMC SUPER 15Y FIXED SB-80 2.5000% 04/01/36	P	03/12/2021	11/25/2021	2,550	2,680	(130)
414.9600 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	08/25/2021	415	436	(21)
564.6000 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	09/25/2021	565	593	(28)
1,433.62 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	10/25/2021	1,434	1,506	(72)
69,391.75 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	11/18/2021	72,157	72,872	(715)
1,081.53 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	11/25/2021	1,082	1,136	(54)
48.4100 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	06/16/2021	12/25/2021	48	51	(3)
1,682.24 FHLMC SUPER 30Y FIXED 3.0000% 07/01/51	P	12/20/2021	12/25/2021	1,682	1,770	(88)
175.5000 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	01/10/2021	176	186	(10)
2,957.75 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	02/10/2021	2,958	3,133	(175)
14,060.83 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	03/05/2021	14,690	14,896	(206)
177.1900 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	03/25/2021	177	188	(11)
2,678.13 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	04/25/2021	2,678	2,837	(159)
1,558.90 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	05/25/2021	1,559	1,651	(92)
69,983.09 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	06/16/2021	73,187	74,138	(951)
6,027.08 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	06/25/2021	6,027	6,385	(358)
4,117.77 FHLMC SUPER POOL SD-0403 3.0000% 07/01/50	P	07/14/2020	07/25/2021	4,118	4,362	(244)
594.6600 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	07/25/2021	595	619	(24)
531.3200 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	08/25/2021	531	553	(22)
803.4700 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	09/25/2021	803	837	(34)
844.0000 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	10/25/2021	844	879	(35)
1,204.44 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	11/25/2021	1,204	1,254	(50)
1,848.61 FHLMC UMBS 20Y FIXED 2.5000% 06/01/41	P	05/24/2021	12/25/2021	1,849	1,925	(76)
109,257.84 FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	P	09/09/2020	01/04/2021	115,271	115,489	(218)
1,219.56 FHLMC UMBS 30Y FIXED 2.5000% 09/01/50	P	09/09/2020	01/10/2021	1,220	1,289	(69)
2,242.71 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	01/10/2021	2,243	2,394	(151)
2,414.59 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	02/10/2021	2,415	2,578	(163)
2,338.26 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	03/05/2021	2,580	2,496	84
4,269.90 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	03/25/2021	4,270	4,558	(288)
2,485.06 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	04/25/2021	2,485	2,653	(168)
2,341.57 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	05/25/2021	2,342	2,500	(158)
1,833.17 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	06/25/2021	1,833	1,957	(124)
1,560.83 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	07/25/2021	1,561	1,666	(105)
882.5400 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	08/25/2021	883	942	(59)
649.4800 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	09/25/2021	649	693	(44)
415.7600 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	10/25/2021	416	444	(28)
19,674.46 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	11/18/2021	21,248	21,002	246
554.4700 FHLMC UMBS 30Y FIXED 5.0000% 08/01/49	P	07/26/2019	11/25/2021	554	592	(38)
355.6800 FHLMC UMBS POOL QN-7855 1.5000% 09/01/36	P	09/14/2021	10/25/2021	356	362	(6)
292.2700 FHLMC UMBS POOL QN-7855 1.5000% 09/01/36	P	09/14/2021	11/25/2021	292	298	(6)
891.0200 FHLMC UMBS POOL QN-7855 1.5000% 09/01/36	P	09/14/2021	12/25/2021	891	908	(17)
3,422.44 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	01/10/2021	3,422	3,587	(165)
2,766.84 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	02/10/2021	2,767	2,900	(133)
2,531.74 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	03/05/2021	2,719	2,653	66
3,850.65 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	03/25/2021	3,851	4,035	(184)
3,607.59 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	04/25/2021	3,608	3,781	(173)
958.6000 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	05/25/2021	959	1,005	(46)
985.9100 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	06/25/2021	986	1,033	(47)
30,021.42 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	07/14/2021	32,074	31,462	612
2,491.17 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/02/2020	07/25/2021	2,491	2,611	(120)
421.8200 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	01/10/2021	422	444	(22)
341.0200 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	02/10/2021	341	359	(18)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
503.2600 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	03/25/2021	503	530	(27)
471.5000 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	04/25/2021	472	497	(25)
125.2800 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	05/25/2021	125	132	(7)
128.8500 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	06/25/2021	129	136	(7)
2,292.08 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	07/14/2021	2,449	2,414	35
325.5800 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	07/25/2021	326	343	(17)
1,631.59 FHLMC UMBS POOL RA-1735 4.0000% 11/01/49	P	01/16/2020	08/25/2021	1,632	1,718	(86)
36,000.00 FIDELITY NATL FINL INC SR NT 2.4500% 03/15/31	P	09/10/2020	05/27/2021	35,474	35,871	(397)
32,000.00 FIDELITY NATL FINL INC SR NT 2.4500% 03/15/31	P	09/10/2020	06/10/2021	31,897	31,885	12
6,000.00 FIRST AMERN FINL CORP SR 4.0000% 05/15/30	P	05/21/2020	10/13/2021	6,594	6,213	381
18,000.00 FIRST AMERN FINL CORP SR 4.0000% 05/15/30	P	05/21/2020	10/14/2021	19,855	18,639	1,216
4,000.00 FIRST AMERN FINL CORP SR 4.0000% 05/15/30	P	05/21/2020	11/04/2021	4,400	4,141	259
27,000.00 FLEXTRONICS INTL LTD SR GBLB 4.8750% 06/15/29	P	06/06/2019	11/17/2021	30,627	26,940	3,687
4,711.35 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	1/1/2021	4,711	5,062	(351)
3,342.45 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	01/31/2021	3,342	3,591	(249)
10,578.03 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	03/05/2021	11,361	11,365	(4)
3,229.44 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	03/25/2021	3,229	3,470	(241)
4,344.47 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	04/25/2021	4,344	4,668	(324)
641.5200 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	05/25/2021	642	689	(47)
4,898.13 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	06/25/2021	4,898	5,262	(364)
3,987.37 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	07/25/2021	3,987	4,284	(297)
1,752.77 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	08/25/2021	1,753	1,883	(130)
1,026.75 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	09/25/2021	1,027	1,103	(76)
1,541.67 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	10/25/2021	1,542	1,656	(114)
1,244.07 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	11/25/2021	1,244	1,337	(93)
3,620.25 FNMA POOL BO7312 4.0000% 02/01/50	P	04/01/2020	12/25/2021	3,620	3,890	(270)
3,234.77 FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	1/1/2021	3,235	3,439	(204)
1,429.51 FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	01/31/2021	1,430	1,520	(90)
59,813.43 FNMA POOL BP3082 3.0000% 03/01/50	P	08/03/2020	02/08/2021	63,187	63,599	(412)
650.6300 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	04/25/2021	651	674	(23)
665.7700 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	05/25/2021	666	689	(23)
670.5700 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	06/25/2021	671	694	(23)
90,483.96 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	07/19/2021	93,644	93,679	(35)
1,444.82 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	07/25/2021	1,445	1,496	(51)
1,084.25 FNMA POOL BP3785 2.0000% 03/01/36	P	03/11/2021	08/25/2021	1,084	1,123	(39)
1,830.83 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	1/1/2021	1,831	1,936	(105)
2,847.16 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	01/31/2021	2,847	3,011	(164)
8,234.92 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	03/05/2021	8,604	8,708	(104)
4,178.68 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	03/25/2021	4,179	4,419	(240)
3,697.20 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	04/25/2021	3,697	3,910	(213)
57,795.32 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	05/17/2021	60,410	61,119	(709)
2,005.87 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	05/25/2021	2,006	2,121	(115)
2,380.97 FNMA POOL BP6466 3.0000% 07/01/50	P	07/15/2020	06/25/2021	2,381	2,518	(137)
1,646.58 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	1/1/2021	1,647	1,736	(89)
3,938.50 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	01/31/2021	3,939	4,151	(212)
8,913.82 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	03/05/2021	9,313	9,396	(83)
4,043.47 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	03/25/2021	4,043	4,262	(219)
3,646.67 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	04/25/2021	3,647	3,844	(197)
103,279.64 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	05/20/2021	107,960	108,863	(903)
2,312.67 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	05/25/2021	2,313	2,438	(125)
2,183.82 FNMA POOL BP6546 3.0000% 08/01/50	P	10/16/2020	06/25/2021	2,184	2,302	(118)
4,980.27 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	03/05/2021	5,008	5,158	(150)
122.3100 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	03/25/2021	122	127	(5)
117.0300 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	04/25/2021	117	121	(4)
181.4500 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	05/25/2021	181	188	(7)
107.9300 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	06/25/2021	108	112	(4)
626.8700 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	07/25/2021	627	649	(22)
285.3600 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	08/25/2021	285	296	(11)
571.6700 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	09/25/2021	572	592	(20)
52,103.50 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	10/06/2021	52,234	53,960	(1,726)
789.1300 FNMA POOL BQ9687 2.0000% 01/01/51	P	02/03/2021	10/25/2021	789	817	(28)
628.6700 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	04/25/2021	629	634	(5)
315.4600 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	05/25/2021	315	318	(3)
187.9500 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	06/25/2021	188	190	(2)
830.9600 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	07/25/2021	831	838	(7)
959.9300 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	08/25/2021	960	968	(8)
75,769.67 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	09/08/2021	76,776	76,397	379
1,307.36 FNMA POOL BR4856 2.0000% 03/01/51	P	03/10/2021	09/25/2021	1,307	1,318	(11)
86.6800 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	10/25/2021	87	90	(3)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
288.9200 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	10/25/2021	289	300	(11)
76.8500 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	11/25/2021	77	80	(3)
256.1600 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	11/25/2021	256	266	(10)
81.0100 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	12/25/2021	81	84	(3)
270.0200 FNMA POOL BU0421 2.0000% 09/01/36	P	09/14/2021	12/25/2021	270	281	(11)
4,148.37 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	1/1/2021	4,148	4,347	(199)
1,052.13 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	01/31/2021	1,052	1,102	(50)
2,905.45 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	03/05/2021	3,121	3,044	77
2,186.18 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	03/25/2021	2,186	2,291	(105)
1,083.24 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	04/25/2021	1,083	1,135	(52)
2,358.21 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	05/25/2021	2,358	2,471	(113)
2,246.09 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	06/25/2021	2,246	2,353	(107)
33,991.70 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	07/14/2021	36,315	35,617	698
4,169.70 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	07/25/2021	4,170	4,369	(199)
2,638.25 FNMA POOL CA4571 4.0000% 11/01/49	P	11/14/2019	08/25/2021	2,638	2,764	(126)
4,020.77 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	1/1/2021	4,021	4,383	(362)
5,923.32 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	01/31/2021	5,923	6,456	(533)
6,431.50 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	03/05/2021	6,985	7,010	(25)
4,274.98 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	03/25/2021	4,275	4,660	(385)
4,155.62 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	04/25/2021	4,156	4,530	(374)
7,527.56 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	05/25/2021	7,528	8,205	(677)
5,442.46 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	06/25/2021	5,442	5,932	(490)
1,572.20 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	07/25/2021	1,572	1,714	(142)
5,480.26 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	08/25/2021	5,480	5,973	(493)
3,489.91 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	09/25/2021	3,490	3,804	(314)
2,544.93 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	10/25/2021	2,545	2,774	(229)
39,251.59 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	11/18/2021	42,134	42,784	(650)
1,282.00 FNMA POOL CA5385 4.5000% 03/01/50	P	10/14/2020	11/25/2021	1,282	1,397	(115)
1,930.99 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	1/1/2021	1,931	2,010	(79)
893.2200 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	01/31/2021	893	930	(37)
17,916.45 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	03/05/2021	19,003	18,647	356
2,331.30 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	03/25/2021	2,331	2,426	(95)
2,589.46 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	04/25/2021	2,589	2,695	(106)
35,314.13 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	05/20/2021	37,278	36,754	524
2,082.01 FNMA POOL FM2178 3.5000% 01/01/50	P	01/15/2020	05/25/2021	2,082	2,167	(85)
588.5500 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	1/1/2021	589	623	(34)
272.2400 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	01/31/2021	272	288	(16)
1,011.39 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	03/25/2021	1,011	1,071	(60)
1,123.39 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	04/25/2021	1,123	1,190	(67)
13,144.11 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	05/20/2021	13,875	13,925	(50)
903.2400 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	05/25/2021	903	957	(54)
2,176.31 FNMA POOL FM2178 3.5000% 01/01/50	P	05/07/2020	06/25/2021	2,176	2,306	(130)
3,990.13 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	1/1/2021	3,990	4,246	(256)
2,050.67 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	01/31/2021	2,051	2,182	(131)
8,518.50 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	03/05/2021	9,035	9,064	(29)
2,253.04 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	03/25/2021	2,253	2,397	(144)
23,848.87 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	04/20/2021	25,325	25,377	(52)
3,437.82 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	04/25/2021	3,438	3,658	(220)
1,108.32 FNMA POOL FM2612 3.5000% 05/01/49	P	04/17/2020	05/25/2021	1,108	1,179	(71)
304.8900 FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	1/1/2021	305	322	(17)
228.8000 FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	01/31/2021	229	241	(12)
9,790.79 FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	03/05/2021	10,111	10,325	(214)
97,907.93 FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	03/09/2021	101,381	103,247	(1,866)
1,273.80 FNMA POOL FM4503 2.5000% 09/01/50	P	10/07/2020	03/25/2021	1,274	1,343	(69)
171.9900 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	1/1/2021	172	181	(9)
168.2400 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	01/31/2021	168	177	(9)
4,955.17 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	03/05/2021	5,117	5,208	(91)
169.5000 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	03/25/2021	170	178	(8)
715.1800 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	04/25/2021	715	752	(37)
1,018.72 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	05/25/2021	1,019	1,071	(52)
153.9300 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	06/25/2021	154	162	(8)
85,039.61 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	07/09/2021	88,175	89,372	(1,197)
2,265.50 FNMA POOL FM4606 2.5000% 10/01/50	P	10/21/2020	07/26/2021	2,266	2,380	(114)
423.8000 FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	1/1/2021	424	441	(17)
675.0900 FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	01/31/2021	675	703	(28)
4,819.65 FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	03/05/2021	4,976	5,015	(39)
67,475.12 FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	03/11/2021	69,747	70,216	(469)
554.0100 FNMA POOL FM4731 2.0000% 11/01/35	P	10/27/2020	03/25/2021	554	577	(23)
1,432.33 FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	1/1/2021	1,432	1,483	(51)

	(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>
208.4400	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	01/31/2021	208	216	(8)
4,844.80	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	03/05/2021	4,871	5,017	(146)
201.9600	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	03/25/2021	202	209	(7)
575.3700	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	04/25/2021	575	596	(21)
263.7400	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	05/25/2021	264	273	(9)
178.0500	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	06/25/2021	178	184	(6)
434.9700	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	07/25/2021	435	450	(15)
495.5300	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	08/25/2021	496	513	(17)
186.9200	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	09/25/2021	187	194	(7)
586.8600	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	10/25/2021	587	608	(21)
974.7400	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	11/25/2021	975	1,009	(34)
195.5700	FNMA POOL FM4791 2.0000% 11/01/50	P	11/09/2020	12/25/2021	196	203	(7)
116.1000	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	01/31/2021	116	123	(7)
4,844.14	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	03/05/2021	5,002	5,119	(117)
797.1100	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	03/25/2021	797	842	(45)
644.6000	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	04/25/2021	645	681	(36)
55,424.78	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	05/17/2021	57,339	58,568	(1,229)
1,962.94	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	05/25/2021	1,963	2,074	(111)
97.3600	FNMA POOL FM5256 2.5000% 12/01/50	P	12/22/2020	06/25/2021	97	103	(6)
508.9000	FNMA POOL FM6327 2.0000% 02/01/36	P	07/08/2021	08/25/2021	509	527	(18)
42,477.13	FNMA POOL FM6327 2.0000% 02/01/36	P	07/08/2021	09/14/2021	44,083	44,024	59
586.9900	FNMA POOL FM6327 2.0000% 02/01/36	P	07/08/2021	09/25/2021	587	608	(21)
241.9000	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	05/25/2021	242	243	(1)
233.6100	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	06/25/2021	234	235	(1)
216.8800	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	07/25/2021	217	218	(1)
225.8400	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	08/25/2021	226	227	(1)
211.9100	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	09/25/2021	212	213	(1)
1,982.76	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	10/25/2021	1,983	1,996	(13)
98,750.69	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	11/18/2021	98,519	99,399	(880)
2,719.12	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	11/25/2021	2,719	2,737	(18)
200.4600	FNMA POOL FM6404 2.0000% 02/01/51	P	03/12/2021	12/25/2021	200	202	(2)
188.5400	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	04/25/2021	189	196	(7)
192.4200	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	05/25/2021	192	200	(8)
176.8700	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	06/25/2021	177	184	(7)
193.1300	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	07/25/2021	193	201	(8)
1,354.21	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	08/25/2021	1,354	1,406	(52)
97,962.78	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	09/08/2021	101,698	101,728	(30)
4,932.05	FNMA POOL FM6487 2.5000% 03/01/51	P	03/09/2021	09/25/2021	4,932	5,122	(190)
125.7600	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	07/25/2021	126	133	(7)
599.6700	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	08/25/2021	600	632	(32)
2,869.87	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	09/25/2021	2,870	3,026	(156)
121.8300	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	10/25/2021	122	128	(6)
583.4500	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	11/25/2021	583	615	(32)
1,777.78	Fnma Pool Fm7001 3.0000% 05/01/51	P	05/17/2021	12/25/2021	1,778	1,875	(97)
194.6100	FNMA POOL FM7297 3.0000% 05/01/51	P	05/20/2021	07/25/2021	195	205	(10)
193.3700	FNMA POOL FM7297 3.0000% 05/01/51	P	05/20/2021	08/25/2021	193	204	(11)
120,129.83	FNMA POOL FM7297 3.0000% 05/01/51	P	05/20/2021	09/24/2021	125,536	126,606	(1,070)
203.0500	FNMA POOL FM7297 3.0000% 05/01/51	P	05/20/2021	09/25/2021	203	214	(11)
4,091.10	FNMA POOL FM7297 3.0000% 05/01/51	P	05/20/2021	10/25/2021	4,091	4,312	(221)
179.7300	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	07/25/2021	180	190	(10)
299.2500	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	08/25/2021	299	316	(17)
1,013.57	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	09/25/2021	1,014	1,070	(56)
2,243.87	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	10/25/2021	2,244	2,369	(125)
711.2100	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	11/25/2021	711	751	(40)
966.0800	FNMA POOL FM7685 3.0000% 06/01/51	P	06/09/2021	12/25/2021	966	1,020	(54)
359.7300	FNMA POOL FM8058 2.0000% 07/01/36	P	07/19/2021	09/25/2021	360	373	(13)
609.8000	FNMA POOL FM8058 2.0000% 07/01/36	P	07/19/2021	10/25/2021	610	632	(22)
347.2400	FNMA POOL FM8058 2.0000% 07/01/36	P	07/19/2021	11/25/2021	347	360	(13)
370.0900	FNMA POOL FM8058 2.0000% 07/01/36	P	07/19/2021	12/25/2021	370	384	(14)
2,118.65	FNMA POOL MA 4210 2.5000% 12/01/50	P	12/07/2020	12/31/2020	2,119	2,222	(103)
2,678.17	FNMA POOL MA 4210 2.5000% 12/01/50	P	12/07/2020	01/31/2021	2,678	2,809	(131)
375,814.33	FNMA POOL MA 4210 2.5000% 12/01/50	P	12/07/2020	02/24/2021	390,641	394,135	(3,494)
185.8000	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	1/1/2021	186	192	(6)
1,616.85	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	1/1/2021	1,617	1,675	(58)
165.9500	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	01/31/2021	166	172	(6)
1,444.13	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	01/31/2021	1,444	1,496	(52)
4,292.09	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	03/05/2021	4,432	4,445	(13)
19,428.68	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	03/05/2021	20,064	20,124	(60)
1,277.10	FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	03/25/2021	1,277	1,323	(46)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
939.0400 FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	04/25/2021	939	973	(34)
15,094.30 FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	05/24/2021	15,649	15,634	15
610.9400 FNMA POOL MA4054 2.5000% 06/01/40	P	05/12/2020	05/25/2021	611	633	(22)
1,251.20 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	1/1/2021	1,251	1,316	(65)
1,117.54 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	01/31/2021	1,118	1,175	(57)
2,059.70 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	03/25/2021	2,060	2,166	(106)
1,514.47 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	04/25/2021	1,514	1,593	(79)
23,158.70 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	05/24/2021	24,009	24,353	(344)
985.3200 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	05/25/2021	985	1,036	(51)
1,185.30 FNMA POOL MA4054 2.5000% 06/01/40	P	07/16/2020	06/25/2021	1,185	1,246	(61)
2,520.41 FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	12/31/2020	2,520	2,642	(122)
3,367.60 FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	01/31/2021	3,368	3,530	(162)
269,649.70 FNMA POOL MA4159 2.5000% 10/01/50	P	09/23/2020	02/24/2021	280,204	282,627	(2,423)
448.2600 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	01/31/2021	448	473	(25)
525.4300 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	03/25/2021	525	555	(30)
669.0800 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	04/25/2021	669	706	(37)
62,029.92 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	05/24/2021	64,453	65,490	(1,037)
530.8400 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	05/25/2021	531	560	(29)
501.5700 FNMA POOL MA4233 2.5000% 01/01/41	P	12/23/2020	06/25/2021	502	530	(28)
1,988.18 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	04/25/2021	1,988	2,055	(67)
2,854.06 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	05/25/2021	2,854	2,951	(97)
3,060.48 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	06/25/2021	3,060	3,164	(104)
3,361.64 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	07/25/2021	3,362	3,475	(113)
3,505.83 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	08/25/2021	3,506	3,624	(118)
6,296.67 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	09/25/2021	6,297	6,509	(212)
337,221.01 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	10/14/2021	346,982	348,615	(1,633)
6,712.12 FNMA POOL MA4303 2.0000% 04/01/36	P	03/11/2021	10/25/2021	6,712	6,939	(227)
653.7400 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	06/25/2021	654	701	(47)
2,218.53 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	07/25/2021	2,219	2,379	(160)
2,827.27 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	08/25/2021	2,827	3,032	(205)
1,332.80 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	09/25/2021	1,333	1,429	(96)
2,491.31 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	10/25/2021	2,491	2,672	(181)
55,402.68 FNMA POOL MA4347 3.5000% 05/01/51	P	04/20/2021	11/18/2021	58,190	59,419	(1,229)
201.1500 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	06/25/2021	201	216	(15)
682.6300 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	07/25/2021	683	734	(51)
869.9300 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	08/25/2021	870	935	(65)
410.0900 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	09/25/2021	410	441	(31)
766.5600 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	10/25/2021	767	824	(57)
11,939.54 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	11/18/2021	12,540	12,831	(291)
5,107.43 FNMA POOL MA4347 3.5000% 05/01/51	P	04/22/2021	11/25/2021	5,107	5,489	(382)
82.1600 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	06/25/2021	82	85	(3)
174.7800 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	07/25/2021	175	181	(6)
234.8200 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	08/25/2021	235	243	(8)
346.5800 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	09/25/2021	347	358	(11)
372.7200 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	10/25/2021	373	385	(12)
1,055.36 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	11/25/2021	1,055	1,091	(36)
1,766.35 Fnma Pool Ma4371 2.5000% 06/01/51	P	05/10/2021	12/25/2021	1,766	1,826	(60)
2,029.78 FNMA POOL MA4383 2.0000% 07/01/36	P	07/12/2021	08/25/2021	2,030	2,097	(67)
2,057.41 FNMA POOL MA4383 2.0000% 07/01/36	P	07/12/2021	09/25/2021	2,057	2,126	(69)
199,399.58 FNMA POOL MA4383 2.0000% 07/01/36	P	07/12/2021	10/14/2021	205,171	206,051	(880)
2,271.24 FNMA POOL MA4383 2.0000% 07/01/36	P	07/12/2021	10/25/2021	2,271	2,347	(76)
1,110.80 Fnma Pool Ma4428 4.0000% 07/01/51	P	07/14/2021	09/25/2021	1,111	1,200	(89)
1,032.51 Fnma Pool Ma4428 4.0000% 07/01/51	P	07/14/2021	10/25/2021	1,033	1,115	(82)
100.1200 Fnma Pool Ma4428 4.0000% 07/01/51	P	07/14/2021	11/25/2021	100	108	(8)
2,615.20 Fnma Pool Ma4428 4.0000% 07/01/51	P	07/14/2021	12/25/2021	2,615	2,825	(210)
233.25 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	01/25/2021	233	243	(10)
33.77 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	02/25/2021	34	35	(1)
34.10 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	03/25/2021	34	36	(2)
437.24 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	04/25/2021	437	456	(19)
89.82 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	05/25/2021	90	94	(4)
413.08 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	06/25/2021	413	431	(18)
610.61 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	07/25/2021	611	637	(26)
253.29 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	08/25/2021	253	264	(11)
8,127.05 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	09/20/2021	8,686	8,480	206
122.14 FNMA REMIC TRUST 201 4.0000% 03/25/42	P	07/11/2013	09/25/2021	122	127	(5)
1,779.03 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	07/25/2021	1,779	1,890	(111)
867.0000 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	08/25/2021	867	921	(54)
1,303.17 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	09/25/2021	1,303	1,385	(82)
648.8400 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	10/25/2021	649	689	(40)

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858.5600 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	11/25/2021	859	912	(53)
885.9900 FNMA SUPER INT 15 YEAR 3.0000% 01/01/35	P	05/19/2021	12/25/2021	886	941	(55)
1,656.07 FNMA SUPER LNG POOL FM8821 3.0000% 09/01/51	P	09/24/2021	11/25/2021	1,656	1,746	(90)
275.6600 FNMA SUPER LNG POOL FM8821 3.0000% 09/01/51	P	09/24/2021	12/25/2021	276	291	(15)
158.2200 FNMA SUPER LNG 30 2.5000% 08/01/51	P	09/08/2021	10/25/2021	158	165	(7)
145.7500 FNMA SUPER LNG 30 2.5000% 08/01/51	P	09/08/2021	11/25/2021	146	152	(6)
1,059.66 FNMA SUPER LNG 30 2.5000% 08/01/51	P	09/08/2021	12/25/2021	1,060	1,102	(42)
146.0600 FNMA SUPER LNG 30 YEAR 2.5000% 01/01/51	P	05/17/2021	07/25/2021	146	151	(5)
106.8500 FNMA SUPER LNG 30 YEAR 2.5000% 01/01/51	P	05/17/2021	08/25/2021	107	111	(4)
130.6000 FNMA SUPER LNG 30 YEAR 2.5000% 01/01/51	P	05/17/2021	09/25/2021	131	135	(4)
58,792.29 FNMA SUPER LNG 30 YEAR 2.5000% 01/01/51	P	05/17/2021	09/30/2021	60,648	60,951	(303)
1,916.16 FNMA SUPER LNG 30 YEAR 2.5000% 01/01/51	P	05/17/2021	10/25/2021	1,916	1,987	(71)
672.3700 FNMA SUPER LNG 30 YEAR 3.0000% 07/01/51	P	08/24/2021	10/25/2021	672	710	(38)
403.5100 FNMA SUPER LNG 30 YEAR 3.0000% 07/01/51	P	08/24/2021	11/25/2021	404	426	(22)
827.1200 FNMA SUPER LNG 30 YEAR 3.0000% 07/01/51	P	08/24/2021	12/25/2021	827	873	(46)
87.9800 FNMA SUPER LNG 30 YEAR POOL 2.5000% 09/01/51	P	09/30/2021	11/25/2021	88	91	(3)
88.2300 FNMA SUPER LNG 30 YEAR POOL 2.5000% 09/01/51	P	09/30/2021	12/25/2021	88	91	(3)
401.4400 FNMA SUPER LNG 30 YEARPOOL F 2.5000% 08/01/51	P	09/16/2021	11/25/2021	401	417	(16)
174.2400 FNMA SUPER LNG 30 YEARPOOL F 2.5000% 08/01/51	P	09/16/2021	12/25/2021	174	181	(7)
6,483.12 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	1/1/2021	6,483	6,838	(355)
3,467.33 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	01/31/2021	3,467	3,657	(190)
12,312.49 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	03/05/2021	12,864	12,986	(122)
224.2500 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	03/25/2021	224	237	(13)
4,445.79 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	04/25/2021	4,446	4,689	(243)
1,558.62 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	05/25/2021	1,559	1,644	(85)
82,188.34 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	06/09/2021	86,144	86,683	(539)
2,098.84 FNMA SUPER LNG FM3431 3.0000% 05/01/50	P	06/05/2020	06/25/2021	2,099	2,214	(115)
173.0800 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	P	07/01/2021	08/25/2021	173	179	(6)
175.0800 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	P	07/01/2021	09/25/2021	175	181	(6)
1,492.78 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	P	07/01/2021	10/25/2021	1,493	1,546	(53)
178.0400 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	P	07/01/2021	11/25/2021	178	184	(6)
240.7800 FNMA SUPER LNG POOL FM7982 2.5000% 07/01/51	P	07/01/2021	12/25/2021	241	249	(8)
3,942.58 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	1/1/2021	3,943	4,098	(155)
3,604.65 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	01/31/2021	3,605	3,746	(141)
9,555.45 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	03/05/2021	10,134	9,931	203
3,777.13 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	03/25/2021	3,777	3,926	(149)
5,959.55 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	04/25/2021	5,960	6,194	(234)
57,386.32 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	05/20/2021	60,578	59,641	937
2,731.11 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	05/25/2021	2,731	2,838	(107)
811.1700 FNMA SUPER POOL FM2046 3.5000% 12/01/49	P	12/12/2019	06/25/2021	811	843	(32)
6,262.68 FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	12/31/2020	6,263	6,503	(240)
10,609.45 FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	01/31/2021	10,609	11,017	(408)
365,331.33 FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	03/11/2021	377,561	379,374	(1,813)
17,870.42 FNMA UMBS INT 15 YEAR 2.0000% 09/01/35	P	09/24/2020	03/25/2021	17,870	18,557	(687)
596.4200 Fnma Umbs Int 15 Year Pool M2.5000% 12/01/36	P	11/10/2021	12/25/2021	596	623	(27)
6,990.61 FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	12/31/2020	6,991	7,346	(355)
8,287.29 FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	01/31/2021	8,287	8,708	(421)
8,758.78 FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	03/25/2021	8,759	9,204	(445)
201,937.62 FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	04/09/2021	210,465	212,192	(1,727)
10,049.05 FNMA UMBS INT POOL MA4099 2.5000% 08/01/35	P	07/14/2020	04/25/2021	10,049	10,559	(510)
1,482.32 FNMA UMBS LNG 30 2.0000% 09/01/51	P	09/08/2021	10/25/2021	1,482	1,503	(21)
1,464.49 FNMA UMBS LNG 30 2.0000% 09/01/51	P	09/08/2021	11/25/2021	1,464	1,485	(21)
120,325.76 FNMA UMBS LNG 30 2.0000% 09/01/51	P	09/08/2021	12/10/2021	120,063	122,037	(1,974)
1,727.43 FNMA UMBS LNG 30 2.0000% 09/01/51	P	09/08/2021	12/25/2021	1,727	1,752	(25)
277.4800 FNMA UMBS LNG 30 YEAR POOL B 2.0000% 10/01/51	P	10/06/2021	11/25/2021	277	279	(2)
415.6000 FNMA UMBS LNG 30 YEAR POOL B 2.0000% 10/01/51	P	10/06/2021	12/25/2021	416	417	(1)
105.3600 Fnma Umbs Lng 30 Year Pool M2.0000% 11/01/51	P	10/20/2021	12/25/2021	105	105	-
14.9900 Fnma Umbs Lng 30 Year Pool M2.0000% 11/01/51	P	11/10/2021	12/25/2021	15	15	-
14.9900 Fnma Umbs Lng 30 Year Pool M2.0000% 11/01/51	P	11/19/2021	12/25/2021	15	15	-
429.2700 Fnma Umbs Lng 30 Year Pool M2.5000% 11/01/51	P	10/20/2021	12/25/2021	429	440	(11)
2,739.92 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	1/1/2021	2,740	2,808	(68)
2,384.13 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	01/31/2021	2,384	2,443	(59)
10,142.26 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	03/05/2021	10,694	10,393	301
1,807.57 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	03/25/2021	1,808	1,852	(44)
1,802.26 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	04/25/2021	1,802	1,847	(45)
20,182.62 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	05/19/2021	21,255	20,681	574
1,317.29 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/06/2019	05/25/2021	1,317	1,350	(33)
418.6800 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	1/1/2021	419	431	(12)
364.3100 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	01/31/2021	364	375	(11)

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387.7700 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	03/25/2021	388	399	(11)
386.6400 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	04/25/2021	387	398	(11)
4,329.74 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	05/19/2021	4,560	4,456	104
282.6000 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	11/22/2019	05/25/2021	283	291	(8)
417.8300 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	11/1/2021	418	429	(11)
363.5700 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	01/31/2021	364	374	(10)
386.9900 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	03/25/2021	387	398	(11)
385.8500 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	04/25/2021	386	397	(11)
4,320.97 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	05/19/2021	4,551	4,441	110
282.0300 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	01/02/2020	05/25/2021	282	290	(8)
1,034.37 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	11/2021	1,034	1,087	(53)
900.0500 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	01/31/2021	900	946	(46)
958.0200 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	03/25/2021	958	1,007	(49)
955.2000 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	04/25/2021	955	1,004	(49)
8,654.28 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	05/19/2021	9,114	9,095	19
698.1700 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	05/25/2021	698	734	(36)
2,042.53 FNMA UMBS POOL MA3865 3.0000% 11/01/34	P	04/20/2020	06/25/2021	2,043	2,147	(104)
4,077.88 Fnma Umbs Pool Ma3930 2.5000% 01/01/34	P	01/30/2020	11/1/2021	4,078	4,148	(70)
3,554.81 Fnma Umbs Pool Ma3930 2.5000% 01/01/34	P	01/30/2020	01/31/2021	3,555	3,616	(61)
5,764.56 Fnma Umbs Pool Ma3930 2.5000% 01/01/34	P	01/30/2020	03/05/2021	6,023	5,864	159
54,763.29 Fnma Umbs Pool Ma3930 2.5000% 01/01/34	P	01/30/2020	03/12/2021	57,168	55,709	1,459
4,141.14 Fnma Umbs Pool Ma3930 2.5000% 01/01/34	P	01/30/2020	03/25/2021	4,141	4,213	(72)
3,094.10 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	12/31/2020	3,094	3,218	(124)
4,064.53 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	01/31/2021	4,065	4,227	(162)
6,525.15 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	03/25/2021	6,525	6,786	(261)
8,771.38 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	04/25/2021	8,771	9,122	(351)
4,741.97 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	05/25/2021	4,742	4,931	(189)
4,705.78 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	06/25/2021	4,706	4,894	(188)
206,772.98 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	07/12/2021	213,655	215,028	(1,373)
4,743.42 FNMA UMBS POOL MA4155 2.0000% 10/01/35	P	09/16/2020	07/25/2021	4,743	4,933	(190)
444.3100 FNMA UMBS POOL MA4327 3.0000% 05/01/51	P	04/15/2021	06/25/2021	444	469	(25)
821.8100 FNMA UMBS POOL MA4327 3.0000% 05/01/51	P	04/15/2021	07/25/2021	822	868	(46)
71,262.81 FNMA UMBS POOL MA4327 3.0000% 05/01/51	P	04/15/2021	08/24/2021	74,626	75,249	(623)
754.3500 FNMA UMBS POOL MA4327 3.0000% 05/01/51	P	04/15/2021	08/25/2021	754	797	(43)
1,365.17 FNMA UMBS POOL MA4327 3.0000% 05/01/51	P	04/15/2021	09/25/2021	1,365	1,442	(77)
636.4800 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	06/20/2021	636	659	(23)
574.0800 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	07/20/2021	574	594	(20)
511.9300 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	08/20/2021	512	530	(18)
529.1000 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	09/20/2021	529	547	(18)
579.2300 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	10/20/2021	579	599	(20)
793.7900 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	11/20/2021	794	821	(27)
820.0000 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	04/26/2021	12/20/2021	820	848	(28)
286.4200 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	06/20/2021	286	297	(11)
258.3300 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	07/20/2021	258	268	(10)
230.3700 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	08/20/2021	230	239	(9)
238.0900 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	09/20/2021	238	247	(9)
260.6500 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	10/20/2021	261	270	(9)
357.2000 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	11/20/2021	357	370	(13)
369.0000 G2(JM)FHA JUMBO POOL MA7359 2.5000% 05/20/51	P	05/10/2021	12/20/2021	369	382	(13)
37,000.00 General Mtrs Finl Co Inc 3.7000% 05/09/23	P	03/16/2021	11/17/2021	38,343	38,416	(73)
9,000.00 GENERAL MTRS FINL CO INC 2.7000% 08/20/27	P	08/26/2020	11/17/2021	9,163	8,953	210
4,214.06 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/06/2021	09/16/2021	4,214	4,214	-
5,659.52 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/06/2021	10/16/2021	5,660	5,659	1
6,060.74 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/06/2021	11/16/2021	6,061	6,060	1
59,065.68 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/06/2021	11/17/2021	59,066	59,063	3
280.94 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/23/2021	09/16/2021	281	281	-
377.30 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/23/2021	10/16/2021	377	377	-
404.05 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/23/2021	11/16/2021	404	404	-
3,937.70 Gm Fin Cons Series 2021 2 C 0.2700% 06/17/24	P	04/23/2021	11/17/2021	3,938	3,939	(1)
5,674.88 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	07/16/2021	5,675	5,674	1
5,901.22 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	08/16/2021	5,901	5,900	1
5,023.67 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	09/16/2021	5,024	5,022	2
4,679.37 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	10/16/2021	4,679	4,678	1
4,743.57 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	11/16/2021	4,744	4,742	2
4,514.29 Gm Financial Series 20-1 Cla1.8400% 09/16/24	P	01/08/2020	12/16/2021	4,514	4,513	1
126.3100 GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	11/1/2021	126	134	(8)
947.2900 GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	11/1/2021	947	1,001	(54)
147.2200 GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	01/31/2021	147	156	(9)
1,104.19 GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	01/31/2021	1,104	1,167	(63)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
19,212.86	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	03/05/2021	19,978	20,309	(331)
1,954.50	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	03/20/2021	1,955	2,066	(111)
3,090.00	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	03/20/2021	3	3	-
217.8900	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	04/08/2021	227	230	(3)
137,963.66	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	04/08/2021	143,870	145,853	(1,983)
9,330.00	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	04/20/2021	9	10	(1)
5,905.60	GNMA 2 POOL G2 MA6820 3.0000% 08/02/50	P	07/28/2020	04/20/2021	5,906	6,243	(337)
55.2500	GNMA PASS-THRU M JUMBO FHA 2.0000% 08/20/51	P	08/03/2021	09/20/2021	55	56	(1)
80.2300	GNMA PASS-THRU M JUMBO FHA 2.0000% 08/20/51	P	08/03/2021	10/20/2021	80	81	(1)
81.3500	GNMA PASS-THRU M JUMBO FHA 2.0000% 08/20/51	P	08/03/2021	11/20/2021	81	83	(2)
132.4500	GNMA PASS-THRU M JUMBO FHA 2.0000% 08/20/51	P	08/03/2021	12/20/2021	132	135	(3)
173.0400	GNMA PASS-THRU M JUMBO FHA 2.0000% 09/20/51	P	09/09/2021	10/20/2021	173	175	(2)
179.2900	GNMA PASS-THRU M JUMBO FHA 2.0000% 09/20/51	P	09/09/2021	11/20/2021	179	182	(3)
326.7800	GNMA PASS-THRU M JUMBO FHA 2.0000% 09/20/51	P	09/09/2021	12/20/2021	327	331	(4)
1,985.50	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	1/1/2021	1,986	2,137	(151)
2,154.67	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	01/31/2021	2,155	2,319	(164)
68,751.47	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	02/08/2021	73,505	73,994	(489)
8,794.23	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	03/05/2021	9,400	9,465	(65)
2,095.83	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	03/20/2021	2,096	2,256	(160)
3,904.13	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	04/20/2021	3,904	4,202	(298)
2,874.42	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	05/20/2021	2,874	3,094	(220)
35,896.63	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	06/17/2021	38,022	38,634	(612)
2,076.69	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	07/29/2020	06/20/2021	2,077	2,235	(158)
661.8300	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	1/1/2021	662	715	(53)
1,572.58	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	01/31/2021	1,573	1,698	(125)
1,816.77	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	03/20/2021	1,817	1,962	(145)
3,384.31	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	04/20/2021	3,384	3,655	(271)
2,491.70	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	05/20/2021	2,492	2,691	(199)
31,117.14	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	06/17/2021	32,960	33,602	(642)
1,800.19	GNMA PASS-THRU M SINGLE 4.0000% 07/20/50	P	09/17/2020	06/20/2021	1,800	1,944	(144)
95.8300	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	09/23/2021	11/20/2021	96	97	(1)
95.8200	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	09/23/2021	11/20/2021	96	97	(1)
119.9800	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	09/23/2021	12/20/2021	120	122	(2)
119.9800	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	09/23/2021	12/20/2021	120	122	(2)
27.3800	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	10/12/2021	11/20/2021	27	28	(1)
34.2800	GNMA PASS-THRU M SINGLE FAMI 2.0000% 10/20/51	P	10/12/2021	12/20/2021	34	35	(1)
2,484.20	GNMA PASS-THRU M SINGLE FAMI 3.0000% 10/20/50	P	04/08/2021	05/20/2021	2,484	2,601	(117)
134,205.57	GNMA PASS-THRU M SINGLE FAMI 3.0000% 10/20/50	P	04/08/2021	06/08/2021	140,182	140,538	(356)
6,373.66	GNMA PASS-THRU M SINGLE FAMI 3.0000% 10/20/50	P	04/08/2021	06/20/2021	6,374	6,674	(300)
530.2800	GNMA PASS-THRU M SINGLE FAMI 3.0000% 11/20/51	P	11/16/2021	12/20/2021	530	552	(22)
140.6800	GNMA PASS-THRU M SINGLE FAMI 3.5000% 09/20/51	P	08/25/2021	10/20/2021	141	150	(9)
44,859.32	GNMA PASS-THRU M SINGLE FAMI 3.5000% 09/20/51	P	08/25/2021	11/16/2021	46,822	47,775	(953)
4,835.28	GNMA PASS-THRU M SINGLE FAMI 3.5000% 09/20/51	P	10/12/2021	11/16/2021	5,047	5,145	(98)
149.0900	GNMA PASS-THRU M SINGLE FAMI 3.5000% 09/20/51	P	10/12/2021	11/20/2021	149	159	(10)
1,514.20	GNMA PASS-THRU M SINGLE FAMI 3.5000% 11/20/50	P	04/21/2021	06/20/2021	1,514	1,610	(96)
64,971.01	GNMA PASS-THRU M SINGLE FAMI 3.5000% 11/20/50	P	04/21/2021	07/19/2021	68,280	69,072	(792)
4,455.06	GNMA PASS-THRU M SINGLE FAMI 3.5000% 11/20/50	P	04/21/2021	07/20/2021	4,455	4,736	(281)
6,784.72	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	1/1/2021	6,785	7,219	(434)
8,288.61	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	01/31/2021	8,289	8,820	(531)
5,880.44	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	03/20/2021	5,880	6,257	(377)
8,784.15	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	04/20/2021	8,784	9,347	(563)
5,105.03	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	05/20/2021	5,105	5,432	(327)
5,830.16	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	06/20/2021	5,830	6,204	(374)
4,106.44	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	07/20/2021	4,106	4,370	(264)
51,945.95	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	07/27/2021	55,517	55,274	243
4,783.12	GNMA PASS-THRU M SINGLE FAMI 4.5000% 02/20/50	P	02/18/2020	08/20/2021	4,783	5,090	(307)
4,551.54	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	1/1/2021	4,552	4,648	(96)
905.9900	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	01/31/2021	906	925	(19)
5,872.27	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	03/05/2021	6,210	5,997	213
3,797.53	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	03/20/2021	3,798	3,878	(80)
5,543.03	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	04/20/2021	5,543	5,661	(118)
4,823.90	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	05/20/2021	4,824	4,926	(102)
1,428.53	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	06/20/2021	1,429	1,459	(30)
2,171.34	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	07/20/2021	2,171	2,217	(46)
3,308.55	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	08/20/2021	3,309	3,379	(70)
37,944.54	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	08/25/2021	40,031	38,751	1,280
6,438.93	GNMA PASS-THRU POOL BE6461C 3.5000% 01/20/48	P	04/02/2019	09/20/2021	6,439	6,576	(137)
11,291.46	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	1/1/2021	11,291	12,108	(817)
5,926.41	GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	01/31/2021	5,926	6,355	(429)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
14,434.99 GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	03/05/2021	15,244	15,479	(235)
6,428.22 GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	03/20/2021	6,428	6,893	(465)
6,902.29 GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	04/20/2021	6,902	7,402	(500)
64,313.20 GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	04/21/2021	68,212	68,966	(754)
4,568.20 GNMA PASS-THRU POOL MA6600M 3.5000% 04/20/50	P	04/08/2020	05/20/2021	4,568	4,899	(331)
949.0800 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	1/1/2021	949	977	(28)
3,321.40 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	01/31/2021	3,321	3,421	(100)
10,624.98 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	03/05/2021	10,764	10,942	(178)
15,332.33 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	03/20/2021	15,332	15,790	(458)
6,982.09 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	04/20/2021	6,982	7,190	(208)
33,523.39 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	05/10/2021	34,221	34,524	(303)
2,323.97 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	06/02/2020	05/20/2021	2,324	2,393	(69)
63,2700 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	1/1/2021	63	66	(3)
221,4300 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	01/31/2021	221	230	(9)
1,208.88 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	03/20/2021	1,209	1,257	(48)
550,5100 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	04/20/2021	551	573	(22)
2,643.17 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	05/10/2021	2,698	2,749	(51)
183,2300 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	07/28/2020	05/20/2021	183	191	(8)
221,4300 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	12/28/2020	01/31/2021	221	230	(9)
1,208.88 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	12/28/2020	03/20/2021	1,209	1,255	(46)
550,5100 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	12/28/2020	04/20/2021	551	571	(20)
2,643.16 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	12/28/2020	05/10/2021	2,698	2,744	(46)
183,2300 GNMA PASS-THRU POOL MA6699M 2.5000% 06/20/50	P	12/28/2020	05/20/2021	183	190	(7)
1,433.42 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	1/1/2021	1,433	1,488	(55)
3,639.17 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	01/31/2021	3,639	3,777	(138)
10,236.47 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	03/05/2021	10,441	10,624	(183)
16,655.24 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	03/20/2021	16,655	17,285	(630)
8,496.24 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	04/20/2021	8,496	8,818	(322)
2,431.02 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	05/20/2021	2,431	2,523	(92)
3,057.01 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	06/20/2021	3,057	3,173	(116)
2,484.38 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	07/20/2021	2,484	2,578	(94)
3,092.94 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	08/20/2021	3,093	3,210	(117)
1,420.64 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	09/20/2021	1,421	1,474	(53)
2,113.25 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	10/20/2021	2,113	2,193	(80)
16,520.61 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	11/16/2021	16,603	17,145	(542)
1,329.77 GNMA PASS-THRU POOL MA6700M 3.0000% 06/20/50	P	06/02/2020	11/20/2021	1,330	1,380	(50)
1,286.99 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	1/1/2021	1,287	1,351	(64)
2,390.13 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	01/31/2021	2,390	2,509	(119)
4,597.02 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	03/05/2021	4,870	4,825	45
3,983.30 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	03/15/2021	3,983	4,181	(198)
2,915.58 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	04/15/2021	2,916	3,060	(144)
2,214.43 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	05/15/2021	2,214	2,324	(110)
2,294.61 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	06/15/2021	2,295	2,409	(114)
572.1500 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	07/15/2021	572	601	(29)
2,390.56 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	08/15/2021	2,391	2,509	(118)
698.5300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	09/15/2021	699	733	(34)
627.7200 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	10/15/2021	628	659	(31)
305.7000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	11/15/2021	306	321	(15)
15,664.82 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	07/25/2019	11/16/2021	16,340	16,443	(103)
91.9300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	1/1/2021	92	97	(5)
170.7300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	01/31/2021	171	180	(9)
325.8300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	03/15/2021	326	344	(18)
238.4900 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	04/15/2021	238	252	(14)
181.1300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	05/15/2021	181	191	(10)
187.7000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	06/15/2021	188	198	(10)
46.8000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	07/15/2021	47	49	(2)
195.5400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	08/15/2021	196	206	(10)
57.1400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	09/15/2021	57	60	(3)
51.3500 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	10/15/2021	51	54	(3)
25.0000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	11/15/2021	25	26	(1)
1,281.35 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/04/2019	11/16/2021	1,337	1,352	(15)
91.9300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	1/1/2021	92	97	(5)
170.7300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	01/31/2021	171	180	(9)
325.8300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	03/15/2021	326	343	(17)
238.4900 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	04/15/2021	238	251	(13)
181.1300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	05/15/2021	181	191	(10)
187.7000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	06/15/2021	188	198	(10)
46.8000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	07/15/2021	47	49	(2)
195.5400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	08/15/2021	196	206	(10)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR LOSS
57.1400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	09/15/2021	57	60	(3)
51.3500 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	10/15/2021	51	54	(3)
25.0000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	11/15/2021	25	26	(1)
1,281.35 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	09/24/2019	11/16/2021	1,337	1,350	(13)
91.9300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	1/1/2021	92	96	(4)
170.7300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	01/31/2021	171	178	(7)
325.8300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	03/15/2021	326	340	(14)
238.4900 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	04/15/2021	238	249	(11)
181.1300 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	05/15/2021	181	189	(8)
187.7000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	06/15/2021	188	196	(8)
46.8000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	07/15/2021	47	49	(2)
195.5400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	08/15/2021	196	204	(8)
57.1400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	09/15/2021	57	60	(3)
51.3500 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	10/15/2021	51	54	(3)
25.0000 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	11/15/2021	25	26	(1)
1,281.35 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	12/16/2019	11/16/2021	1,337	1,337	-
76.1400 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	10/12/2021	11/15/2021	76	81	(5)
3,901.78 GNMA PASS-THRU X POOL 682229 4.0000% 07/15/49	P	10/12/2021	11/16/2021	4,070	4,158	(88)
441.5200 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	1/1/2021	442	463	(21)
1,054.14 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	01/31/2021	1,054	1,107	(53)
4,131.16 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	03/05/2021	4,271	4,336	(65)
6,524.33 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	03/20/2021	6,524	6,849	(325)
38,087.93 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	04/08/2021	39,451	39,980	(529)
3,223.69 GNMA POOL G2 MA6709 2.5000% 06/20/50	P	05/27/2020	04/20/2021	3,224	3,384	(160)
410.6000 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	1/1/2021	411	442	(31)
525.2100 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	01/31/2021	525	565	(40)
9,879.53 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	03/05/2021	10,433	10,633	(200)
509.8200 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	03/20/2021	510	549	(39)
1,170.28 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	04/20/2021	1,170	1,260	(90)
1,383.51 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	05/20/2021	1,384	1,489	(105)
1,203.32 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	06/20/2021	1,203	1,295	(92)
102,267.43 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	07/19/2021	107,477	110,065	(2,588)
2,650.30 GNMA POOL MA7054M 3.5000% 12/20/50	P	12/16/2020	07/20/2021	2,650	2,852	(202)
154.2700 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	01/31/2021	154	163	(9)
199.1100 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	03/20/2021	199	211	(12)
273.0200 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	04/20/2021	273	289	(16)
352.3600 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	05/20/2021	352	373	(21)
408.3800 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	06/20/2021	408	432	(24)
653.5500 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	07/20/2021	654	691	(37)
57,124.17 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	07/26/2021	59,248	60,400	(1,152)
835.1300 GNMA POOL MA7136M 2.5000% 01/20/51	P	12/28/2020	08/20/2021	835	883	(48)
45,000.00 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	03/05/2021	46,350	47,320	(970)
79.3400 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	03/20/2021	79	85	(6)
26.7600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	04/20/2021	27	29	(2)
26.7600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	05/20/2021	27	29	(2)
26.7500 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	06/20/2021	27	29	(2)
27.0700 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	07/20/2021	27	29	(2)
788.8700 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	08/20/2021	789	848	(59)
694.7500 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	09/20/2021	695	747	(52)
2,737.98 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	10/20/2021	2,738	2,942	(204)
15,670.95 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/04/2021	11/16/2021	15,828	16,841	(1,013)
5,000.00 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	03/05/2021	5,150	5,263	(113)
19.7500 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	03/20/2021	20	21	(1)
6.6700 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	04/20/2021	7	7	-
6.6600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	05/20/2021	7	7	-
6.6600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	06/20/2021	7	7	-
6.7400 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	07/20/2021	7	7	-
196.4400 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	08/20/2021	196	211	(15)
173.0000 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	09/20/2021	173	186	(13)
681.8000 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	10/20/2021	682	733	(51)
3,902.28 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/08/2021	11/16/2021	3,941	4,197	(256)
5,000.00 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	03/05/2021	5,150	5,238	(88)
19.7500 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	03/20/2021	20	21	(1)
6.6700 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	04/20/2021	7	7	-
6.6600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	05/20/2021	7	7	-
6.6600 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	06/20/2021	7	7	-
6.7400 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	07/20/2021	7	7	-
196.4400 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	08/20/2021	196	210	(14)
173.0000 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	09/20/2021	173	185	(12)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
681.8000 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	10/20/2021	682	730	(48)
2,574.88 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	11/16/2021	2,601	2,757	(156)
1,327.39 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/09/2021	11/20/2021	1,327	1,421	(94)
4,920.77 GNMA POOL MA7188M 4.0000% 02/20/51	P	02/16/2021	03/05/2021	5,068	5,182	(114)
47.1200 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	06/20/2021	47	50	(3)
47.3000 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	07/20/2021	47	50	(3)
47.4800 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	08/20/2021	47	50	(3)
4,559.06 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	09/20/2021	4,559	4,800	(241)
41.5100 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	10/20/2021	42	44	(2)
30,168.41 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	11/16/2021	30,564	31,762	(1,198)
41.6700 GNMA POOL MA7307M 4.0000% 04/20/51	P	04/21/2021	11/20/2021	42	44	(2)
145.7700 GNMA POOL MA7312M 2.5000% 04/20/51	P	04/08/2021	05/20/2021	146	151	(5)
187.7300 GNMA POOL MA7312M 2.5000% 04/20/51	P	04/08/2021	06/20/2021	188	195	(7)
268.9000 GNMA POOL MA7312M 2.5000% 04/20/51	P	04/08/2021	07/20/2021	269	279	(10)
44,070.32 GNMA POOL MA7312M 2.5000% 04/20/51	P	04/08/2021	07/26/2021	45,709	45,668	41
327.2700 GNMA POOL MA7312M 2.5000% 04/20/51	P	04/08/2021	08/20/2021	327	339	(12)
34.4300 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	06/20/2021	34	36	(2)
36.5200 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	07/20/2021	37	38	(1)
36.7300 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	08/20/2021	37	39	(2)
37.4700 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	09/20/2021	37	39	(2)
36.9400 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	10/20/2021	37	39	(2)
24,780.83 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	11/16/2021	25,284	25,981	(697)
37.0800 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/05/2021	11/20/2021	37	39	(2)
27.5400 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	06/20/2021	28	29	(1)
29.2200 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	07/20/2021	29	31	(2)
29.3800 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	08/20/2021	29	31	(2)
29.9700 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	09/20/2021	30	31	(1)
29.5600 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	10/20/2021	30	31	(1)
19,824.66 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	11/16/2021	20,227	20,738	(511)
29.6700 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/13/2021	11/20/2021	30	31	(1)
7.3100 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	07/20/2021	7	8	(1)
7.3500 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	08/20/2021	7	8	(1)
7.4900 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	09/20/2021	7	8	(1)
7.3900 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	10/20/2021	7	8	(1)
4,956.16 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	11/16/2021	5,057	5,172	(115)
7.4200 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/18/2021	11/20/2021	7	8	(1)
7.3100 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	07/20/2021	7	8	(1)
7.3500 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	08/20/2021	7	8	(1)
7.4900 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	09/20/2021	7	8	(1)
7.3900 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	10/20/2021	7	8	(1)
4,956.16 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	11/16/2021	5,057	5,164	(107)
7.4200 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/19/2021	11/20/2021	7	8	(1)
14.6100 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	07/20/2021	15	15	-
14.6900 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	08/20/2021	15	15	-
14.9800 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	09/20/2021	15	16	(1)
14.7800 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	10/20/2021	15	15	-
9,912.34 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	11/16/2021	10,114	10,369	(255)
14.8300 GNMA POOL MA7362M 4.0000% 05/20/51	P	05/20/2021	11/20/2021	15	16	(1)
300.1000 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	07/20/2021	300	304	(4)
417.4800 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	08/20/2021	417	423	(6)
24,685.13 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	09/09/2021	25,202	25,040	162
541.8900 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	09/20/2021	542	550	(8)
444.5300 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	10/20/2021	445	451	(6)
486.5200 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	11/20/2021	487	494	(7)
537.8600 GNMA POOL MA7417M 2.0000% 06/20/51	P	06/17/2021	12/20/2021	538	546	(8)
519.5000 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	07/20/2021	520	546	(26)
857.9800 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	08/20/2021	858	902	(44)
1,123.33 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	09/20/2021	1,123	1,181	(58)
1,566.15 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	10/20/2021	1,566	1,646	(80)
129,074.34 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	11/16/2021	133,834	135,649	(1,815)
1,858.69 GNMA POOL MA7419M 3.0000% 06/20/51	P	06/08/2021	11/20/2021	1,859	1,953	(94)
455.3100 GNMA POOL MA7472M 2.5000% 07/20/51	P	07/26/2021	09/20/2021	455	472	(17)
528.1100 GNMA POOL MA7472M 2.5000% 07/20/51	P	07/26/2021	10/20/2021	528	548	(20)
98,684.16 GNMA POOL MA7472M 2.5000% 07/20/51	P	07/26/2021	10/20/2021	101,275	102,362	(1,087)
683.6300 GNMA POOL MA7472M 2.5000% 07/20/51	P	07/26/2021	11/20/2021	684	711	(27)
9,184.78 GNMA POOL MA7472M 2.5000% 07/20/51	P	10/12/2021	10/20/2021	9,426	9,455	(29)
639.2300 Gnma Pool Ma7474m 3.5000% 07/20/51	P	07/19/2021	08/20/2021	639	682	(43)
810.6000 Gnma Pool Ma7474m 3.5000% 07/20/51	P	07/19/2021	09/20/2021	811	864	(53)
1,092.37 Gnma Pool Ma7474m 3.5000% 07/20/51	P	07/19/2021	10/20/2021	1,092	1,165	(73)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
2,131.39	Gnma Pool Ma7474m 3.5000% 07/20/51	P	07/19/2021	11/20/2021	2,131	2,273	(142)
3,139.62	Gnma Pool Ma7474m 3.5000% 07/20/51	P	07/19/2021	12/20/2021	3,140	3,348	(208)
28.7500	Gnma Pool Ma7474m 3.5000% 07/20/51	P	09/29/2021	10/20/2021	29	31	(2)
56.0900	Gnma Pool Ma7474m 3.5000% 07/20/51	P	09/29/2021	11/20/2021	56	60	(4)
82.6200	Gnma Pool Ma7474m 3.5000% 07/20/51	P	09/29/2021	12/20/2021	83	88	(5)
56.0900	Gnma Pool Ma7474m 3.5000% 07/20/51	P	10/12/2021	11/20/2021	56	59	(3)
82.6200	Gnma Pool Ma7474m 3.5000% 07/20/51	P	10/12/2021	12/20/2021	83	88	(5)
810.1800	GNMA POOL MA7476M 4.5000% 07/20/51	P	07/27/2021	09/20/2021	810	877	(67)
1,741.01	GNMA POOL MA7476M 4.5000% 07/20/51	P	07/27/2021	10/20/2021	1,741	1,884	(143)
91,923.60	GNMA POOL MA7476M 4.5000% 07/20/51	P	07/27/2021	11/16/2021	97,094	99,479	(2,385)
2,756.90	GNMA POOL MA7476M 4.5000% 07/20/51	P	10/12/2021	11/16/2021	2,912	2,972	(60)
2,081.18	GNMA POOL MA7476M 4.5000% 07/20/51	P	10/12/2021	11/20/2021	2,081	2,244	(163)
100,000.00	GOLDMAN SACHS GROUP INC 2.9050% 07/24/23	P	01/17/2018	11/16/2021	101,438	98,558	2,880
40,000.00	Goldman Sachs Group Inc 4.0000% 03/03/24	P	11/08/2018	06/30/2021	43,449	39,726	3,723
45,000.00	Goldman Sachs Group Inc 4.0000% 03/03/24	P	11/09/2018	06/30/2021	48,880	44,771	4,109
28,000.00	GOLDMAN SACHS GROUP INC SR 3.2720% 09/29/25	P	06/30/2021	11/17/2021	29,418	29,803	(385)
130,000.00	GOLDMAN SACHS GROUP INC SR 3.5000% 04/01/25	P	04/27/2020	10/27/2021	138,993	135,156	3,837
29,000.00	GOLDMAN SACHS GROUP INC SR 3.8000% 03/15/30	P	04/23/2021	11/17/2021	31,712	32,111	(399)
41,000.00	GOLDMAN SACHS GROUP INC SR G 1.4310% 03/09/27	P	10/27/2021	11/17/2021	40,223	40,516	(293)
46,000.00	Hca Inc 4.5000% 02/15/27	P	01/31/2019	11/17/2021	50,746	46,318	4,428
10,000.00	HEALTHCARE RLTY TR SR NT 3.6250% 01/15/28	P	11/27/2017	11/16/2021	10,824	9,957	867
15,000.00	HEALTHCARE RLTY TR SR NT 3.6250% 01/15/28	P	11/27/2017	11/16/2021	16,236	14,873	1,363
33,000.00	HEALTHCARE TRUST OF AMER 3.1000% 02/15/30	P	09/05/2019	11/17/2021	33,964	32,887	1,077
16,000.00	HEWLETT PACKARD ENTERPRISE 4.4500% 10/02/23	P	03/16/2021	11/17/2021	16,981	17,055	(74)
19,000.00	HOST HOTELS & RESORTS LP CR 3.5000% 09/15/30	P	06/22/2021	11/17/2021	19,495	19,861	(366)
10,000.00	HSBC HLDGS PLC SR GLBL COCO 2.3570% 08/18/31	P	01/29/2021	11/22/2021	9,732	10,180	(448)
26,000.00	HYATT HOTELS CORP CR SEN SR 5.7500% 04/23/30	P	05/12/2021	11/17/2021	31,125	30,464	661
10,117.56	HYUNDAI AUTO SERIES 17-B 2.2300% 02/15/23	P	08/09/2017	07/15/2021	10,118	10,117	1
31,687.41	HYUNDAI AUTO SERIES 17-B 2.2300% 02/15/23	P	08/09/2017	08/15/2021	31,687	31,686	1
28,195.03	HYUNDAI AUTO SERIES 17-B 2.2300% 02/15/23	P	08/09/2017	09/15/2021	28,195	28,193	2
221.72	Hyundai Class A-2 Series 20 0.2300% 02/15/24	P	04/20/2021	10/15/2021	222	222	-
5,881.25	Hyundai Class A-2 Series 20 0.2300% 02/15/24	P	04/20/2021	11/15/2021	5,881	5,881	-
5,322.27	Hyundai Class A-2 Series 20 0.2300% 02/15/24	P	04/20/2021	12/15/2021	5,322	5,322	-
24,000.00	INVITATION HOMES OPER PARTNE 2.0000% 08/15/31	P	08/04/2021	10/07/2021	22,830	23,636	(806)
48,000.00	INVITATION HOMES OPER PARTNE 2.0000% 08/15/31	P	08/04/2021	10/20/2021	45,354	47,272	(1,918)
28,000.00	JABIL INC SR GLBL NT 3.0000% 01/15/31	P	08/21/2020	01/13/2021	29,220	28,819	401
20,000.00	JABIL INC SR GLBL NT 3.0000% 01/15/31	P		01/08/2021	20,871	20,871	-
66,000.00	JEFFERIES GROUP INC NEW 5.1250% 01/20/23	P	10/19/2020	11/08/2021	69,448	69,218	230
41,000.00	JP MORGAN CHASE BANK NA SR G 3.5590% 04/23/24	P	04/03/2019	06/09/2021	43,341	41,374	1,967
20,000.00	JPMORGAN CHASE & CO 3.3750% 05/01/23	P	04/24/2013	11/22/2021	20,730	19,892	838
58,000.00	JPMORGAN CHASE & CO GLBL NT 2.5800% 04/22/32	P	07/20/2021	11/17/2021	58,081	60,280	(2,199)
42,000.00	JPMORGAN CHASE AND CO PERP 4.0000% 04/01/25	P	02/27/2020	04/29/2021	42,105	40,530	1,575
31,000.00	JPMORGAN CHASE AND CO PERP 4.0000% 04/01/25	P	02/27/2020	11/17/2021	30,912	29,915	997
5,000.00	JPMORGAN CHASE AND CO PERP 4.0000% 04/01/25	P	04/27/2020	11/17/2021	4,986	4,362	624
55,000.00	KIMCO RLTY CORP SR NT 2.7000% 10/01/30	P	07/07/2020	11/16/2021	56,007	54,749	1,258
70,000.00	Kinder Morgan Energy Partne 3.5000% 03/01/21	P	05/28/2015	01/04/2021	70,000	70,000	-
22,000.00	LIFE STORAGE LP SR NT 4.0000% 06/15/29	P	05/22/2019	01/19/2021	25,385	21,885	3,500
83,000.00	LIFE STORAGE LP SR NT 4.0000% 06/15/29	P	05/22/2019	09/27/2021	93,228	82,565	10,663
10,000.00	LLOYDS BANKING GROUP PLC SR 2.4380% 02/05/26	P	08/19/2021	11/22/2021	10,232	10,402	(170)
2,366.38	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	01/10/2021	2,366	2,461	(95)
39,634.32	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	12/10/2019	02/11/2021	42,161	41,213	948
190.5200	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	07/28/2020	01/10/2021	191	202	(11)
2,343.75	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	07/28/2020	02/10/2021	2,344	2,483	(139)
847.3050	LMC UMBS POOL RB-5028 3.5000% 12/01/39	P	07/28/2020	02/11/2021	901	898	3
55,000.00	MASSACHUSETTS ST 4.2000% 12/01/21	P	01/12/2011	12/01/2021	55,000	55,003	(3)
60,000.00	MASSACHUSETTS ST SCH BLDG AU 1.9630% 10/15/22	P	11/07/2019	11/02/2021	60,928	60,000	928
22,000.00	METLIFE INC PERP JR SB GLBL 3.8500% 09/15/25	P	09/08/2020	09/16/2021	23,243	22,000	1,243
4,000.00	METLIFE INC PERP JR SB GLBL 3.8500% 09/15/25	P	09/08/2020	09/17/2021	4,226	4,000	226
15,000.00	METLIFE INC PERP JR SB GLBL 3.8500% 09/15/25	P	09/08/2020	09/21/2021	15,825	15,000	825
17,000.00	MICRON TECHNOLOGY INC SR GLB 4.9750% 02/06/26	P	06/12/2020	11/17/2021	19,059	18,907	152
125,000.00	MORGAN STANLEY 4.875% 11/01/22	P	01/04/2013	06/08/2021	132,496	125,723	6,773
30,000.00	MYLAN NV SR GLBL NT 3.9500% 06/15/26	P	06/02/2020	11/17/2021	32,455	32,291	164
70,000.00	MYLAN NV SR GLBL NT 3.1500% 06/15/21	P	07/29/2020	06/15/2021	70,000	70,000	-
30,000.00	National Retail Ptyys Inc 4.3000% 10/15/28	P	09/18/2018	11/18/2021	33,738	29,786	3,952
18,000.00	ONE GAS INC GLBL NT .8500% 03/11/23	P	03/08/2021	11/17/2021	17,967	17,995	(28)
45,000.00	ONEOK INC NEW SR GLBL 4.0000% 07/13/27	P	07/10/2017	11/16/2021	48,899	44,930	3,969
45,000.00	Oracle Corp 2.5000% 05/15/22	P	04/28/2015	03/23/2021	45,906	44,842	1,064
38,000.00	PACIFIC GAS & ELEC CO 1M GLB 1.3670% 03/10/23	P	03/08/2021	11/17/2021	37,893	38,000	(107)
16,000.00	PRUDENTIAL FINL INC 5.7000% 09/15/48	P	09/16/2020	11/17/2021	18,235	18,526	(291)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
50,000.00	PUBLIC SVC ENTERPRISE GROUP 2.6500% 11/15/22	P	11/02/2017	11/16/2021	50,920	49,937	983
31,000.00	QVC INC SR SEC GBLB NT 4.7500% 02/15/27	P	01/29/2020	11/17/2021	31,714	31,000	714
2,000.00	QVC INC SR SEC GBLB NT 4.7500% 02/15/27	P	01/30/2020	11/17/2021	2,046	2,015	31
97,000.00	RAYMOND JAMES FINANCIAL INC 4.6500% 04/01/30	P	03/27/2020	04/23/2021	115,277	100,317	14,960
80,000.00	Royal Bank Of Canada 4.6500% 01/27/26	P	01/22/2016	11/16/2021	89,356	79,829	9,527
10,000.00	RYDER SYS MTN BE FR 3.6500% 03/18/24	P	02/25/2019	11/22/2021	10,556	10,003	553
42,000.00	SABRA HLTH CARE LP/SABRA CAP 5.1250% 08/15/26	P	05/24/2021	11/17/2021	46,526	46,762	(236)
40,000.00	Sempra Energy 4.0500% 12/01/23	P	01/16/2014	12/03/2021	42,553	40,056	2,497
40,000.00	Shire Acquisitions Invts Ir 3.2000% 09/23/26	P	09/19/2016	11/16/2021	42,391	39,968	2,423
10,000.00	Shire Acquisitions Invts Ir 3.2000% 09/23/26	P	09/19/2016	11/16/2021	10,598	10,008	590
10,000.00	Shire Acquisitions Invts Ir 3.2000% 09/23/26	P	09/19/2016	11/16/2021	10,598	10,008	590
25,000.00	SNAP ON INC SR GL NT 3.2500% 03/01/27	P	02/15/2017	11/18/2021	26,936	24,977	1,959
20,000.00	SNAP ON INC SR GL NT 3.2500% 03/01/27	P	02/16/2017	11/18/2021	21,549	20,044	1,505
47,000.00	Southern Co 2.9500% 07/01/23	P	10/16/2019	11/17/2021	48,438	47,484	954
16,000.00	SOUTHWEST AIRLS CO SR GBLB 5.2500% 05/04/25	P	06/03/2020	11/17/2021	17,845	16,522	1,323
10,000.00	Spectra Energy Partners Lp 3.5000% 03/15/25	P	03/09/2015	06/25/2021	10,786	9,971	815
25,000.00	Spectra Energy Partners Lp 3.5000% 03/15/25	P	03/09/2015	06/25/2021	26,964	24,896	2,068
8,000.00	SPIRIT REALTY LP SR GBLB NT 4.0000% 07/15/29	P	08/07/2019	11/17/2021	8,748	8,355	393
7,000.00	SPIRIT REALTY LP SR GBLB NT 4.0000% 07/15/29	P	08/07/2019	11/17/2021	7,654	7,301	353
65,000.00	Sumitomo Mitsui Finl Group 2.8460% 01/11/22	P	01/12/2017	03/16/2021	66,308	64,934	1,374
45,000.00	SUMITOMO MITSUI FINL GRP 3.1020% 01/17/23	P	01/09/2018	03/16/2021	47,071	45,000	2,071
20,000.00	SUMITOMO MITSUI FINL GRP 3.1020% 01/17/23	P	02/23/2018	03/16/2021	20,920	19,771	1,149
46,000.00	SUN CMNTYS OPER LTD 2.7000% 07/15/31	P	07/12/2021	10/14/2021	46,439	46,544	(105)
22,000.00	SYSCO CORP CR SEN SR GBLB 5.9500% 04/01/30	P	09/02/2020	06/08/2021	28,249	27,690	559
46,000.00	SYSCO CORP CR SEN SR GBLB 5.9500% 04/01/30	P	09/02/2020	11/17/2021	57,681	57,154	527
40,000.00	TJX COS INC NEW SR GBLB NT 3.7500% 04/15/27	P	03/30/2020	06/04/2021	45,346	39,972	5,374
18,000.00	U S TREAS BDS 1.3750% 08/15/50	P	09/25/2020	01/12/2021	15,900	17,877	(1,977)
7,000.00	U S TREAS BDS 1.3750% 08/15/50	P	09/25/2020	03/11/2021	5,611	6,952	(1,341)
7,000.00	U S TREAS BDS 1.3750% 08/15/50	P	09/25/2020	03/17/2021	5,440	5,676	(236)
28,000.00	U S TREAS BDS 1.3750% 08/15/50	P	10/09/2020	03/11/2021	22,444	26,695	(4,251)
22,000.00	U S TREAS BDS 1.3750% 08/15/50	P	10/09/2020	03/17/2021	17,097	20,975	(3,878)
28,000.00	U S TREAS BDS 1.3750% 08/15/50	P	10/09/2020	03/17/2021	21,760	22,705	(945)
35,000.00	U S TREAS BDS 1.3750% 08/15/50	P	03/10/2021	03/17/2021	27,200	28,381	(1,181)
65,000.00	U S TREAS BDS 1.3750% 11/15/40	P	01/08/2021	01/08/2021	61,895	61,671	224
45,000.00	U S TREAS BDS 2.0000% 02/15/50	P	04/30/2020	01/11/2021	46,368	53,584	(7,216)
10,000.00	U S TREAS BDS 2.0000% 02/15/50	P	05/29/2020	01/11/2021	10,304	11,433	(1,129)
45,000.00	U S TREAS BDS 2.0000% 02/15/50	P	05/29/2020	01/12/2021	46,369	51,446	(5,077)
55,000.00	U S TREAS BDS 2.3750% 05/15/51	P	07/13/2021	11/22/2021	60,345	59,586	759
60,000.00	U S TREAS NTS 1.1250% 09/30/21	P	12/01/2020	01/13/2021	60,438	60,430	8
55,000.00	U S TREAS NTS 1.1250% 09/30/21	P	12/01/2020	01/27/2021	55,382	55,373	9
120,000.00	U S TREAS NTS 1.1250% 09/30/21	P	12/01/2020	02/12/2021	120,792	120,751	41
30,000.00	U S TREAS NTS 2.2500% 02/15/27	P	11/20/2017	10/12/2021	31,724	29,679	2,045
50,000.00	U S TREAS NTS 2.2500% 02/15/27	P	11/20/2017	10/19/2021	52,670	49,465	3,205
55,000.00	U S TREAS NTS 2.3750% 05/15/27	P	03/13/2019	04/09/2021	58,925	54,222	4,703
10,000.00	U S TREAS NTS 2.3750% 05/15/27	P	03/13/2019	10/19/2021	10,604	9,859	745
5,000.00	U S TREAS NTS 2.3750% 05/15/27	P	07/30/2019	10/19/2021	5,302	5,109	193
35,000.00	U S TREAS NTS 1.8750% 01/31/22	P	03/26/2021	05/24/2021	35,444	35,436	8
103,000.00	U S TREAS NTS 1.8750% 01/31/22	P	03/26/2021	05/28/2021	104,255	104,247	8
30,000.00	U S TREAS NTS 2.5000% 02/28/26	P	03/05/2021	12/20/2021	31,702	32,109	(407)
40,000.00	U S TREAS NTS 1.6250% 08/15/29	P	10/11/2019	10/19/2021	40,392	39,566	826
40,000.00	U S TREAS NTS 1.6250% 08/15/29	P	10/11/2019	11/22/2021	40,345	39,566	779
81,000.00	U S TREAS NTS 1.6250% 08/15/29	P	03/27/2020	02/03/2021	85,202	86,965	(1,763)
90,000.00	U S TREAS NTS 1.6250% 08/15/29	P	03/27/2020	07/20/2021	94,078	96,282	(2,204)
47,000.00	U S TREAS NTS 1.6250% 08/15/29	P	07/24/2020	07/20/2021	49,130	51,032	(1,902)
9,000.00	U S TREAS NTS 1.6250% 08/15/29	P	07/24/2020	11/04/2021	9,156	9,745	(589)
635,000.00	U S TREAS NTS 2.1250% 03/31/24	P	02/24/2021	05/06/2021	668,410	669,390	(980)
10,000.00	U S TREAS NTS .1250% 01/31/23	P	02/25/2021	05/17/2021	9,999	9,993	6
55,000.00	U S TREAS NTS .1250% 01/31/23	P	02/25/2021	07/13/2021	54,946	54,963	(17)
5,000.00	U S TREAS NTS .1250% 01/31/23	P	02/25/2021	09/15/2021	5,001	4,997	4
5,000.00	U S TREAS NTS .1250% 01/31/23	P	02/25/2021	09/29/2021	4,998	4,997	1
10,000.00	U S TREAS NTS .1250% 01/31/23	P	02/25/2021	11/12/2021	9,982	9,993	(11)
85,000.00	U S TREAS NTS .1250% 02/28/23	P	03/05/2021	07/30/2021	84,987	84,963	24
45,000.00	U S TREAS NTS .1250% 02/28/23	P	03/05/2021	11/22/2021	44,886	44,981	(95)
50,000.00	U S TREAS NTS .1250% 02/28/23	P	03/17/2021	11/22/2021	49,873	49,975	(102)
50,000.00	U S TREAS NTS .1250% 02/28/23	P	03/17/2021	12/08/2021	49,799	49,975	(176)
211,000.00	U S TREAS NTS .1250% 04/30/22	P	08/26/2021	11/02/2021	211,065	211,078	(13)
32,000.00	U S TREAS NTS .1250% 05/15/23	P	02/19/2021	06/08/2021	31,987	31,995	(8)
70,000.00	U S TREAS NTS .1250% 05/15/23	P	02/19/2021	07/12/2021	69,896	69,989	(93)
56,000.00	U S TREAS NTS .1250% 05/15/23	P	02/19/2021	07/14/2021	55,921	55,991	(70)

(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
82,000.00 U S TREAS NTS .1250% 05/15/23	P	02/19/2021	10/25/2021	81,750	81,987	(237)
462,000.00 U S TREAS NTS .1250% 05/15/23	P	05/06/2021	10/25/2021	460,591	461,641	(1,050)
40,000.00 U S TREAS NTS .1250% 07/31/23	P	08/23/2021	11/18/2021	39,791	39,923	(132)
30,000.00 U S TREAS NTS .1250% 12/31/22	P	01/20/2021	03/11/2021	29,991	29,995	(4)
5,000.00 U S TREAS NTS .1250% 12/31/22	P	01/20/2021	05/12/2021	4,999	4,999	-
20,000.00 U S TREAS NTS .1250% 12/31/22	P	01/20/2021	06/02/2021	20,004	19,997	7
15,000.00 U S TREAS NTS .1250% 12/31/22	P	01/20/2021	07/13/2021	14,990	14,998	(8)
108,000.00 U S TREAS NTS .2500% 08/31/25	P	08/03/2021	08/26/2021	106,101	106,844	(743)
35,000.00 U S TREAS NTS .2500% 08/31/25	P	08/03/2021	10/13/2021	34,170	34,626	(456)
504,000.00 U S TREAS NTS .2500% 08/31/25	P	08/03/2021	11/17/2021	488,701	498,607	(9,906)
60,000.00 U S TREAS NTS .2500% 09/30/23	P	10/19/2021	12/06/2021	59,651	59,827	(176)
25,000.00 U S TREAS NTS .2500% 09/30/23	P	10/19/2021	12/30/2021	24,823	24,928	(105)
25,000.00 U S TREAS NTS .2500% 09/30/23	P	10/25/2021	12/30/2021	24,823	24,914	(91)
202,000.00 U S TREAS NTS .5000% 02/28/26	P	11/02/2021	12/06/2021	196,571	197,227	(656)
216,000.00 U S TREAS NTS .5000% 03/31/25	P	05/06/2021	11/17/2021	212,818	215,689	(2,871)
567,000.00 U S TREAS NTS .6250% 10/15/24	P	10/25/2021	11/17/2021	563,919	565,097	(1,178)
149,000.00 U S TREAS NTS .6250% 10/15/24	P	10/25/2021	12/06/2021	147,940	148,809	(869)
17,000.00 U S TREAS NTS .6250% 10/15/24	P	10/25/2021	12/06/2021	16,879	16,943	(64)
25,000.00 U S TREAS NTS 1.1250% 02/15/31	P	07/28/2021	11/18/2021	24,137	24,735	(598)
105,000.00 U S TREAS NTS 1.1250% 02/28/22	P	09/27/2021	10/21/2021	105,406	105,401	5
44,000.00 U S TREAS NTS 1.2500% 08/31/24	P	09/16/2019	05/17/2021	45,218	43,077	2,141
14,000.00 U S TREAS NTS 1.2500% 08/31/24	P	09/16/2019	08/03/2021	14,393	13,706	687
161,000.00 U S TREAS NTS 1.2500% 08/31/24	P	09/17/2019	08/03/2021	165,515	157,850	7,665
30,000.00 U S TREAS NTS 1.2500% 08/31/24	P	10/01/2019	08/03/2021	30,841	29,650	1,191
90,000.00 U S TREAS NTS 1.2500% 08/31/24	P	11/07/2019	08/03/2021	92,524	87,933	4,591
138,000.00 U S TREAS NTS 1.2500% 08/31/24	P	01/24/2020	08/03/2021	141,870	136,502	5,368
104,000.00 U S TREAS NTS 1.2500% 08/31/24	P	02/19/2020	08/03/2021	106,917	103,306	3,611
179,000.00 U S TREAS NTS 1.2500% 08/31/24	P	02/20/2020	08/03/2021	184,020	178,099	5,921
99,000.00 U S TREAS NTS 1.2500% 08/31/24	P	07/27/2020	08/03/2021	101,776	102,089	(313)
108,000.00 U S TREAS NTS 1.2500% 08/31/24	P	05/06/2021	08/03/2021	111,029	110,824	205
192,000.00 U S TREAS NTS 1.2500% 08/31/24	P	05/06/2021	08/04/2021	197,219	197,016	203
60,000.00 U S TREAS NTS 1.5000% 02/15/30	P	03/06/2020	10/19/2021	59,885	63,733	(3,848)
16,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/27/2020	07/20/2021	16,492	17,220	(728)
17,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/29/2020	07/20/2021	17,523	18,361	(838)
50,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/30/2020	07/20/2021	51,537	54,108	(2,571)
34,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/30/2020	07/20/2021	35,045	36,798	(1,753)
20,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/31/2020	07/20/2021	20,615	21,652	(1,037)
26,000.00 U S TREAS NTS 1.5000% 02/15/30	P	07/31/2020	08/04/2021	26,858	28,137	(1,279)
43,000.00 U S TREAS NTS 1.5000% 02/15/30	P	08/04/2020	08/04/2021	44,419	46,600	(2,181)
15,000.00 U S TREAS NTS 1.5000% 02/15/30	P	08/04/2020	12/06/2021	15,158	16,214	(1,056)
21,000.00 U S TREAS NTS 1.5000% 02/15/30	P	08/04/2020	12/06/2021	21,221	22,689	(1,468)
45,000.00 U S TREAS NTS 1.5000% 02/15/30	P	08/26/2020	12/06/2021	45,473	47,961	(2,488)
34,000.00 U S TREAS NTS 1.5000% 02/15/30	P	11/12/2020	12/06/2021	34,357	35,754	(1,397)
114,000.00 U S TREAS NTS 1.5000% 09/15/22	P	10/16/2019	02/12/2021	116,502	113,818	2,684
163,000.00 U S TREAS NTS 1.5000% 09/15/22	P	03/18/2020	02/12/2021	166,578	165,577	1,001
20,000.00 U S TREAS NTS 1.7500% 11/15/29	P	11/07/2019	06/01/2021	20,465	19,689	776
75,000.00 U S TREAS NTS 1.7500% 11/15/29	P	11/07/2019	08/11/2021	78,220	73,834	4,386
80,000.00 U S TREAS NTS 1.7500% 11/15/29	P	11/07/2019	10/25/2021	81,450	78,756	2,694
40,000.00 U S TREAS NTS 1.7500% 11/15/29	P	10/28/2020	10/25/2021	40,725	43,302	(2,577)
15,000.00 U S TREAS NTS 1.7500% 11/15/29	P	10/28/2020	11/18/2021	15,317	16,228	(911)
50,000.00 U S TREAS NTS 1.7500% 12/31/26	P	01/17/2020	01/29/2021	53,393	50,005	3,388
50,000.00 U S TREAS NTS 1.7500% 12/31/26	P	01/17/2020	09/16/2021	52,262	50,005	2,257
83,000.00 U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	02/02/2021	87,892	83,720	4,172
393,000.00 U S TREAS NTS 2.0000% 05/31/24	P	06/25/2019	05/06/2021	412,940	396,154	16,786
50,000.00 U S TREAS NTS 2.0000% 05/31/24	P	07/08/2019	05/06/2021	52,537	50,257	2,280
260,000.00 U S TREAS NTS 2.0000% 05/31/24	P	07/08/2019	05/06/2021	273,192	261,307	11,885
20,000.00 U S TREAS NTS 2.0000% 05/31/24	P	07/16/2019	05/06/2021	21,015	20,067	948
85,000.00 U S TREAS NTS 2.0000% 05/31/24	P	07/16/2019	05/06/2021	89,313	85,323	3,990
275,000.00 U S TREAS NTS 2.0000% 05/31/24	P	08/07/2019	05/06/2021	288,953	279,387	9,566
70,000.00 U S TREAS NTS 2.0000% 05/31/24	P	10/01/2019	05/06/2021	73,552	71,026	2,526
97,000.00 U S TREAS NTS 2.0000% 05/31/24	P	12/05/2019	05/06/2021	101,922	98,069	3,853
40,000.00 U S TREAS NTS 2.8750% 05/15/28	P	07/21/2020	11/18/2021	43,636	46,053	(2,417)
95,000.00 U S TREAS NTS 3.1250% 11/15/28	P	01/16/2019	11/22/2021	105,235	97,314	7,921
5,000.00 U. S. TREAS NTS .2500% 05/31/25	P	03/05/2021	03/15/2021	4,912	4,919	(7)
45,000.00 U. S. TREAS NTS .2500% 05/31/25	P	03/05/2021	08/06/2021	44,443	44,271	172
65,000.00 U. S. TREAS NTS .6250% 05/15/30	P	05/26/2020	01/04/2021	63,550	64,540	(990)
60,000.00 U. S. TREAS NTS .6250% 05/15/30	P	05/26/2020	01/05/2021	58,495	59,576	(1,081)
35,000.00 U. S. TREAS NTS .6250% 05/15/30	P	05/26/2020	04/12/2021	32,071	34,753	(2,682)
70,000.00 U. S. TREAS NTS .6250% 05/15/30	P	05/26/2020	05/26/2021	64,925	69,505	(4,580)

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
15,000.00	U. S. TREAS NTS .6250% 05/15/30	P	07/27/2020	05/26/2021	13,913	15,033	(1,120)
20,000.00	U. S. TREAS NTS .6250% 05/15/30	P	07/27/2020	10/19/2021	18,514	20,043	(1,529)
65,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/07/2020	05/12/2021	59,520	63,360	(3,840)
3,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/07/2020	11/16/2021	2,777	2,924	(147)
38,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/07/2020	11/16/2021	35,177	37,312	(2,135)
3,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/07/2020	11/17/2021	2,783	2,918	(135)
12,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/07/2020	11/17/2021	11,131	11,759	(628)
34,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/11/2020	11/16/2021	31,474	33,294	(1,820)
34,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/11/2020	11/17/2021	31,539	33,227	(1,688)
52,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/11/2020	11/17/2021	48,236	50,920	(2,684)
66,000.00	U. S. TREAS NTS .6250% 05/15/30	P	12/17/2020	11/17/2021	61,222	64,376	(3,154)
22,000.00	U. S. TREAS NTS .6250% 05/15/30	P	01/08/2021	11/17/2021	20,407	21,124	(717)
28,000.00	U. S. TREAS NTS .6250% 05/15/30	P	01/13/2021	11/17/2021	25,973	26,910	(937)
192,000.00	U. S. TREAS NTS .6250% 05/15/30	P	01/13/2021	11/17/2021	178,102	184,718	(6,616)
23,000.00	U. S. TREAS NTS .6250% 05/15/30	P	01/27/2021	11/17/2021	21,335	22,294	(959)
25,000.00	U. S. TREAS NTS .6250% 08/15/30	P	09/25/2020	11/22/2021	23,109	24,920	(1,811)
35,000.00	U. S. TREAS NTS .6250% 08/15/30	P	09/30/2020	11/22/2021	32,353	34,810	(2,457)
65,000.00	U.S. TSY INFL IDX NT .1250% 01/15/31	P	05/10/2021	06/29/2021	73,184	73,646	(462)
60,000.00	U.S. TSY INFL IDX NT .1250% 01/15/31	P	05/17/2021	06/29/2021	67,555	67,894	(339)
50,000.00	U.S. TSY INFL IDX NT .2500% 02/15/50	P	04/30/2020	03/25/2021	54,501	57,917	(3,416)
135,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	09/13/2019	02/19/2021	152,985	137,748	15,237
80,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	10/25/2019	02/19/2021	90,658	82,150	8,508
55,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	10/25/2019	02/22/2021	62,316	56,480	5,836
60,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	10/26/2020	02/22/2021	67,981	67,841	140
54,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	11/30/2020	02/22/2021	61,183	61,133	50
54,000.00	U.S. TSY INFL IDX NT .2500% 07/15/29	P	02/03/2021	02/22/2021	61,183	62,559	(1,376)
20,000.00	U.S. TSY INFL IDX NT .3750% 01/15/27	P	02/13/2017	11/22/2021	25,111	19,901	5,210
1,271.86	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/28/2019	02/25/2021	1,272	1,272	-
25,277.45	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/28/2019	07/28/2021	27,421	25,277	2,144
21,064.53	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/28/2019	08/04/2021	22,952	21,065	1,887
346.8700	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/29/2019	02/25/2021	347	348	(1)
12,638.73	UNITED AIR 2019-1 AA PTT 4.1500% 08/25/31	P	01/29/2019	08/04/2021	13,771	12,669	1,102
35,000.00	UNITED STATES TREAS BDS 1.6250% 11/15/50	P	12/02/2020	03/17/2021	29,043	34,389	(5,346)
75,000.00	UNITED STATES TREAS BDS 1.6250% 11/15/50	P	12/02/2020	11/22/2021	69,445	73,690	(4,245)
115,000.00	United States Treas Nts 1.3750% 08/31/23	P	05/14/2020	05/18/2021	118,104	118,065	39
130,000.00	United States Treas Nts 1.3750% 08/31/23	P	05/14/2020	10/25/2021	132,259	132,801	(542)
278,000.00	United States Treas Nts 1.3750% 08/31/23	P	02/12/2021	10/25/2021	282,831	284,287	(1,456)
205,000.00	United States Treas Nts 1.3750% 08/31/23	P	04/09/2021	10/25/2021	208,563	209,415	(852)
427,000.00	United States Treas Nts 1.3750% 08/31/23	P	05/06/2021	10/25/2021	434,421	436,227	(1,806)
50,000.00	United States Treas Nts 1.6250% 05/15/26	P	08/11/2016	01/29/2021	52,979	50,110	2,869
15,000.00	United States Treas Nts 1.6250% 05/15/26	P	08/11/2016	12/20/2021	15,312	15,028	284
65,000.00	United States Treas Nts 1.6250% 05/15/26	P	10/29/2018	12/20/2021	66,353	58,772	7,581
31,000.00	United States Treas Nts 2.0000% 08/15/25	P	10/02/2020	05/06/2021	32,807	33,267	(460)
103,000.00	United States Treas Nts 2.0000% 08/15/25	P	11/05/2020	05/06/2021	109,003	110,367	(1,364)
141,000.00	UNITED STATES TREAS NTS 1.2500% 10/31/21	P	12/29/2020	02/12/2021	142,178	142,137	41
54,000.00	UNITED STATES TREAS NTS .1250% 12/15/23	P	02/12/2021	10/25/2021	53,563	53,920	(357)
159,000.00	UNITED STATES TREAS NTS .1250% 12/15/23	P	02/12/2021	10/25/2021	157,714	158,765	(1,051)
207,000.00	UNITED STATES TREAS NTS .1250% 12/15/23	P	05/06/2021	10/25/2021	205,326	206,378	(1,052)
30,000.00	UNITED STATES TREAS NTS 2.6250% 01/31/26	P	02/08/2019	11/18/2021	31,854	30,121	1,733
60,000.00	UNIVERSITY MASS BLDG AUTH 2.9970% 11/01/34	P	01/22/2020	05/17/2021	62,575	61,374	1,201
45,000.00	US TREAS NTS .1250% 08/31/23	P	09/23/2021	12/06/2021	44,663	44,884	(221)
65,000.00	US TREAS NTS .1250% 08/31/23	P	09/23/2021	12/08/2021	64,426	64,832	(406)
70,000.00	US TREAS NTS .3750% 04/15/24	P	10/25/2021	11/09/2021	69,669	69,593	76
75,000.00	US TREAS NTS .3750% 04/15/24	P	10/25/2021	11/09/2021	74,636	74,564	72
40,000.00	US TREAS NTS .3750% 04/15/24	P	10/25/2021	11/15/2021	39,687	39,767	(80)
169,000.00	US TREAS NTS .3750% 04/15/24	P	10/25/2021	12/06/2021	167,488	168,017	(529)
10,000.00	US TREAS NTS .3750% 04/15/24	P	10/25/2021	12/16/2021	9,912	9,942	(30)
45,000.00	VERIZON COMMUNICATIONS INC 5.5000% 03/16/47	P	03/21/2018	03/10/2021	58,698	48,494	10,204
175,000.00	VERIZON SERIES 20-A CLASS A1 1.8500% 07/20/24	P	01/21/2020	11/02/2021	176,900	174,980	1,920
35,000.00	VERIZON SERIES 20-A CLASS A1 1.8500% 07/20/24	P	01/29/2020	11/02/2021	35,380	35,122	258
15,000.00	VERIZON SERIES 20-A CLASS A1 1.8500% 07/20/24	P	01/31/2020	11/02/2021	15,163	15,078	85
20,000.00	VERIZON SERIES 20-A CLASS A1 1.8500% 07/20/24	P	01/31/2020	11/02/2021	20,217	20,109	108
11,000.00	VMWARE INC SR NT 3.9000% 08/21/27	P	07/12/2018	10/08/2021	12,171	10,291	1,880
30,000.00	VMWARE INC SR NT 3.9000% 08/21/27	P	07/12/2018	11/17/2021	32,683	28,067	4,616
68,000.00	VMWARE INC SR NT 4.7000% 05/15/30	P	04/02/2020	10/08/2021	79,548	67,757	11,791
14.69	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	01/25/2021	15	14	1
33.000	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	02/25/2021	33	32	1
178.090	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	03/25/2021	178	173	5
124.990	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	04/25/2021	125	121	4

	(a) PROPERTY	(b) HOW ACQUIRED	(c) DATE ACQUIRED	(d) DATE SOLD	(e) GROSS SALES PRICE	(g) BASIS	(h) GAIN OR (LOSS)
33.770	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	05/25/2021	34	33	1
97.030	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	06/25/2021	97	94	3
57.600	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	07/25/2021	58	56	2
167.280	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	08/25/2021	167	162	5
6.250	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	09/25/2021	6	6	-
13.200	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	10/25/2021	13	13	-
137.750	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	11/25/2021	138	134	4
125.930	Washington Mut Mtg Secs Cor 2.7196% 03/25/35	P	06/08/2006	12/25/2021	126	122	4
232.320	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	01/25/2021	232	228	4
105.630	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	02/25/2021	106	104	2
152.690	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	03/25/2021	153	150	3
18.060	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	04/25/2021	18	18	-
264.470	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	05/25/2021	264	260	4
82.640	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	06/25/2021	82	81	1
97.580	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	07/25/2021	97	96	1
54.820	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	08/25/2021	54	54	-
298.400	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	09/25/2021	298	293	5
52.440	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	10/25/2021	52	51	1
36.560	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	11/25/2021	36	36	-
61.650	Washington Mutual Mtg Ser 42.5353% 08/25/35	P	06/09/2006	12/25/2021	61	61	-
68,000.00	WELLS FARGO & CO FR 3.7500% 01/24/24	P	01/16/2019	02/24/2021	74,021	67,876	6,145
20,000.00	WELLS FARGO & CO FR 2.1640% 02/11/26	P	10/27/2020	11/17/2021	20,420	20,700	(280)
32,000.00	WELLS FARGO & CO FR 2.1880% 04/30/26	P	02/24/2021	11/17/2021	32,674	33,295	(621)
17,000.00	WELLS FARGO & CO SR NT 2.3930% 06/02/28	P	04/23/2021	11/17/2021	17,180	17,462	(282)
245.39	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	01/25/2021	245	302	(57)
310.40	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	02/25/2021	310	383	(73)
236.91	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	03/25/2021	236	292	(56)
48.75	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	04/25/2021	48	59	(11)
230.14	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	05/25/2021	230	284	(54)
453.44	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	06/25/2021	453	560	(107)
409.21	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	07/25/2021	409	507	(98)
777.99	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	08/25/2021	777	967	(190)
771.97	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	09/25/2021	770	959	(189)
379.18	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	10/25/2021	379	471	(92)
41.39	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	11/25/2021	41	50	(9)
388.28	Wells Fargo Mtg Backed Secs 2.2441% 09/25/36	P	01/11/2007	12/25/2021	388	482	(94)
60,000.00	WESTPAC BKG CORP 2.6500% 01/25/21	P	01/17/2018	01/25/2021	60,000	59,958	42
75,000.00	World Financial Series 2.0300% 04/15/25	P	09/27/2017	06/15/2021	75,000	74,173	827
65,000.00	XILINX INC 3.0000% 03/15/21	P	03/05/2014	03/15/2021	65,000	64,532	468
30,000.00	XLIT LTD SUB GLBL NT 4.4500% 03/31/25	P	08/09/2018	11/17/2021	32,782	29,782	3,000
					<u>\$ 32,105,424</u>	<u>\$ 29,560,090</u>	<u>\$ 2,545,334</u>