

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae REMICS	5.5	12/25/36	441,261	453,872	0.062%
Federal Home Loan Mortgage	7	11/1/30	867	906	0.000%
Federal Home Loan Mortgage	7	4/1/32	173,039	180,849	0.025%
Federal Home Loan Mortgage	6.5	8/1/36	11,837	12,244	0.002%
Federal National Mortgage Assn.	5	10/1/51	819,356	807,328	0.110%
Federal National Mortgage Assn.	5	10/1/51	1,249,186	1,229,355	0.168%
Federal National Mortgage Assn.	5.5	10/1/53	234,727	234,716	0.032%
Federal National Mortgage Assn.	5.5	10/1/53	4,348,031	4,384,013	0.600%
Federal National Mortgage Assn.	6.5	10/1/53	844,581	871,403	0.119%
Federal National Mortgage Assn.	6.94	11/1/35	1,851	1,891	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	869,652	798,364	0.109%
Federal National Mortgage Assn.	6.5	11/1/53	5,337,168	5,531,040	0.756%
Federal National Mortgage Assn.	3.5	1/1/26	(1,724,000)	(1,658,333)	(0.227%)
Federal National Mortgage Assn.	3	1/1/27	1,753,000	1,658,117	0.227%
Federal National Mortgage Assn.	2.5	1/1/28	219,000	202,583	0.028%
Federal National Mortgage Assn.	6.5	1/1/33	4,210,000	4,341,013	0.594%
Federal National Mortgage Assn.	5.5	1/1/34	1,240,000	1,238,352	0.169%
Federal National Mortgage Assn.	4.5	1/1/35	990,000	946,903	0.130%
Federal National Mortgage Assn.	8	1/1/39	(542,000)	(504,988)	(0.069%)
Federal National Mortgage Assn.	7	1/1/42	(2,073,000)	(1,869,435)	(0.256%)
Federal National Mortgage Assn.	6	1/1/43	(2,490,000)	(2,157,742)	(0.295%)
Federal National Mortgage Assn.	2.5	1/1/44	4,804,000	3,994,218	0.546%
Federal National Mortgage Assn.	2	1/1/51	4,835,000	3,841,783	0.525%
Federal National Mortgage Assn.	6.5	1/1/54	10,331,392	10,703,549	1.464%
Federal National Mortgage Assn.	6.5	1/1/55	690,753	712,304	0.097%
Federal National Mortgage Assn.	6.5	1/1/55	1,130,449	1,168,112	0.160%
Federal National Mortgage Assn.	6.5	1/1/55	367,300	378,752	0.052%
Federal National Mortgage Assn.	6.5	12/1/54	764,944	788,792	0.108%
Federal National Mortgage Assn.	5	3/1/53	3,075,959	3,032,591	0.415%
Federal National Mortgage Assn.	7	3/1/54	1,084,227	1,140,396	0.156%
Federal National Mortgage Assn.	3.5	5/1/50	1,178,427	1,074,167	0.147%
Federal National Mortgage Assn.	6.5	5/1/53	1,236,043	1,279,219	0.175%
Federal National Mortgage Assn.	5.5	5/1/54	626,230	626,150	0.086%
Federal National Mortgage Assn.	5.5	6/1/53	59,802	59,795	0.008%
Federal National Mortgage Assn.	7	6/1/54	1,043,986	1,090,453	0.149%
Federal National Mortgage Assn.	6	6/1/54	3,538,156	3,606,148	0.493%
Federal National Mortgage Assn.	7	6/1/54	688,665	720,395	0.099%
Federal National Mortgage Assn.	3.5	7/1/48	80,497	77,419	0.011%
Federal National Mortgage Assn.	5	7/1/53	2,921,708	2,869,712	0.392%
Federal National Mortgage Assn.	6	8/1/53	8,927,320	9,123,266	1.248%
Federal National Mortgage Assn.	5.5	9/1/52	2,256,630	2,276,169	0.311%
Federal National Mortgage Assn.	5.5	9/1/53	1,520,036	1,522,037	0.208%
Federal National Mortgage Assn.	6	9/1/53	2,052,625	2,097,018	0.287%
Federal National Mortgage Assn.	6.5	9/1/54	1,098,729	1,136,369	0.155%
Federal National Mortgage Assn.	6.5	9/1/54	634,660	654,446	0.090%
Finance of America HECM Buyout 2024-HB1	4	10/1/34	656,582	651,743	0.089%
FNMA 30 YR TBA APR	6	1/1/33	4,595,000	4,666,875	0.638%
FNMA 30 YR TBA APR	5	1/1/34	1,040,000	1,019,252	0.139%
Freddie Mac REMICS	1.5	2/25/51	4,829,315	781,583	0.107%
Freddie Mac Strips	1.5	10/25/51	15,092,072	1,413,632	0.193%
Freddie Mac Strips	2	3/25/52	18,725,679	2,422,277	0.331%
GNMA II TBA APR	5.5	1/1/34	21,485,000	21,529,155	2.944%
GNMA II TBA APR	6	1/1/34	7,310,000	7,418,854	1.015%
GNMA II TBA APR	2	1/1/51	2,030,000	1,659,936	0.227%
Government National Mortgage Assn.	7.5	10/15/27	1,301	1,324	0.000%
Government National Mortgage Assn.	6.5	10/15/27	28	28	0.000%
Government National Mortgage Assn.	6.5	10/15/28	645	651	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,525	1,576	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,361	1,377	0.000%
Government National Mortgage Assn.	6.5	10/15/28	59	59	0.000%
Government National Mortgage Assn.	6.5	10/15/28	566	572	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4,213	4,270	0.001%
Government National Mortgage Assn.	6.5	10/15/28	1,624	1,642	0.000%
Government National Mortgage Assn.	6.5	10/15/28	473	485	0.000%
Government National Mortgage Assn.	6.5	10/15/28	851	871	0.000%

Government National Mortgage Assn.	6.5	10/15/28	95	97	0.000%
Government National Mortgage Assn.	6.5	10/15/28	587	594	0.000%
Government National Mortgage Assn.	7.5	10/15/29	994	998	0.000%
Government National Mortgage Assn.	7.5	10/15/29	665	684	0.000%
Government National Mortgage Assn.	7.5	10/15/30	90	91	0.000%
Government National Mortgage Assn.	7.5	10/15/30	20	20	0.000%
Government National Mortgage Assn.	7.5	10/15/30	350	350	0.000%
Government National Mortgage Assn.	5	10/15/33	57,191	57,350	0.008%
Government National Mortgage Assn.	6.5	10/15/36	1,913	1,990	0.000%
Government National Mortgage Assn.	5.5	10/15/38	1,666,810	1,711,380	0.234%
Government National Mortgage Assn.	5	10/15/39	110,674	111,452	0.015%
Government National Mortgage Assn.	3.5	10/15/42	2,607,895	2,448,385	0.335%
Government National Mortgage Assn.	3	10/15/44	13,582	12,331	0.002%
Government National Mortgage Assn.	7	10/20/28	62,712	64,753	0.009%
Government National Mortgage Assn.	7	10/20/29	3,850	3,976	0.001%
Government National Mortgage Assn.	7	10/20/30	22,857	23,601	0.003%
Government National Mortgage Assn.	3	10/20/32	254,018	244,841	0.033%
Government National Mortgage Assn.	5.5	10/20/33	11,245	11,520	0.002%
Government National Mortgage Assn.	5.5	10/20/34	1,026,946	1,054,702	0.144%
Government National Mortgage Assn.	5	10/20/35	6,968	7,023	0.001%
Government National Mortgage Assn.	5.5	10/20/35	935	960	0.000%
Government National Mortgage Assn.	1.5	10/20/36	1,107,043	979,894	0.134%
Government National Mortgage Assn.	4.5	10/20/39	6,664	6,568	0.001%
Government National Mortgage Assn.	5	10/20/39	1,927,592	1,960,830	0.268%
Government National Mortgage Assn.	6	10/20/39	15,319	16,045	0.002%
Government National Mortgage Assn.	4	10/20/40	70,534	67,719	0.009%
Government National Mortgage Assn.	4.5	10/20/40	44,505	43,763	0.006%
Government National Mortgage Assn.	4	10/20/41	1,354,800	1,300,710	0.178%
Government National Mortgage Assn.	5.5	10/20/44	2,884	2,963	0.000%
Government National Mortgage Assn.	4	10/20/45	5,864,601	5,599,485	0.766%
Government National Mortgage Assn.	3	10/20/45	3,173	2,854	0.000%
Government National Mortgage Assn.	3	10/20/45	1,839,809	1,639,927	0.224%
Government National Mortgage Assn.	3.5	10/20/46	231,332	215,612	0.029%
Government National Mortgage Assn.	6	10/20/48	26,959	28,212	0.004%
Government National Mortgage Assn.	3	10/20/49	2,249,691	1,962,086	0.268%
Government National Mortgage Assn.	4	10/20/50	14,955,701	14,117,806	1.931%
Government National Mortgage Assn.	2.5	10/20/51	16,196,058	13,821,019	1.890%
Government National Mortgage Assn.	3	10/20/51	21,765,883	19,289,041	2.638%
Government National Mortgage Assn.	3.5	10/20/52	4,072,012	3,735,149	0.511%
Government National Mortgage Assn.	4	10/20/52	2,499,506	2,347,926	0.321%
Government National Mortgage Assn.	7.5	11/15/25	56	56	0.000%
Government National Mortgage Assn.	7.5	11/15/26	249	250	0.000%
Government National Mortgage Assn.	7.5	11/15/26	969	973	0.000%
Government National Mortgage Assn.	7.5	11/15/28	8,995	9,013	0.001%
Government National Mortgage Assn.	6.5	11/15/28	3,022	3,056	0.000%
Government National Mortgage Assn.	7.5	11/15/29	5,568	5,606	0.001%
Government National Mortgage Assn.	7.5	11/15/29	268	268	0.000%
Government National Mortgage Assn.	6.5	11/15/29	2,324	2,350	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,096	1,101	0.000%
Government National Mortgage Assn.	7.5	11/15/30	580	584	0.000%
Government National Mortgage Assn.	7.5	11/15/30	257	257	0.000%
Government National Mortgage Assn.	7.5	11/15/30	4,605	4,631	0.001%
Government National Mortgage Assn.	6	11/15/32	7,941	8,066	0.001%
Government National Mortgage Assn.	5	11/15/33	5,353	5,439	0.001%
Government National Mortgage Assn.	5	11/15/34	8,428	8,452	0.001%
Government National Mortgage Assn.	6	11/15/36	28,719	29,701	0.004%
Government National Mortgage Assn.	3.5	11/15/41	1,861,124	1,744,500	0.239%
Government National Mortgage Assn.	3	11/15/42	780,535	708,690	0.097%
Government National Mortgage Assn.	5.5	11/15/45	440,945	454,650	0.062%
Government National Mortgage Assn.	3	11/20/26	24,128	23,861	0.003%
Government National Mortgage Assn.	3	11/20/32	47,572	46,108	0.006%
Government National Mortgage Assn.	5.5	11/20/33	36,875	37,773	0.005%
Government National Mortgage Assn.	5.5	11/20/34	12,388	12,886	0.002%
Government National Mortgage Assn.	5	11/20/35	3,537	3,572	0.000%
Government National Mortgage Assn.	5.5	11/20/38	223,243	229,297	0.031%
Government National Mortgage Assn.	4.5	11/20/39	7,636	7,523	0.001%
Government National Mortgage Assn.	4	11/20/40	296,081	284,264	0.039%
Government National Mortgage Assn.	4.5	11/20/40	2,685,790	2,641,016	0.361%

Government National Mortgage Assn.	5.5	11/20/44	165,194	169,668	0.023%
Government National Mortgage Assn.	3.5	11/20/44	307,028	283,509	0.039%
Government National Mortgage Assn.	3	11/20/45	414,133	372,563	0.051%
Government National Mortgage Assn.	5	11/20/45	865,229	870,612	0.119%
Government National Mortgage Assn.	3.5	11/20/46	626,587	578,968	0.079%
Government National Mortgage Assn.	5	11/20/48	522,777	521,013	0.071%
Government National Mortgage Assn.	6	11/20/48	43,832	45,905	0.006%
Government National Mortgage Assn.	2	11/20/50	20,027,155	16,387,071	2.241%
Government National Mortgage Assn.	1.5	11/20/51	5,275,127	4,134,129	0.565%
Government National Mortgage Assn.	4.5	11/20/52	9,800,078	9,449,448	1.292%
Government National Mortgage Assn.	6	11/20/52	5,426,640	5,544,650	0.758%
Government National Mortgage Assn.	5	1/1/34	7,425,000	7,302,800	0.999%
Government National Mortgage Assn.	6.5	1/1/34	9,460,000	9,683,709	1.324%
Government National Mortgage Assn.	9	1/1/36	882,000	846,169	0.116%
Government National Mortgage Assn.	8	1/1/41	(7,800,000)	(7,301,159)	(0.999%)
Government National Mortgage Assn.	5	1/1/43	(4,245,000)	(3,620,315)	(0.495%)
Government National Mortgage Assn.	6	1/1/43	(958,000)	(848,429)	(0.116%)
Government National Mortgage Assn.	7.5	1/15/26	51	51	0.000%
Government National Mortgage Assn.	7.5	1/15/26	6	6	0.000%
Government National Mortgage Assn.	8	1/15/27	4,904	4,920	0.001%
Government National Mortgage Assn.	6.5	1/15/27	703	709	0.000%
Government National Mortgage Assn.	6.5	1/15/27	995	1,002	0.000%
Government National Mortgage Assn.	6.5	1/15/28	458	462	0.000%
Government National Mortgage Assn.	6.5	1/15/28	9,548	9,645	0.001%
Government National Mortgage Assn.	8	1/15/28	10,243	10,279	0.001%
Government National Mortgage Assn.	6.5	1/15/29	1,224	1,236	0.000%
Government National Mortgage Assn.	6.5	1/15/30	4,930	4,986	0.001%
Government National Mortgage Assn.	7.5	1/15/30	710	713	0.000%
Government National Mortgage Assn.	7.5	1/15/30	24	24	0.000%
Government National Mortgage Assn.	7.5	1/15/31	197	197	0.000%
Government National Mortgage Assn.	7.5	1/15/31	117	120	0.000%
Government National Mortgage Assn.	7.5	1/15/32	21,628	21,753	0.003%
Government National Mortgage Assn.	6	1/15/35	236,895	244,846	0.033%
Government National Mortgage Assn.	6	1/15/37	13,338	14,014	0.002%
Government National Mortgage Assn.	3.5	1/15/42	411,805	387,660	0.053%
Government National Mortgage Assn.	3	1/15/45	20,505	18,531	0.003%
Government National Mortgage Assn.	3	1/15/45	32,786	29,281	0.004%
Government National Mortgage Assn.	3	1/15/45	67,534	60,730	0.008%
Government National Mortgage Assn.	3	1/15/47	161,943	144,624	0.020%
Government National Mortgage Assn.	7	1/20/28	1,512	1,561	0.000%
Government National Mortgage Assn.	6	1/20/32	12,645	13,118	0.002%
Government National Mortgage Assn.	7	1/20/34	9,959	10,283	0.001%
Government National Mortgage Assn.	4.5	1/20/35	2,125	2,095	0.000%
Government National Mortgage Assn.	5	1/20/35	289,070	291,576	0.040%
Government National Mortgage Assn.	5.5	1/20/35	875	910	0.000%
Government National Mortgage Assn.	5	1/20/36	264,658	267,260	0.037%
Government National Mortgage Assn.	5.5	1/20/36	170,976	175,603	0.024%
Government National Mortgage Assn.	6.5	1/20/37	8,781	9,247	0.001%
Government National Mortgage Assn.	6	1/20/39	36,081	37,791	0.005%
Government National Mortgage Assn.	4.5	1/20/40	45,149	44,462	0.006%
Government National Mortgage Assn.	5.5	1/20/40	557,649	572,776	0.078%
Government National Mortgage Assn.	4	1/20/41	529,446	508,314	0.070%
Government National Mortgage Assn.	3.5	1/20/42	(1,816,000)	(1,661,507)	(0.227%)
Government National Mortgage Assn.	5.5	1/20/42	35,176	36,129	0.005%
Government National Mortgage Assn.	3.5	1/20/43	2,809,461	2,620,405	0.358%
Government National Mortgage Assn.	4	1/20/43	1,984,412	1,905,167	0.261%
Government National Mortgage Assn.	3.5	1/20/44	290,255	266,949	0.037%
Government National Mortgage Assn.	3.5	1/20/45	58,996	54,259	0.007%
Government National Mortgage Assn.	4.5	1/20/46	338,444	330,911	0.045%
Government National Mortgage Assn.	5	1/20/48	99,070	99,026	0.014%
Government National Mortgage Assn.	4	1/20/48	378,970	357,354	0.049%
Government National Mortgage Assn.	3	1/20/50	3,005,379	2,616,497	0.358%
Government National Mortgage Assn.	2	1/20/51	14,742,219	12,062,711	1.650%
Government National Mortgage Assn.	2	1/20/52	16,199,856	13,255,412	1.813%
Government National Mortgage Assn.	5	1/20/54	19,939,062	19,631,862	2.685%
Government National Mortgage Assn.	8	12/15/26	7,702	7,726	0.001%
Government National Mortgage Assn.	8	12/15/27	31,179	31,460	0.004%
Government National Mortgage Assn.	8	12/15/27	12,561	12,602	0.002%

Government National Mortgage Assn.	7.5	12/15/29	707	713	0.000%
Government National Mortgage Assn.	7.5	12/15/29	535	552	0.000%
Government National Mortgage Assn.	6.5	12/15/33	9,783	9,833	0.001%
Government National Mortgage Assn.	5.5	12/15/33	447,665	457,355	0.063%
Government National Mortgage Assn.	6	12/15/38	439	461	0.000%
Government National Mortgage Assn.	6.5	12/15/38	52,744	54,878	0.008%
Government National Mortgage Assn.	6	12/15/38	28,669	29,470	0.004%
Government National Mortgage Assn.	6	12/15/38	89,276	92,234	0.013%
Government National Mortgage Assn.	6	12/15/38	38,005	38,979	0.005%
Government National Mortgage Assn.	3	12/15/42	29,998	27,236	0.004%
Government National Mortgage Assn.	5.5	12/20/33	11,504	11,790	0.002%
Government National Mortgage Assn.	6	12/20/33	105,446	108,988	0.015%
Government National Mortgage Assn.	4.5	12/20/34	9,582	9,446	0.001%
Government National Mortgage Assn.	5	12/20/34	374,255	378,122	0.052%
Government National Mortgage Assn.	5.5	12/20/34	51,919	53,322	0.007%
Government National Mortgage Assn.	5	12/20/35	362,528	366,091	0.050%
Government National Mortgage Assn.	1.5	12/20/36	169,650	150,164	0.021%
Government National Mortgage Assn.	6	12/20/36	159,169	166,414	0.023%
Government National Mortgage Assn.	6	12/20/38	125,377	131,316	0.018%
Government National Mortgage Assn.	6	12/20/38	83,338	87,153	0.012%
Government National Mortgage Assn.	4	12/20/39	44,227	42,462	0.006%
Government National Mortgage Assn.	4.5	12/20/39	462,364	455,417	0.062%
Government National Mortgage Assn.	3.5	12/20/40	10,737	10,094	0.001%
Government National Mortgage Assn.	6	12/20/40	31,491	33,500	0.005%
Government National Mortgage Assn.	3.5	12/20/41	30,942	29,071	0.004%
Government National Mortgage Assn.	4	12/20/41	80,518	77,303	0.011%
Government National Mortgage Assn.	3	12/20/44	2,024,817	1,823,800	0.249%
Government National Mortgage Assn.	5	12/20/45	1,538,886	1,548,345	0.212%
Government National Mortgage Assn.	5.5	12/20/45	2,364	2,428	0.000%
Government National Mortgage Assn.	5	12/20/47	41,888	41,876	0.006%
Government National Mortgage Assn.	5	12/20/48	406,730	405,608	0.055%
Government National Mortgage Assn.	3	12/20/50	12,345,816	10,958,256	1.499%
Government National Mortgage Assn.	2.5	12/20/51	41,917,538	35,770,625	4.892%
Government National Mortgage Assn.	6.5	2/15/28	57	57	0.000%
Government National Mortgage Assn.	7.5	2/15/28	12,011	12,049	0.002%
Government National Mortgage Assn.	6.5	2/15/29	3,885	3,946	0.001%
Government National Mortgage Assn.	6.5	2/15/29	4,443	4,624	0.001%
Government National Mortgage Assn.	6.5	2/15/29	1,226	1,240	0.000%
Government National Mortgage Assn.	6.5	2/15/29	2,167	2,198	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,047	1,050	0.000%
Government National Mortgage Assn.	7.5	2/15/32	245	247	0.000%
Government National Mortgage Assn.	6.5	2/15/33	2,682	2,685	0.000%
Government National Mortgage Assn.	6.5	2/15/33	34,250	34,347	0.005%
Government National Mortgage Assn.	6.5	2/15/33	41,356	42,281	0.006%
Government National Mortgage Assn.	6.5	2/15/33	70,402	70,861	0.010%
Government National Mortgage Assn.	6.5	2/15/33	86,996	89,445	0.012%
Government National Mortgage Assn.	5	2/15/34	112,107	112,417	0.015%
Government National Mortgage Assn.	5	2/15/35	1,711	1,722	0.000%
Government National Mortgage Assn.	6	2/15/37	15,683	16,121	0.002%
Government National Mortgage Assn.	6	2/15/39	57,750	59,209	0.008%
Government National Mortgage Assn.	4.5	2/15/40	174,193	171,345	0.023%
Government National Mortgage Assn.	3	2/15/45	9,291	8,298	0.001%
Government National Mortgage Assn.	7	2/20/31	3,860	3,997	0.001%
Government National Mortgage Assn.	5.5	2/20/34	620,887	636,452	0.087%
Government National Mortgage Assn.	5	2/20/35	3,235	3,258	0.000%
Government National Mortgage Assn.	5.5	2/20/35	123,232	126,564	0.017%
Government National Mortgage Assn.	5	2/20/36	138,710	140,074	0.019%
Government National Mortgage Assn.	5.5	2/20/37	12	12	0.000%
Government National Mortgage Assn.	6	2/20/37	443,166	463,682	0.063%
Government National Mortgage Assn.	5.5	2/20/38	28,402	29,172	0.004%
Government National Mortgage Assn.	6	2/20/39	86,563	90,664	0.012%
Government National Mortgage Assn.	4.5	2/20/39	3,520	3,470	0.000%
Government National Mortgage Assn.	4.5	2/20/40	268,850	264,755	0.036%
Government National Mortgage Assn.	5	2/20/40	1,652,549	1,669,900	0.228%
Government National Mortgage Assn.	4	2/20/41	773,569	742,692	0.102%
Government National Mortgage Assn.	5.5	2/20/41	18,855	19,367	0.003%
Government National Mortgage Assn.	5.5	2/20/43	5,053	5,189	0.001%
Government National Mortgage Assn.	3.5	2/20/44	180,192	167,951	0.023%

Government National Mortgage Assn.	3.5	2/20/45	213,581	198,607	0.027%
Government National Mortgage Assn.	3.5	2/20/45	87,488	81,210	0.011%
Government National Mortgage Assn.	3.5	2/20/45	219,594	208,575	0.029%
Government National Mortgage Assn.	4.5	2/20/46	527,291	516,543	0.071%
Government National Mortgage Assn.	3.5	2/20/48	2,520,442	2,338,924	0.320%
Government National Mortgage Assn.	3.5	2/20/48	2,900,051	2,676,326	0.366%
Government National Mortgage Assn.	3.5	2/20/48	198,794	183,270	0.025%
Government National Mortgage Assn.	5	2/20/49	318,230	316,666	0.043%
Government National Mortgage Assn.	5	2/20/54	6,326,065	6,227,621	0.852%
Government National Mortgage Assn.	6.5	3/15/26	63	63	0.000%
Government National Mortgage Assn.	7.5	3/15/26	53	53	0.000%
Government National Mortgage Assn.	6.5	3/15/26	508	511	0.000%
Government National Mortgage Assn.	6.5	3/15/26	81	81	0.000%
Government National Mortgage Assn.	6.5	3/15/26	15	15	0.000%
Government National Mortgage Assn.	6.5	3/15/26	534	537	0.000%
Government National Mortgage Assn.	6.5	3/15/26	700	702	0.000%
Government National Mortgage Assn.	6.5	3/15/28	117	118	0.000%
Government National Mortgage Assn.	6.5	3/15/29	1,029	1,071	0.000%
Government National Mortgage Assn.	6.5	3/15/29	4,380	4,545	0.001%
Government National Mortgage Assn.	6.5	3/15/29	679	686	0.000%
Government National Mortgage Assn.	7.5	3/15/30	1,382	1,420	0.000%
Government National Mortgage Assn.	7.5	3/15/30	1,222	1,227	0.000%
Government National Mortgage Assn.	8	3/15/30	398	411	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,774	3,791	0.001%
Government National Mortgage Assn.	7.5	3/15/31	290	292	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,684	1,692	0.000%
Government National Mortgage Assn.	7.5	3/15/31	576	579	0.000%
Government National Mortgage Assn.	7.5	3/15/32	105,292	111,708	0.015%
Government National Mortgage Assn.	5	3/15/35	330	329	0.000%
Government National Mortgage Assn.	6	3/15/36	123,805	129,443	0.018%
Government National Mortgage Assn.	3	3/15/45	3,988	3,561	0.000%
Government National Mortgage Assn.	3	3/20/27	55,376	54,622	0.007%
Government National Mortgage Assn.	3	3/20/28	9,873	9,699	0.001%
Government National Mortgage Assn.	7	3/20/30	1,899	1,961	0.000%
Government National Mortgage Assn.	3.5	3/20/31	3,229	3,153	0.000%
Government National Mortgage Assn.	5.5	3/20/32	699	719	0.000%
Government National Mortgage Assn.	5.5	3/20/32	58,021	58,789	0.008%
Government National Mortgage Assn.	3.5	3/20/33	192,630	187,553	0.026%
Government National Mortgage Assn.	5.5	3/20/33	2,363,892	2,434,984	0.333%
Government National Mortgage Assn.	5	3/20/34	7,956	7,973	0.001%
Government National Mortgage Assn.	5.5	3/20/34	167,953	172,166	0.024%
Government National Mortgage Assn.	5	3/20/35	14,704	14,828	0.002%
Government National Mortgage Assn.	5.5	3/20/35	18,886	19,396	0.003%
Government National Mortgage Assn.	5	3/20/36	836	844	0.000%
Government National Mortgage Assn.	4	3/20/39	9,018	8,675	0.001%
Government National Mortgage Assn.	4	3/20/40	9,616	9,233	0.001%
Government National Mortgage Assn.	3	3/20/43	2,046,292	1,868,053	0.255%
Government National Mortgage Assn.	3	3/20/43	658,937	597,075	0.082%
Government National Mortgage Assn.	3.5	3/20/44	2,510,145	2,339,232	0.320%
Government National Mortgage Assn.	5.5	3/20/44	394,076	404,744	0.055%
Government National Mortgage Assn.	3	3/20/45	158,915	143,072	0.020%
Government National Mortgage Assn.	4	3/20/45	4,057,815	3,880,678	0.531%
Government National Mortgage Assn.	4	3/20/46	990,166	945,710	0.129%
Government National Mortgage Assn.	5.5	3/20/46	181,588	185,615	0.025%
Government National Mortgage Assn.	4	3/20/47	1,821,343	1,726,054	0.236%
Government National Mortgage Assn.	3.5	3/20/47	29,843	27,649	0.004%
Government National Mortgage Assn.	4	3/20/49	2,271,616	2,144,364	0.293%
Government National Mortgage Assn.	5.5	3/20/49	937,176	955,115	0.131%
Government National Mortgage Assn.	3	3/20/50	5,296,655	4,619,494	0.632%
Government National Mortgage Assn.	3.5	3/20/50	1,480,121	1,369,540	0.187%
Government National Mortgage Assn.	3.5	3/20/50	5,061,307	4,693,780	0.642%
Government National Mortgage Assn.	2	3/20/51	40,202,437	32,905,864	4.500%
Government National Mortgage Assn.	1.5	3/20/52	6,483,976	5,080,095	0.695%
Government National Mortgage Assn.	2	3/20/52	7,669,379	6,275,413	0.858%
Government National Mortgage Assn.	6.5	4/15/26	475	479	0.000%
Government National Mortgage Assn.	6.5	4/15/28	230	233	0.000%
Government National Mortgage Assn.	6.5	4/15/28	278	280	0.000%
Government National Mortgage Assn.	7.5	4/15/28	1	1	0.000%

Government National Mortgage Assn.	6.5	4/15/28	602	611	0.000%
Government National Mortgage Assn.	6.5	4/15/28	200	202	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,651	2,671	0.000%
Government National Mortgage Assn.	6.5	4/15/28	226	229	0.000%
Government National Mortgage Assn.	6.5	4/15/28	667	688	0.000%
Government National Mortgage Assn.	7.5	4/15/28	60	61	0.000%
Government National Mortgage Assn.	7.5	4/15/29	39	39	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,398	1,412	0.000%
Government National Mortgage Assn.	6.5	4/15/29	252	259	0.000%
Government National Mortgage Assn.	7.5	4/15/31	243	244	0.000%
Government National Mortgage Assn.	6.5	4/15/31	2,462	2,542	0.000%
Government National Mortgage Assn.	5	4/15/34	53,536	53,956	0.007%
Government National Mortgage Assn.	6	4/15/37	31,085	32,009	0.004%
Government National Mortgage Assn.	4.5	4/15/39	4,516	4,397	0.001%
Government National Mortgage Assn.	5.5	4/15/39	8,056	8,264	0.001%
Government National Mortgage Assn.	4.5	4/15/41	2,451,287	2,407,362	0.329%
Government National Mortgage Assn.	7	4/20/31	23,787	25,091	0.003%
Government National Mortgage Assn.	4.5	4/20/34	1,351	1,337	0.000%
Government National Mortgage Assn.	4.5	4/20/35	6,844	6,747	0.001%
Government National Mortgage Assn.	3	4/20/37	634,184	591,594	0.081%
Government National Mortgage Assn.	5	4/20/38	139,388	140,890	0.019%
Government National Mortgage Assn.	5	4/20/39	86,566	87,738	0.012%
Government National Mortgage Assn.	5.5	4/20/39	2,981	3,077	0.000%
Government National Mortgage Assn.	6	4/20/39	43,275	45,325	0.006%
Government National Mortgage Assn.	6.5	4/20/39	769,421	811,759	0.111%
Government National Mortgage Assn.	4.5	4/20/40	2,018,835	1,986,841	0.272%
Government National Mortgage Assn.	5	4/20/40	1,056,577	1,070,897	0.146%
Government National Mortgage Assn.	3.5	4/20/42	7,000	6,438	0.001%
Government National Mortgage Assn.	3.5	4/20/43	328,250	301,906	0.041%
Government National Mortgage Assn.	3	4/20/43	428,770	388,250	0.053%
Government National Mortgage Assn.	3.5	4/20/43	1,703,901	1,589,234	0.217%
Government National Mortgage Assn.	4	4/20/43	1,786,538	1,704,286	0.233%
Government National Mortgage Assn.	4.5	4/20/45	228,257	223,606	0.031%
Government National Mortgage Assn.	3.5	4/20/45	142,194	131,566	0.018%
Government National Mortgage Assn.	3.5	4/20/45	62,783	57,723	0.008%
Government National Mortgage Assn.	5.5	4/20/46	9,439	9,695	0.001%
Government National Mortgage Assn.	3.5	4/20/47	77,877	72,150	0.010%
Government National Mortgage Assn.	3.5	4/20/47	59,817	55,419	0.008%
Government National Mortgage Assn.	4	4/20/49	1,988,549	1,857,547	0.254%
Government National Mortgage Assn.	1.5	4/20/51	3,855,975	3,021,658	0.413%
Government National Mortgage Assn.	4.5	4/20/53	12,650,475	12,176,930	1.665%
Government National Mortgage Assn.	6	4/20/54	11,233,950	11,587,158	1.585%
Government National Mortgage Assn.	6.5	5/15/26	327	330	0.000%
Government National Mortgage Assn.	7.5	5/15/26	137	138	0.000%
Government National Mortgage Assn.	6.5	5/15/26	952	959	0.000%
Government National Mortgage Assn.	6.5	5/15/26	1,105	1,113	0.000%
Government National Mortgage Assn.	6.5	5/15/28	573	578	0.000%
Government National Mortgage Assn.	6.5	5/15/28	365	368	0.000%
Government National Mortgage Assn.	6.5	5/15/28	10,428	10,537	0.001%
Government National Mortgage Assn.	7.5	5/15/29	115	115	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,359	1,412	0.000%
Government National Mortgage Assn.	6.5	5/15/29	424	436	0.000%
Government National Mortgage Assn.	6.5	5/15/29	950	978	0.000%
Government National Mortgage Assn.	7.5	5/15/31	526	528	0.000%
Government National Mortgage Assn.	5	5/15/33	209	213	0.000%
Government National Mortgage Assn.	5	5/15/33	284	286	0.000%
Government National Mortgage Assn.	4.5	5/15/39	546,491	537,760	0.074%
Government National Mortgage Assn.	3	5/15/43	406,351	368,943	0.050%
Government National Mortgage Assn.	3	5/15/43	7,635	6,932	0.001%
Government National Mortgage Assn.	3	5/15/45	3,882	3,467	0.000%
Government National Mortgage Assn.	3	5/20/27	35,264	34,813	0.005%
Government National Mortgage Assn.	8	5/20/27	1,157	1,174	0.000%
Government National Mortgage Assn.	7	5/20/28	8,554	8,832	0.001%
Government National Mortgage Assn.	4.5	5/20/30	10,534	10,489	0.001%
Government National Mortgage Assn.	5.5	5/20/31	72	73	0.000%
Government National Mortgage Assn.	7	5/20/31	7,211	7,445	0.001%
Government National Mortgage Assn.	3	5/20/32	110,584	106,652	0.015%
Government National Mortgage Assn.	5.5	5/20/34	189,658	194,781	0.027%

Government National Mortgage Assn.	6	5/20/34	1,488	1,536	0.000%
Government National Mortgage Assn.	5	5/20/35	586,693	591,601	0.081%
Government National Mortgage Assn.	5.5	5/20/35	11,542	11,854	0.002%
Government National Mortgage Assn.	6	5/20/36	14,141	14,767	0.002%
Government National Mortgage Assn.	5.5	5/20/39	15,284	15,699	0.002%
Government National Mortgage Assn.	4.5	5/20/40	3,632,412	3,574,846	0.489%
Government National Mortgage Assn.	4	5/20/41	920,625	883,873	0.121%
Government National Mortgage Assn.	4.5	5/20/41	7,533	7,408	0.001%
Government National Mortgage Assn.	3.5	5/20/42	61,181	56,348	0.008%
Government National Mortgage Assn.	3	5/20/43	1,244,427	1,126,438	0.154%
Government National Mortgage Assn.	3.5	5/20/43	1,563,534	1,458,313	0.199%
Government National Mortgage Assn.	3	5/20/45	487,801	439,018	0.060%
Government National Mortgage Assn.	5.5	5/20/45	56,818	58,358	0.008%
Government National Mortgage Assn.	3	5/20/46	7,245,670	6,515,684	0.891%
Government National Mortgage Assn.	4	5/20/47	4,714,910	4,445,033	0.608%
Government National Mortgage Assn.	5	5/20/48	209,660	209,405	0.029%
Government National Mortgage Assn.	5.5	5/20/48	491,154	502,073	0.069%
Government National Mortgage Assn.	5	5/20/48	522,229	514,509	0.070%
Government National Mortgage Assn.	3	5/20/50	976,216	847,780	0.116%
Government National Mortgage Assn.	3.5	5/20/50	1,121,990	1,039,417	0.142%
Government National Mortgage Assn.	3.5	5/20/50	1,985,482	1,845,175	0.252%
Government National Mortgage Assn.	3.5	5/20/51	3,852,097	3,544,657	0.485%
Government National Mortgage Assn.	3	5/20/51	1,046,523	943,831	0.129%
Government National Mortgage Assn.	3	5/20/51	2,456,498	2,200,636	0.301%
Government National Mortgage Assn.	5.5	5/20/53	19,255,046	19,374,183	2.650%
Government National Mortgage Assn.	7.5	6/15/26	47	48	0.000%
Government National Mortgage Assn.	6.5	6/15/26	396	398	0.000%
Government National Mortgage Assn.	6.5	6/15/28	2,322	2,352	0.000%
Government National Mortgage Assn.	7.5	6/15/28	41,937	42,613	0.006%
Government National Mortgage Assn.	7.5	6/15/28	7,805	7,843	0.001%
Government National Mortgage Assn.	7.5	6/15/28	5,418	5,473	0.001%
Government National Mortgage Assn.	6.5	6/15/28	466	471	0.000%
Government National Mortgage Assn.	6.5	6/15/28	398	402	0.000%
Government National Mortgage Assn.	6.5	6/15/28	181	183	0.000%
Government National Mortgage Assn.	6.5	6/15/29	627	645	0.000%
Government National Mortgage Assn.	6.5	6/15/31	21,853	22,461	0.003%
Government National Mortgage Assn.	6.5	6/15/31	501	515	0.000%
Government National Mortgage Assn.	7.5	6/15/32	1,406	1,414	0.000%
Government National Mortgage Assn.	7.5	6/15/32	1,908	2,014	0.000%
Government National Mortgage Assn.	6	6/15/36	201,953	212,166	0.029%
Government National Mortgage Assn.	6	6/15/36	20,483	21,161	0.003%
Government National Mortgage Assn.	4.5	6/15/39	1,063,654	1,047,902	0.143%
Government National Mortgage Assn.	4.5	6/15/40	310,591	304,682	0.042%
Government National Mortgage Assn.	5	6/15/40	265,158	268,647	0.037%
Government National Mortgage Assn.	4.5	6/15/40	851,264	836,381	0.114%
Government National Mortgage Assn.	4.5	6/15/40	102,926	101,310	0.014%
Government National Mortgage Assn.	4.5	6/15/40	729,195	716,683	0.098%
Government National Mortgage Assn.	4.5	6/15/40	1,103,791	1,073,178	0.147%
Government National Mortgage Assn.	3.5	6/15/43	5,789,585	5,405,249	0.739%
Government National Mortgage Assn.	3	6/15/43	12,047	10,938	0.001%
Government National Mortgage Assn.	3.5	6/15/46	909,574	850,463	0.116%
Government National Mortgage Assn.	3	6/20/27	116,168	114,544	0.016%
Government National Mortgage Assn.	7	6/20/29	2,687	2,774	0.000%
Government National Mortgage Assn.	3	6/20/30	17,124	16,588	0.002%
Government National Mortgage Assn.	6	6/20/31	701	723	0.000%
Government National Mortgage Assn.	3.5	6/20/33	171,502	165,137	0.023%
Government National Mortgage Assn.	5	6/20/33	32,088	32,154	0.004%
Government National Mortgage Assn.	4.5	6/20/34	15,421	15,203	0.002%
Government National Mortgage Assn.	5	6/20/35	447	451	0.000%
Government National Mortgage Assn.	4	6/20/40	290,030	278,455	0.038%
Government National Mortgage Assn.	3.5	6/20/42	2,304,170	2,154,824	0.295%
Government National Mortgage Assn.	3	6/20/43	702,290	635,486	0.087%
Government National Mortgage Assn.	3.5	6/20/43	1,261,118	1,176,245	0.161%
Government National Mortgage Assn.	5.5	6/20/43	45,235	46,459	0.006%
Government National Mortgage Assn.	3	6/20/43	419,473	374,134	0.051%
Government National Mortgage Assn.	3.5	6/20/43	3,782,831	3,570,105	0.488%
Government National Mortgage Assn.	3.5	6/20/44	762,726	706,355	0.097%
Government National Mortgage Assn.	5.5	6/20/45	1,647	1,683	0.000%

Government National Mortgage Assn.	3	6/20/46	8,654,910	7,780,709	1.064%
Government National Mortgage Assn.	5.5	6/20/46	4,067	4,185	0.001%
Government National Mortgage Assn.	5	6/20/48	812,707	811,091	0.111%
Government National Mortgage Assn.	5.5	6/20/48	2,063,071	2,108,937	0.288%
Government National Mortgage Assn.	5	6/20/49	1,494	1,488	0.000%
Government National Mortgage Assn.	4.5	6/20/50	2,023,785	1,961,020	0.268%
Government National Mortgage Assn.	6	6/20/54	3,275,684	3,331,722	0.456%
Government National Mortgage Assn.	6.5	7/15/28	161	163	0.000%
Government National Mortgage Assn.	6.5	7/15/28	341	345	0.000%
Government National Mortgage Assn.	7.5	7/15/28	9,201	9,235	0.001%
Government National Mortgage Assn.	6.5	7/15/29	5,072	5,132	0.001%
Government National Mortgage Assn.	6.5	7/15/29	179	181	0.000%
Government National Mortgage Assn.	7.5	7/15/29	1,299	1,305	0.000%
Government National Mortgage Assn.	6.5	7/15/29	338	350	0.000%
Government National Mortgage Assn.	6.5	7/15/29	698	720	0.000%
Government National Mortgage Assn.	7.5	7/15/31	3,916	3,911	0.001%
Government National Mortgage Assn.	6.5	7/15/31	534	554	0.000%
Government National Mortgage Assn.	5	7/15/33	3,579	3,570	0.000%
Government National Mortgage Assn.	5	7/15/33	5,613	5,686	0.001%
Government National Mortgage Assn.	5	7/15/33	4,172	4,184	0.001%
Government National Mortgage Assn.	6	7/15/35	164,804	173,145	0.024%
Government National Mortgage Assn.	6	7/15/36	109,507	114,363	0.016%
Government National Mortgage Assn.	5	7/15/37	7,671	7,801	0.001%
Government National Mortgage Assn.	4.5	7/15/39	104,849	102,038	0.014%
Government National Mortgage Assn.	4.5	7/15/40	34,173	33,484	0.005%
Government National Mortgage Assn.	4	7/15/41	165,802	159,056	0.022%
Government National Mortgage Assn.	3	7/15/46	195,669	174,743	0.024%
Government National Mortgage Assn.	3.5	7/20/27	31,265	30,872	0.004%
Government National Mortgage Assn.	7	7/20/31	13,067	13,785	0.002%
Government National Mortgage Assn.	5.5	7/20/32	1,453	1,504	0.000%
Government National Mortgage Assn.	5.5	7/20/33	138,391	142,057	0.019%
Government National Mortgage Assn.	5	7/20/34	6,926	6,986	0.001%
Government National Mortgage Assn.	5.5	7/20/34	83,047	85,291	0.012%
Government National Mortgage Assn.	6	7/20/34	107,396	112,136	0.015%
Government National Mortgage Assn.	5.5	7/20/34	17,387	17,855	0.002%
Government National Mortgage Assn.	5.5	7/20/35	876,242	899,944	0.123%
Government National Mortgage Assn.	5.5	7/20/35	23,102	23,492	0.003%
Government National Mortgage Assn.	1.5	7/20/36	612,921	542,527	0.074%
Government National Mortgage Assn.	6	7/20/36	32,427	34,162	0.005%
Government National Mortgage Assn.	6.5	7/20/36	2,043	2,129	0.000%
Government National Mortgage Assn.	4.5	7/20/39	13,326	13,137	0.002%
Government National Mortgage Assn.	5	7/20/39	121,632	123,280	0.017%
Government National Mortgage Assn.	3.5	7/20/39	550,885	519,982	0.071%
Government National Mortgage Assn.	4.5	7/20/41	2,135,507	2,099,900	0.287%
Government National Mortgage Assn.	6	7/20/45	69,473	72,689	0.010%
Government National Mortgage Assn.	3.5	7/20/45	77,792	72,072	0.010%
Government National Mortgage Assn.	3	7/20/46	5,900,492	5,302,981	0.725%
Government National Mortgage Assn.	3.5	7/20/46	2,530,204	2,350,407	0.321%
Government National Mortgage Assn.	4.5	7/20/46	552,978	541,706	0.074%
Government National Mortgage Assn.	3.5	7/20/46	1,044,018	964,018	0.132%
Government National Mortgage Assn.	3.5	7/20/47	74,054	68,700	0.009%
Government National Mortgage Assn.	4	7/20/49	284,324	267,211	0.037%
Government National Mortgage Assn.	4	7/20/49	351,844	331,038	0.045%
Government National Mortgage Assn.	4	7/20/49	180,385	169,595	0.023%
Government National Mortgage Assn.	2	7/20/51	34,042,483	27,855,009	3.810%
Government National Mortgage Assn.	2.5	7/20/51	29,152,250	24,877,277	3.402%
Government National Mortgage Assn.	2.5	7/20/51	9,818,738	8,351,289	1.142%
Government National Mortgage Assn.	3.5	7/20/52	8,598,500	7,884,083	1.078%
Government National Mortgage Assn.	8	8/15/27	8,554	8,582	0.001%
Government National Mortgage Assn.	6.5	8/15/27	4,941	4,992	0.001%
Government National Mortgage Assn.	7.5	8/15/28	700	703	0.000%
Government National Mortgage Assn.	6.5	8/15/28	507	520	0.000%
Government National Mortgage Assn.	6.5	8/15/28	4,235	4,281	0.001%
Government National Mortgage Assn.	6.5	8/15/28	1,075	1,110	0.000%
Government National Mortgage Assn.	6.5	8/15/29	322	325	0.000%
Government National Mortgage Assn.	7.5	8/15/29	375	387	0.000%
Government National Mortgage Assn.	7.5	8/15/30	143	143	0.000%
Government National Mortgage Assn.	6.5	8/15/31	1,428	1,452	0.000%

Government National Mortgage Assn.	7.5	8/15/31	515	518	0.000%
Government National Mortgage Assn.	7.5	8/15/31	63	63	0.000%
Government National Mortgage Assn.	6.5	8/15/31	6,235	6,302	0.001%
Government National Mortgage Assn.	6.5	8/15/32	11,845	12,215	0.002%
Government National Mortgage Assn.	6	8/15/33	138,417	144,190	0.020%
Government National Mortgage Assn.	5	8/15/33	660	661	0.000%
Government National Mortgage Assn.	5	8/15/33	23,178	23,121	0.003%
Government National Mortgage Assn.	5	8/15/33	28,327	28,213	0.004%
Government National Mortgage Assn.	6.5	8/15/36	8,604	8,932	0.001%
Government National Mortgage Assn.	4.5	8/15/39	135,592	133,386	0.018%
Government National Mortgage Assn.	3	8/15/42	176,480	160,238	0.022%
Government National Mortgage Assn.	3	8/15/43	8,678	7,798	0.001%
Government National Mortgage Assn.	3	8/15/45	5,004	4,469	0.001%
Government National Mortgage Assn.	8	8/20/25	104	104	0.000%
Government National Mortgage Assn.	7	8/20/29	25,214	26,035	0.004%
Government National Mortgage Assn.	7	8/20/30	7,770	8,023	0.001%
Government National Mortgage Assn.	5.5	8/20/32	21,030	21,747	0.003%
Government National Mortgage Assn.	5.5	8/20/33	22,179	22,714	0.003%
Government National Mortgage Assn.	5	8/20/33	217,490	220,978	0.030%
Government National Mortgage Assn.	5.5	8/20/34	88,349	90,737	0.012%
Government National Mortgage Assn.	5	8/20/35	6,895	6,945	0.001%
Government National Mortgage Assn.	5.5	8/20/35	22,281	22,884	0.003%
Government National Mortgage Assn.	5.5	8/20/38	145,491	149,436	0.020%
Government National Mortgage Assn.	6	8/20/38	256,875	269,040	0.037%
Government National Mortgage Assn.	6	8/20/39	154,183	161,401	0.022%
Government National Mortgage Assn.	4	8/20/39	20,877	19,895	0.003%
Government National Mortgage Assn.	4.5	8/20/39	16,490	16,256	0.002%
Government National Mortgage Assn.	4	8/20/40	259,695	249,331	0.034%
Government National Mortgage Assn.	4.5	8/20/40	42,228	41,524	0.006%
Government National Mortgage Assn.	5	8/20/42	474,829	481,260	0.066%
Government National Mortgage Assn.	3	8/20/43	221,463	200,259	0.027%
Government National Mortgage Assn.	3.5	8/20/43	571,822	533,336	0.073%
Government National Mortgage Assn.	3	8/20/43	1,509,481	1,345,499	0.184%
Government National Mortgage Assn.	3.5	8/20/44	368,092	341,133	0.047%
Government National Mortgage Assn.	3.5	8/20/45	2,969,555	2,754,908	0.377%
Government National Mortgage Assn.	3.5	8/20/46	476,933	440,683	0.060%
Government National Mortgage Assn.	3.5	8/20/46	935,178	863,522	0.118%
Government National Mortgage Assn.	3.5	8/20/46	616,225	568,625	0.078%
Government National Mortgage Assn.	4.5	8/20/47	4,365,524	4,254,969	0.582%
Government National Mortgage Assn.	5	8/20/47	2,518,885	2,518,147	0.344%
Government National Mortgage Assn.	5	8/20/48	65,420	65,220	0.009%
Government National Mortgage Assn.	5	8/20/48	1,182,961	1,165,472	0.159%
Government National Mortgage Assn.	2.5	8/20/50	12,951,076	11,069,554	1.514%
Government National Mortgage Assn.	2.5	8/20/51	24,218,656	20,576,460	2.814%
Government National Mortgage Assn.	2.5	8/20/51	921,332	781,207	0.107%
Government National Mortgage Assn.	2.5	8/20/52	2,628,481	2,243,174	0.307%
Government National Mortgage Assn.	6.5	8/20/54	1,539,084	1,575,853	0.216%
Government National Mortgage Assn.	7.5	9/15/25	88	88	0.000%
Government National Mortgage Assn.	8	9/15/27	6,866	6,888	0.001%
Government National Mortgage Assn.	8	9/15/27	7,003	7,025	0.001%
Government National Mortgage Assn.	8	9/15/27	9,353	9,384	0.001%
Government National Mortgage Assn.	7.5	9/15/27	913	916	0.000%
Government National Mortgage Assn.	6.5	9/15/27	5,949	6,013	0.001%
Government National Mortgage Assn.	6.5	9/15/28	511	518	0.000%
Government National Mortgage Assn.	6.5	9/15/28	882	896	0.000%
Government National Mortgage Assn.	6.5	9/15/28	313	316	0.000%
Government National Mortgage Assn.	6.5	9/15/28	135	135	0.000%
Government National Mortgage Assn.	6.5	9/15/28	103	105	0.000%
Government National Mortgage Assn.	6.5	9/15/28	546	552	0.000%
Government National Mortgage Assn.	6.5	9/15/28	101	102	0.000%
Government National Mortgage Assn.	6.5	9/15/28	6,218	6,288	0.001%
Government National Mortgage Assn.	6.5	9/15/28	2,005	2,028	0.000%
Government National Mortgage Assn.	6.5	9/15/28	50	52	0.000%
Government National Mortgage Assn.	6.5	9/15/28	202	205	0.000%
Government National Mortgage Assn.	6.5	9/15/29	2,062	2,083	0.000%
Government National Mortgage Assn.	7.5	9/15/30	770	774	0.000%
Government National Mortgage Assn.	7.5	9/15/31	83	83	0.000%
Government National Mortgage Assn.	5	9/15/33	5,603	5,722	0.001%

Government National Mortgage Assn.	5	9/15/33	2,943	2,933	0.000%
Government National Mortgage Assn.	6.5	9/15/36	7,252	7,546	0.001%
Government National Mortgage Assn.	5.5	9/15/39	61,347	62,736	0.009%
Government National Mortgage Assn.	3	9/15/42	4,798,467	4,356,826	0.596%
Government National Mortgage Assn.	3	9/15/43	11,450	10,396	0.001%
Government National Mortgage Assn.	5.5	9/15/45	140,407	144,301	0.020%
Government National Mortgage Assn.	8	9/20/26	2,037	2,055	0.000%
Government National Mortgage Assn.	3	9/20/32	43,682	42,069	0.006%
Government National Mortgage Assn.	5	9/20/33	517,091	525,046	0.072%
Government National Mortgage Assn.	5.5	9/20/33	29,068	29,775	0.004%
Government National Mortgage Assn.	5.5	9/20/34	203,711	209,217	0.029%
Government National Mortgage Assn.	6.5	9/20/34	4,826	5,051	0.001%
Government National Mortgage Assn.	5	9/20/35	61,250	61,738	0.008%
Government National Mortgage Assn.	5.5	9/20/35	515,571	529,519	0.072%
Government National Mortgage Assn.	6	9/20/38	766,350	812,125	0.111%
Government National Mortgage Assn.	6	9/20/38	14,650	15,104	0.002%
Government National Mortgage Assn.	4.5	9/20/40	47,909	46,278	0.006%
Government National Mortgage Assn.	3.5	9/20/40	689,891	648,594	0.089%
Government National Mortgage Assn.	4	9/20/40	284,701	273,338	0.037%
Government National Mortgage Assn.	3.5	9/20/43	3,265,758	3,045,948	0.417%
Government National Mortgage Assn.	3	9/20/44	779,497	702,599	0.096%
Government National Mortgage Assn.	5.5	9/20/45	93,062	95,586	0.013%
Government National Mortgage Assn.	3.5	9/20/46	326,329	302,065	0.041%
Government National Mortgage Assn.	4.5	9/20/46	758,813	730,921	0.100%
Government National Mortgage Assn.	5	9/20/46	514,098	521,066	0.071%
Government National Mortgage Assn.	3.5	9/20/46	153,291	141,798	0.019%
Government National Mortgage Assn.	5	9/20/47	199,616	199,557	0.027%
Government National Mortgage Assn.	6	9/20/47	91,724	96,071	0.013%
Government National Mortgage Assn.	3	9/20/47	543,857	480,247	0.066%
Government National Mortgage Assn.	5	9/20/48	197,383	196,777	0.027%
Government National Mortgage Assn.	3	9/20/49	2,087,183	1,820,356	0.249%
Government National Mortgage Assn.	3.5	9/20/49	2,435,742	2,199,650	0.301%
Government National Mortgage Assn.	3.5	9/20/49	2,385,344	2,154,134	0.295%
Government National Mortgage Assn.	2	9/20/50	4,033,232	3,300,162	0.451%
Government National Mortgage Assn.	2.5	9/20/51	7,910,742	6,728,635	0.920%
Government National Mortgage Assn.	2.5	9/20/52	5,015,170	4,279,730	0.585%
Government National Mortgage Assn.	4	9/20/52	3,016,257	2,827,856	0.387%
Government National Mortgage Assn.	6	9/20/52	2,152,015	2,200,815	0.301%
Government National Mortgage Association	3.5	10/20/50	1,850,000	1,540,090	0.211%
Government National Mortgage Association	3	11/20/47	29,273	27,150	0.004%
Government National Mortgage Association	2.5	11/20/50	16,802,778	2,487,892	0.340%
Government National Mortgage Association	3	2/20/46	3,000,000	2,427,218	0.332%
Morgan Stanley Residential Mortgage Loan Trust 2024-INV4	5.5	9/25/54	651,172	644,313	0.088%
OBX 2020-EXP1 Trust	5.18	2/25/60	1,424,897	1,417,556	0.194%
OBX 2020-EXP1 Trust	5.18	2/25/60	3,094,155	3,078,212	0.421%
Rocket Mortgage	5.55	3/25/55	1,800,000	1,799,966	0.246%
Sequoia Mortgage Trust 2024-HYB1	4.55	11/25/63	2,241,778	2,216,255	0.303%
Tricon American Homes 2020-SFR2 Trust	1.83	11/17/39	1,895,000	1,759,621	0.241%
TRP Government Reserve	4.39		20,199,859	20,199,859	2.763%
TX Trust 2024-HOU	5.91	6/15/39	230,000	229,572	0.031%
USD Fut IM Collateral (MORGAN STANLEY)			469,395	469,395	0.064%

Total Investments in Securities	779,500,487
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
FVM5 US 5YR NOTE (CBT) JUN25	204	6/30/2025	22,063,875	119,201	3.018%
TUM5 US 2YR NOTE (CBT) JUN25	(29)	6/30/2025	(6,007,984)	(14,258)	(0.822%)
USM5 US LONG BOND(CBT) JUN25	22	6/18/2025	2,580,188	3,063	0.353%
UXYM5 US 10YR ULTRA FUT JUN25	(143)	6/18/2025	(16,319,875)	(13,638)	(2.232%)
WNM5 US ULTRA BOND CBT JUN25	(56)	6/18/2025	(6,846,000)	89,159	(0.936%)

Total Futures Contracts	183,527
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NET ASSETS	731,165,502
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NET ASSET VALUE PER SHARE

GNMA Fund Shares	8.12
(\$218,630,888 / 26,929,557 Shares Outstanding)	
GNMA Fund- I Class Shares	8.11
(\$148,475,657 / 18,298,390 Shares Outstanding)	
GNMA Fund- Z Class Shares	8.12
(\$363,666,230 / 44,792,853 Shares Outstanding)	

ADR	American Depositary Receipts
ADS	American Depositary Shares
AR	Auction Rate security with an interest rate reset feature through a modified Dutch auction at predetermined short-term intervals; rate shown is effective rate at period end
ARM	Adjustable Rate Mortgage
BAN	Bond Anticipation Note
CDA	Community Development Administration
CLN	Credit Linked Note
CMO	Collateralized Mortgage Obligation
COP	Certificate of Participation
DOT	Department of Transportation
EFA	Educational Facility Authority
ETC	Equipment Trust Certificate
FDR	Fiduciary Depositary Receipt
FRN	Floating Rate Note
GDR	Global Depositary Receipts
GDS	Global Depositary Shares
GO	General Obligation
HDA	Housing Development Authority
HEFA	Health & Education Facility Authority
HFA	Health Facility Authority
HFC	Housing Finance Corp
HFFA	Health Facility Financing Authority
HHEFA	Health & Higher Education Facility Authority
IDA	Industrial Development Authority/Agency
IDB	Industrial Development Bond
IDC	Industrial Development Corp
IDRB	Industrial Development Revenue Bond
IO	Interest Only security for which the fund receives interest on notional principal (par)
PCR	Pollution Control Revenue
PFA	Public Finance Authority
PIK	Payment-in-kind
PTC	Pass-Through Certificate
RAC	Revenue Anticipation Certificate
RAN	Revenue Anticipation Note
RAW	Revenue Anticipation Warrant
REIT	Real Estate Investment Trust
RIB	Residual interest bond issued by a third party securitization trust and purchased directly through a cash transaction that involved no exchange of previously held securities; rate varies inversely to short-term rates and the rate presented is the effective rate at period-end
STEP	Stepped coupon bond for which the coupon rate of interest will adjust on specified future dates(s)
TAN	Tax Anticipation Note
TAW	Tax Anticipation Warrant
TBA	To Be Announced purchase commitment
TDFA	Trade & Deposit Facility Agreement
TECP	Tax-Exempt Commercial Paper
TRAN	Tax Revenue Anticipation Note
VR	Variable Rate; rate shown is effective rate at period end
VRDN	Variable Rate Demand Note under which the holder has the right to sell the security to the issuer or the issuer's agent at a predetermined price (generally par) on specified dates upon required notification; rate shown is effective rate at period-end

Important Information

The portfolio data contained herein is for informational purposes only and does not constitute a recommendation or an offer for a particular security or investment. Unlike the fund's regulatory filings, the portfolio data and its presentation in this document do not conform to Generally Accepted Accounting Principles (GAAP) and Securities and Exchange Commission (SEC) presentation requirements. The holdings are not audited and the information may differ in certain respects, such as derivatives exposure and security name, from the information found in the complete list of portfolio investments in the semiannual and annual shareholder reports and Form N-Q.