

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae Interest Strip	8.5	4/25/22	769	66	0.000%
Fannie Mae REMICS	5.5	12/25/36	1,283,389	1,422,195	0.108%
Federal Home Loan Mortgage	7	11/1/30	2,487	2,834	0.000%
Federal Home Loan Mortgage	3	12/1/42	1,253,847	1,256,630	0.095%
Federal Home Loan Mortgage	4.5	12/1/45	4,620,478	4,889,553	0.370%
Federal Home Loan Mortgage	7	4/1/32	724,919	832,261	0.063%
Federal Home Loan Mortgage	3	4/1/43	1,063,665	1,066,029	0.081%
Federal Home Loan Mortgage	3	6/1/43	621,858	623,239	0.047%
Federal Home Loan Mortgage	6.5	8/1/36	39,813	45,104	0.003%
Federal Home Loan Mortgage	3	9/1/43	1,145,426	1,147,974	0.087%
Federal National Mortgage Assn.	4.45	11/1/35	9,117	9,522	0.001%
Federal National Mortgage Assn.	3	11/1/42	4,556,435	4,560,165	0.345%
Federal National Mortgage Assn.	3.5	11/1/48	4,392,304	4,448,729	0.337%
Federal National Mortgage Assn.	4	1/1/39	30,000,000	30,860,156	2.335%
Federal National Mortgage Assn.	3.5	1/1/42	25,415,000	25,767,435	1.950%
Federal National Mortgage Assn.	3	1/1/43	(50,000,000)	(49,736,328)	(3.764%)
Federal National Mortgage Assn.	3.5	1/1/43	198,853	202,470	0.015%
Federal National Mortgage Assn.	3	1/1/43	275,720	275,949	0.021%
Federal National Mortgage Assn.	3.5	1/1/44	12,202,916	12,439,787	0.941%
Federal National Mortgage Assn.	3.5	1/1/44	1,536,170	1,566,053	0.119%
Federal National Mortgage Assn.	3.5	12/1/43	2,687,676	2,747,981	0.208%
Federal National Mortgage Assn.	3	2/1/43	554,614	555,078	0.042%
Federal National Mortgage Assn.	3	2/1/43	700,027	700,612	0.053%
Federal National Mortgage Assn.	3	2/1/43	3,064,963	3,067,522	0.232%
Federal National Mortgage Assn.	3.5	2/1/45	895,652	913,059	0.069%
Federal National Mortgage Assn.	3	3/1/43	1,126,090	1,127,022	0.085%
Federal National Mortgage Assn.	3	3/1/43	3,731,451	3,734,545	0.283%
Federal National Mortgage Assn.	3	3/1/43	5,501,488	5,506,073	0.417%
Federal National Mortgage Assn.	3.5	3/1/43	14,197,954	14,473,923	1.095%
Federal National Mortgage Assn.	3	3/1/43	2,834,733	2,837,079	0.215%
Federal National Mortgage Assn.	3	4/1/43	176,627	176,774	0.013%
Federal National Mortgage Assn.	3.5	4/1/49	395,000	401,471	0.030%
Federal National Mortgage Assn.	3	5/1/43	2,249,077	2,250,957	0.170%
Federal National Mortgage Assn.	3.5	5/1/46	1,197,689	1,220,968	0.092%
Federal National Mortgage Assn.	3.5	6/1/43	13,882,459	14,152,118	1.071%
Federal National Mortgage Assn.	5	6/1/47	6,272,618	6,638,348	0.502%
Federal National Mortgage Assn.	4.5	7/1/40	23,973,938	25,324,600	1.916%
Federal National Mortgage Assn.	3	7/1/45	11,532,846	11,542,448	0.873%
Federal National Mortgage Assn.	3.5	7/1/48	4,411,080	4,511,632	0.341%
Federal National Mortgage Assn.	3	8/1/46	8,628,736	8,508,106	0.644%
Federal National Mortgage Assn.	3.5	9/1/42	206,704	211,167	0.016%
Federal National Mortgage Assn.	3	9/1/42	642,457	642,994	0.049%
Federal National Mortgage Assn.	3	9/1/43	2,184,653	2,186,480	0.165%
Federal National Mortgage Assn.	3	9/1/43	1,920,464	1,922,070	0.145%
Federal National Mortgage Assn.	4.5	9/1/45	9,948,798	10,563,160	0.799%
FNMA 30 YR TBA APR	4.5	1/1/35	1,215,000	1,265,943	0.096%
Freddie Mac Multifamily Structured PTCs	3.56	1/25/29	27,425,000	28,743,986	2.175%
GNMA 30 YR	5.5	1/15/29	1,630	1,744	0.000%
GNMA 30 YR	5.5	2/15/29	7,682	8,219	0.001%
GNMA 30 YR	5.5	2/15/37	14,230	15,642	0.001%
GNMA 30 YR PLAT	5.5	4/15/33	492,453	541,495	0.041%
GNMA 30 YR PLAT	5.5	9/15/35	67,301	73,971	0.006%
Government National Mortgage Assn.	5	10/15/19	408	410	0.000%
Government National Mortgage Assn.	9	10/15/19	136	137	0.000%
Government National Mortgage Assn.	9.5	10/15/20	559	560	0.000%
Government National Mortgage Assn.	10	10/15/20	50	50	0.000%
Government National Mortgage Assn.	9	10/15/21	167	173	0.000%
Government National Mortgage Assn.	7.5	10/15/22	506	507	0.000%
Government National Mortgage Assn.	7.5	10/15/23	1,587	1,602	0.000%
Government National Mortgage Assn.	7.5	10/15/23	1,083	1,085	0.000%
Government National Mortgage Assn.	7.5	10/15/23	7,898	7,910	0.001%
Government National Mortgage Assn.	7.5	10/15/23	1,324	1,323	0.000%
Government National Mortgage Assn.	7.5	10/15/23	733	734	0.000%
Government National Mortgage Assn.	9.5	10/15/24	3,220	3,228	0.000%
Government National Mortgage Assn.	7	10/15/26	4,254	4,686	0.000%

Government National Mortgage Assn.	7	10/15/27	6,018	6,025	0.000%
Government National Mortgage Assn.	7.5	10/15/27	6,941	7,593	0.001%
Government National Mortgage Assn.	7	10/15/27	5,002	5,289	0.000%
Government National Mortgage Assn.	7	10/15/27	14,877	15,221	0.001%
Government National Mortgage Assn.	7	10/15/27	13,855	14,145	0.001%
Government National Mortgage Assn.	7	10/15/27	1,923	2,063	0.000%
Government National Mortgage Assn.	7	10/15/27	141	152	0.000%
Government National Mortgage Assn.	7	10/15/27	503	535	0.000%
Government National Mortgage Assn.	6.5	10/15/27	409	449	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,469	1,612	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,814	1,991	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4,227	4,754	0.000%
Government National Mortgage Assn.	6.5	10/15/28	7,428	8,154	0.001%
Government National Mortgage Assn.	7.5	10/15/28	499	500	0.000%
Government National Mortgage Assn.	6.5	10/15/28	730	801	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,330	1,460	0.000%
Government National Mortgage Assn.	7	10/15/28	1,659	1,698	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,356	3,684	0.000%
Government National Mortgage Assn.	6.5	10/15/28	12,278	13,479	0.001%
Government National Mortgage Assn.	7	10/15/28	370	399	0.000%
Government National Mortgage Assn.	6.5	10/15/28	6,290	6,906	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,220	2,437	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4,977	5,565	0.000%
Government National Mortgage Assn.	7	10/15/28	57,664	62,658	0.005%
Government National Mortgage Assn.	6.5	10/15/28	491	540	0.000%
Government National Mortgage Assn.	7	10/15/28	7,332	7,439	0.001%
Government National Mortgage Assn.	6.5	10/15/28	1,343	1,475	0.000%
Government National Mortgage Assn.	6.5	10/15/28	13,932	15,295	0.001%
Government National Mortgage Assn.	7.5	10/15/29	4,302	4,520	0.000%
Government National Mortgage Assn.	7.5	10/15/29	2,221	2,480	0.000%
Government National Mortgage Assn.	7.5	10/15/30	236	243	0.000%
Government National Mortgage Assn.	7.5	10/15/30	140	155	0.000%
Government National Mortgage Assn.	7.5	10/15/30	1,758	1,949	0.000%
Government National Mortgage Assn.	7	10/15/31	3,246	3,283	0.000%
Government National Mortgage Assn.	7	10/15/31	12,158	13,622	0.001%
Government National Mortgage Assn.	5	10/15/33	196,465	210,906	0.016%
Government National Mortgage Assn.	5	10/15/34	126,958	136,293	0.010%
Government National Mortgage Assn.	6.5	10/15/36	8,629	9,833	0.001%
Government National Mortgage Assn.	6.5	10/15/36	9,458	10,383	0.001%
Government National Mortgage Assn.	5.5	10/15/38	6,324,048	6,953,938	0.526%
Government National Mortgage Assn.	5	10/15/39	552,324	593,159	0.045%
Government National Mortgage Assn.	3.5	10/15/42	9,804,023	10,068,597	0.762%
Government National Mortgage Assn.	3	10/15/44	43,993	44,291	0.003%
Government National Mortgage Assn.	3	10/15/46	919,517	924,754	0.070%
Government National Mortgage Assn.	10	10/20/20	52	53	0.000%
Government National Mortgage Assn.	6	10/20/20	4,899	4,908	0.000%
Government National Mortgage Assn.	8.5	10/20/22	644	676	0.000%
Government National Mortgage Assn.	8	10/20/24	9,342	9,939	0.001%
Government National Mortgage Assn.	6.5	10/20/28	52,429	58,758	0.004%
Government National Mortgage Assn.	7	10/20/28	52,190	58,477	0.004%
Government National Mortgage Assn.	7	10/20/29	18,073	20,654	0.002%
Government National Mortgage Assn.	7	10/20/30	73,111	83,715	0.006%
Government National Mortgage Assn.	6.5	10/20/31	150,326	172,581	0.013%
Government National Mortgage Assn.	3	10/20/32	2,295,029	2,315,736	0.175%
Government National Mortgage Assn.	5.5	10/20/32	349,962	383,731	0.029%
Government National Mortgage Assn.	5.5	10/20/33	1,103	1,209	0.000%
Government National Mortgage Assn.	5.5	10/20/34	1,428,206	1,565,727	0.118%
Government National Mortgage Assn.	5	10/20/35	23,152	24,761	0.002%
Government National Mortgage Assn.	4.5	10/20/39	24,784	26,093	0.002%
Government National Mortgage Assn.	5	10/20/39	6,840,862	7,317,059	0.554%
Government National Mortgage Assn.	6	10/20/39	54,356	59,563	0.005%
Government National Mortgage Assn.	4	10/20/40	30,028	31,277	0.002%
Government National Mortgage Assn.	4.5	10/20/40	137,909	145,205	0.011%
Government National Mortgage Assn.	5	10/20/40	615,349	658,221	0.050%
Government National Mortgage Assn.	3.5	10/20/42	10,567,022	10,836,035	0.820%
Government National Mortgage Assn.	4	10/20/45	24,484,599	25,374,261	1.920%
Government National Mortgage Assn.	3.5	10/20/46	946,748	971,165	0.073%
Government National Mortgage Assn.	9.5	11/15/19	571	572	0.000%
Government National Mortgage Assn.	9	11/15/21	136	136	0.000%
Government National Mortgage Assn.	7.5	11/15/21	7,287	7,298	0.001%
Government National Mortgage Assn.	8.5	11/15/22	803	805	0.000%
Government National Mortgage Assn.	7.5	11/15/22	7,208	7,219	0.001%

Government National Mortgage Assn.	7.5	11/15/22	51	51	0.000%
Government National Mortgage Assn.	8.5	11/15/22	326	327	0.000%
Government National Mortgage Assn.	7.5	11/15/23	13,183	13,271	0.001%
Government National Mortgage Assn.	7.5	11/15/23	2,876	2,880	0.000%
Government National Mortgage Assn.	7.5	11/15/23	2,485	2,489	0.000%
Government National Mortgage Assn.	7.5	11/15/25	1,211	1,239	0.000%
Government National Mortgage Assn.	7.5	11/15/25	11,328	12,095	0.001%
Government National Mortgage Assn.	7	11/15/25	7,276	7,284	0.001%
Government National Mortgage Assn.	7.5	11/15/25	1,411	1,508	0.000%
Government National Mortgage Assn.	7.5	11/15/26	923	939	0.000%
Government National Mortgage Assn.	7.5	11/15/26	3,560	3,595	0.000%
Government National Mortgage Assn.	8	11/15/26	6,569	6,741	0.001%
Government National Mortgage Assn.	7	11/15/27	12,842	13,192	0.001%
Government National Mortgage Assn.	7	11/15/27	742	742	0.000%
Government National Mortgage Assn.	7	11/15/27	30,860	33,155	0.003%
Government National Mortgage Assn.	7	11/15/27	6,889	6,990	0.001%
Government National Mortgage Assn.	7	11/15/27	539	545	0.000%
Government National Mortgage Assn.	7	11/15/27	1,927	1,964	0.000%
Government National Mortgage Assn.	7	11/15/28	4,908	4,951	0.000%
Government National Mortgage Assn.	7.5	11/15/28	43,891	46,871	0.004%
Government National Mortgage Assn.	6.5	11/15/28	6,572	7,215	0.001%
Government National Mortgage Assn.	7	11/15/28	10,005	10,729	0.001%
Government National Mortgage Assn.	7	11/15/28	21,868	24,634	0.002%
Government National Mortgage Assn.	7.5	11/15/29	12,948	13,598	0.001%
Government National Mortgage Assn.	7.5	11/15/29	505	505	0.000%
Government National Mortgage Assn.	6.5	11/15/29	4,579	5,027	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,587	2,591	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,935	3,219	0.000%
Government National Mortgage Assn.	7.5	11/15/30	147	148	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,967	1,984	0.000%
Government National Mortgage Assn.	7.5	11/15/30	148	148	0.000%
Government National Mortgage Assn.	7.5	11/15/30	12,350	13,726	0.001%
Government National Mortgage Assn.	7	11/15/31	177	180	0.000%
Government National Mortgage Assn.	7.5	11/15/31	1,402	1,404	0.000%
Government National Mortgage Assn.	7	11/15/31	5,129	5,323	0.000%
Government National Mortgage Assn.	7	11/15/31	18,663	20,509	0.002%
Government National Mortgage Assn.	7.5	11/15/31	617	633	0.000%
Government National Mortgage Assn.	5	11/15/33	19,040	20,441	0.002%
Government National Mortgage Assn.	5.5	11/15/33	349,370	383,384	0.029%
Government National Mortgage Assn.	4.5	11/15/33	5,428	5,657	0.000%
Government National Mortgage Assn.	5	11/15/34	30,172	32,390	0.002%
Government National Mortgage Assn.	6	11/15/36	65,078	70,637	0.005%
Government National Mortgage Assn.	4	11/15/40	3,277,670	3,406,788	0.258%
Government National Mortgage Assn.	3.5	11/15/41	8,010,870	8,226,668	0.623%
Government National Mortgage Assn.	3	11/15/42	1,654,632	1,668,183	0.126%
Government National Mortgage Assn.	3.5	11/15/42	2,094,617	2,151,082	0.163%
Government National Mortgage Assn.	3	11/15/46	606,438	611,010	0.046%
Government National Mortgage Assn.	3	11/15/46	950,641	958,440	0.073%
Government National Mortgage Assn.	8.5	11/20/21	339	339	0.000%
Government National Mortgage Assn.	8.5	11/20/22	412	416	0.000%
Government National Mortgage Assn.	3	11/20/32	948,629	957,196	0.072%
Government National Mortgage Assn.	5.5	11/20/33	128,627	141,014	0.011%
Government National Mortgage Assn.	5.5	11/20/34	40,578	44,486	0.003%
Government National Mortgage Assn.	5	11/20/35	10,724	11,470	0.001%
Government National Mortgage Assn.	5.5	11/20/38	485,649	526,979	0.040%
Government National Mortgage Assn.	4.5	11/20/39	13,546	14,270	0.001%
Government National Mortgage Assn.	4	11/20/40	1,129,518	1,176,583	0.089%
Government National Mortgage Assn.	4.5	11/20/40	9,554,547	10,060,177	0.761%
Government National Mortgage Assn.	4	11/20/42	1,688,601	1,758,300	0.133%
Government National Mortgage Assn.	3.5	11/20/44	1,949,021	2,006,531	0.152%
Government National Mortgage Assn.	4	11/20/45	22,118,805	23,009,548	1.741%
Government National Mortgage Assn.	3	11/20/46	13,174,431	13,261,964	1.004%
Government National Mortgage Assn.	3	11/20/46	1,547,156	1,557,433	0.118%
Government National Mortgage Assn.	3.5	11/20/46	1,055,512	1,082,556	0.082%
Government National Mortgage Assn.	4.5	1/1/36	35,525,000	36,891,013	2.792%
Government National Mortgage Assn.	4	1/1/41	107,670,000	111,207,127	8.416%
Government National Mortgage Assn.	3	1/1/43	(32,895,000)	(33,053,050)	(2.501%)
Government National Mortgage Assn.	9	1/15/20	24	24	0.000%
Government National Mortgage Assn.	9	1/15/20	46	46	0.000%
Government National Mortgage Assn.	9	1/15/21	285	286	0.000%
Government National Mortgage Assn.	8.5	1/15/22	80	80	0.000%
Government National Mortgage Assn.	7.5	1/15/23	9,943	9,958	0.001%

Government National Mortgage Assn.	7	1/15/24	44,728	46,676	0.004%
Government National Mortgage Assn.	8	1/15/25	421	424	0.000%
Government National Mortgage Assn.	7	1/15/26	1,356	1,437	0.000%
Government National Mortgage Assn.	7	1/15/26	375	395	0.000%
Government National Mortgage Assn.	7.5	1/15/26	600	601	0.000%
Government National Mortgage Assn.	7	1/15/26	339	358	0.000%
Government National Mortgage Assn.	7.5	1/15/26	384	385	0.000%
Government National Mortgage Assn.	7	1/15/26	92	97	0.000%
Government National Mortgage Assn.	7.5	1/15/26	1,223	1,225	0.000%
Government National Mortgage Assn.	7	1/15/26	351	368	0.000%
Government National Mortgage Assn.	7.5	1/15/26	318	324	0.000%
Government National Mortgage Assn.	8	1/15/27	17,217	17,250	0.001%
Government National Mortgage Assn.	6.5	1/15/27	10,964	12,036	0.001%
Government National Mortgage Assn.	7	1/15/27	364	369	0.000%
Government National Mortgage Assn.	6.5	1/15/27	6,285	6,900	0.001%
Government National Mortgage Assn.	7	1/15/28	4,398	4,403	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,809	1,986	0.000%
Government National Mortgage Assn.	7	1/15/28	366	366	0.000%
Government National Mortgage Assn.	7	1/15/28	3,587	3,777	0.000%
Government National Mortgage Assn.	7	1/15/28	2,855	2,960	0.000%
Government National Mortgage Assn.	7	1/15/28	1,494	1,494	0.000%
Government National Mortgage Assn.	7	1/15/28	1,096	1,168	0.000%
Government National Mortgage Assn.	7	1/15/28	1,526	1,578	0.000%
Government National Mortgage Assn.	7	1/15/28	11,094	11,359	0.001%
Government National Mortgage Assn.	7	1/15/28	1,838	1,845	0.000%
Government National Mortgage Assn.	7	1/15/28	139	139	0.000%
Government National Mortgage Assn.	7	1/15/28	2,064	2,088	0.000%
Government National Mortgage Assn.	7	1/15/28	9,852	10,954	0.001%
Government National Mortgage Assn.	7	1/15/28	4,393	4,681	0.000%
Government National Mortgage Assn.	7	1/15/28	15,146	15,446	0.001%
Government National Mortgage Assn.	7	1/15/28	25,520	25,891	0.002%
Government National Mortgage Assn.	7	1/15/28	49,939	51,713	0.004%
Government National Mortgage Assn.	7	1/15/28	5,220	5,239	0.000%
Government National Mortgage Assn.	7	1/15/28	10,998	11,082	0.001%
Government National Mortgage Assn.	7	1/15/28	24,589	25,153	0.002%
Government National Mortgage Assn.	7	1/15/28	1,425	1,427	0.000%
Government National Mortgage Assn.	7	1/15/28	15,825	16,182	0.001%
Government National Mortgage Assn.	7	1/15/28	11,069	11,361	0.001%
Government National Mortgage Assn.	7	1/15/28	3,587	3,703	0.000%
Government National Mortgage Assn.	7	1/15/28	5,499	6,020	0.000%
Government National Mortgage Assn.	6.5	1/15/28	39,310	43,155	0.003%
Government National Mortgage Assn.	7	1/15/28	6,615	6,842	0.001%
Government National Mortgage Assn.	7	1/15/28	12,068	12,110	0.001%
Government National Mortgage Assn.	7	1/15/28	9,268	9,335	0.001%
Government National Mortgage Assn.	8	1/15/28	47,174	48,413	0.004%
Government National Mortgage Assn.	7	1/15/28	15,466	16,573	0.001%
Government National Mortgage Assn.	7	1/15/28	563	568	0.000%
Government National Mortgage Assn.	7	1/15/28	4,765	4,832	0.000%
Government National Mortgage Assn.	7	1/15/28	390	418	0.000%
Government National Mortgage Assn.	7	1/15/28	13,385	13,455	0.001%
Government National Mortgage Assn.	7	1/15/28	709	714	0.000%
Government National Mortgage Assn.	7	1/15/28	111	114	0.000%
Government National Mortgage Assn.	6.5	1/15/29	2,624	2,880	0.000%
Government National Mortgage Assn.	7	1/15/29	13,674	14,000	0.001%
Government National Mortgage Assn.	7	1/15/29	2,325	2,580	0.000%
Government National Mortgage Assn.	7	1/15/29	4,341	4,362	0.000%
Government National Mortgage Assn.	7	1/15/29	1,739	1,741	0.000%
Government National Mortgage Assn.	6.5	1/15/29	1,453	1,595	0.000%
Government National Mortgage Assn.	7	1/15/29	23,629	24,498	0.002%
Government National Mortgage Assn.	6.5	1/15/30	9,948	10,921	0.001%
Government National Mortgage Assn.	7.5	1/15/30	6,857	6,941	0.001%
Government National Mortgage Assn.	7.5	1/15/30	2,810	2,836	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,990	3,110	0.000%
Government National Mortgage Assn.	7.5	1/15/30	104	118	0.000%
Government National Mortgage Assn.	7.5	1/15/31	354	357	0.000%
Government National Mortgage Assn.	7.5	1/15/31	204	228	0.000%
Government National Mortgage Assn.	7.5	1/15/32	35,801	36,994	0.003%
Government National Mortgage Assn.	7	1/15/32	205	208	0.000%
Government National Mortgage Assn.	7	1/15/32	2,009	2,084	0.000%
Government National Mortgage Assn.	6	1/15/35	755,949	849,950	0.064%
Government National Mortgage Assn.	6	1/15/37	46,086	50,968	0.004%
Government National Mortgage Assn.	3.5	1/15/42	1,384,925	1,422,253	0.108%

Government National Mortgage Assn.	3	1/15/45	98,775	99,338	0.008%
Government National Mortgage Assn.	3	1/15/45	156,104	156,994	0.012%
Government National Mortgage Assn.	3	1/15/45	409,106	411,436	0.031%
Government National Mortgage Assn.	3	1/15/47	272,881	274,784	0.021%
Government National Mortgage Assn.	3	1/15/47	1,254,696	1,262,597	0.096%
Government National Mortgage Assn.	3	1/15/47	5,980,632	6,018,346	0.455%
Government National Mortgage Assn.	10	1/20/20	65	65	0.000%
Government National Mortgage Assn.	10	1/20/21	316	320	0.000%
Government National Mortgage Assn.	8.5	1/20/22	6,402	6,601	0.000%
Government National Mortgage Assn.	8.5	1/20/23	1,876	1,894	0.000%
Government National Mortgage Assn.	3	1/20/27	204,974	206,808	0.016%
Government National Mortgage Assn.	7	1/20/28	10,718	12,079	0.001%
Government National Mortgage Assn.	6	1/20/32	48,849	54,240	0.004%
Government National Mortgage Assn.	7	1/20/34	16,681	16,755	0.001%
Government National Mortgage Assn.	5	1/20/35	960,087	1,026,938	0.078%
Government National Mortgage Assn.	5.5	1/20/35	2,919	3,200	0.000%
Government National Mortgage Assn.	5	1/20/36	848,806	907,935	0.069%
Government National Mortgage Assn.	5.5	1/20/36	472,475	515,693	0.039%
Government National Mortgage Assn.	6	1/20/39	112,285	123,852	0.009%
Government National Mortgage Assn.	4.5	1/20/40	24,362	25,652	0.002%
Government National Mortgage Assn.	5.5	1/20/40	1,701,584	1,840,052	0.139%
Government National Mortgage Assn.	4.5	1/20/41	389,060	409,660	0.031%
Government National Mortgage Assn.	4	1/20/41	1,128,940	1,175,922	0.089%
Government National Mortgage Assn.	4.5	1/20/41	2,395,366	2,522,240	0.191%
Government National Mortgage Assn.	3.5	1/20/42	7,185,000	7,343,295	0.556%
Government National Mortgage Assn.	3	1/20/43	169,629	170,755	0.013%
Government National Mortgage Assn.	3.5	1/20/43	7,051,280	7,230,690	0.547%
Government National Mortgage Assn.	4	1/20/43	5,943,652	6,191,682	0.469%
Government National Mortgage Assn.	3.5	1/20/44	657,877	676,303	0.051%
Government National Mortgage Assn.	4	1/20/45	1,293,558	1,325,021	0.100%
Government National Mortgage Assn.	3.5	1/20/45	461,234	472,892	0.036%
Government National Mortgage Assn.	3	1/20/46	8,907,999	8,978,186	0.679%
Government National Mortgage Assn.	4	1/20/46	2,718,765	2,818,352	0.213%
Government National Mortgage Assn.	4.5	1/20/46	1,189,999	1,251,998	0.095%
Government National Mortgage Assn.	10	12/15/19	1,430	1,433	0.000%
Government National Mortgage Assn.	9	12/15/19	606	609	0.000%
Government National Mortgage Assn.	9.25	12/15/19	2,020	2,024	0.000%
Government National Mortgage Assn.	5	12/15/19	2,122	2,136	0.000%
Government National Mortgage Assn.	9.5	12/15/20	189	190	0.000%
Government National Mortgage Assn.	8	12/15/21	265	266	0.000%
Government National Mortgage Assn.	8	12/15/21	1,555	1,558	0.000%
Government National Mortgage Assn.	7.5	12/15/21	1,221	1,223	0.000%
Government National Mortgage Assn.	8.5	12/15/21	8,954	9,299	0.001%
Government National Mortgage Assn.	7.5	12/15/23	1,865	1,952	0.000%
Government National Mortgage Assn.	7.5	12/15/23	2,860	2,864	0.000%
Government National Mortgage Assn.	7.5	12/15/23	124	124	0.000%
Government National Mortgage Assn.	7.5	12/15/23	1,022	1,073	0.000%
Government National Mortgage Assn.	7.5	12/15/23	1,090	1,141	0.000%
Government National Mortgage Assn.	6.5	12/15/23	2,036	2,235	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,723	2,730	0.000%
Government National Mortgage Assn.	9.5	12/15/24	9,206	9,457	0.001%
Government National Mortgage Assn.	9.5	12/15/24	4,201	4,210	0.000%
Government National Mortgage Assn.	7.5	12/15/26	45,198	46,156	0.003%
Government National Mortgage Assn.	8	12/15/26	54,202	58,435	0.004%
Government National Mortgage Assn.	7	12/15/27	299	322	0.000%
Government National Mortgage Assn.	7	12/15/27	684	695	0.000%
Government National Mortgage Assn.	7	12/15/27	6,139	6,471	0.000%
Government National Mortgage Assn.	6.5	12/15/27	4,864	5,340	0.000%
Government National Mortgage Assn.	7	12/15/27	197	200	0.000%
Government National Mortgage Assn.	7	12/15/27	1,390	1,492	0.000%
Government National Mortgage Assn.	7	12/15/27	296	306	0.000%
Government National Mortgage Assn.	8	12/15/27	123,939	136,043	0.010%
Government National Mortgage Assn.	8	12/15/27	53,484	58,178	0.004%
Government National Mortgage Assn.	6.5	12/15/28	2,638	2,896	0.000%
Government National Mortgage Assn.	7.5	12/15/29	3,082	3,377	0.000%
Government National Mortgage Assn.	7.5	12/15/29	2,383	2,765	0.000%
Government National Mortgage Assn.	7.5	12/15/30	14	14	0.000%
Government National Mortgage Assn.	7.5	12/15/30	764	776	0.000%
Government National Mortgage Assn.	7.5	12/15/30	714	715	0.000%
Government National Mortgage Assn.	7	12/15/31	85	87	0.000%
Government National Mortgage Assn.	7.5	12/15/31	13,371	13,712	0.001%
Government National Mortgage Assn.	7.5	12/15/31	3,628	3,748	0.000%

Government National Mortgage Assn.	7	12/15/31	295	295	0.000%
Government National Mortgage Assn.	7.5	12/15/31	2,463	2,581	0.000%
Government National Mortgage Assn.	7	12/15/31	12,926	15,043	0.001%
Government National Mortgage Assn.	6.5	12/15/33	33,197	36,445	0.003%
Government National Mortgage Assn.	5.5	12/15/33	1,575,294	1,732,651	0.131%
Government National Mortgage Assn.	5.5	12/15/33	336,042	369,212	0.028%
Government National Mortgage Assn.	5	12/15/34	7,862	8,207	0.001%
Government National Mortgage Assn.	6	12/15/38	2,836,959	3,140,213	0.238%
Government National Mortgage Assn.	6	12/15/38	162,763	176,816	0.013%
Government National Mortgage Assn.	6	12/15/38	190,584	206,220	0.016%
Government National Mortgage Assn.	6	12/15/38	184,736	199,099	0.015%
Government National Mortgage Assn.	4	12/15/40	75,116	78,095	0.006%
Government National Mortgage Assn.	3	12/15/42	108,562	109,622	0.008%
Government National Mortgage Assn.	2.5	12/15/42	758,900	742,472	0.056%
Government National Mortgage Assn.	3	12/15/45	418,698	421,084	0.032%
Government National Mortgage Assn.	3	12/15/46	1,076,683	1,082,824	0.082%
Government National Mortgage Assn.	3	12/15/46	986,184	993,060	0.075%
Government National Mortgage Assn.	3	12/15/46	929,265	935,133	0.071%
Government National Mortgage Assn.	3	12/15/46	305,437	307,367	0.023%
Government National Mortgage Assn.	9.5	12/20/20	380	384	0.000%
Government National Mortgage Assn.	8.5	12/20/21	2,162	2,180	0.000%
Government National Mortgage Assn.	3.5	12/20/32	986,224	998,473	0.076%
Government National Mortgage Assn.	5.5	12/20/33	38,812	42,560	0.003%
Government National Mortgage Assn.	6	12/20/33	89,584	101,232	0.008%
Government National Mortgage Assn.	4.5	12/20/34	33,048	34,545	0.003%
Government National Mortgage Assn.	5	12/20/34	1,287,831	1,381,767	0.105%
Government National Mortgage Assn.	5.5	12/20/34	171,269	187,705	0.014%
Government National Mortgage Assn.	5	12/20/35	1,034,570	1,106,584	0.084%
Government National Mortgage Assn.	6	12/20/36	422,054	467,380	0.035%
Government National Mortgage Assn.	6	12/20/38	254,225	281,907	0.021%
Government National Mortgage Assn.	4.5	12/20/39	1,655,990	1,743,666	0.132%
Government National Mortgage Assn.	3.5	12/20/40	38,916	39,990	0.003%
Government National Mortgage Assn.	4	12/20/41	279,159	290,776	0.022%
Government National Mortgage Assn.	3.5	12/20/42	2,481,622	2,544,754	0.193%
Government National Mortgage Assn.	4	12/20/44	161,146	165,050	0.012%
Government National Mortgage Assn.	3	12/20/44	9,352,909	9,430,600	0.714%
Government National Mortgage Assn.	5	12/20/45	4,941,581	5,285,215	0.400%
Government National Mortgage Assn.	5	12/20/47	253,618	266,735	0.020%
Government National Mortgage Assn.	4.5	12/20/48	10,839,101	11,307,269	0.856%
Government National Mortgage Assn.	9	2/15/20	90	91	0.000%
Government National Mortgage Assn.	9	2/15/20	20	20	0.000%
Government National Mortgage Assn.	9.75	2/15/21	11,031	11,062	0.001%
Government National Mortgage Assn.	7.5	2/15/23	127	133	0.000%
Government National Mortgage Assn.	7.5	2/15/23	920	927	0.000%
Government National Mortgage Assn.	7.5	2/15/23	14,164	14,185	0.001%
Government National Mortgage Assn.	7.5	2/15/23	4,240	4,286	0.000%
Government National Mortgage Assn.	7.5	2/15/24	918	919	0.000%
Government National Mortgage Assn.	7	2/15/24	3,538	3,575	0.000%
Government National Mortgage Assn.	7	2/15/26	1,132	1,134	0.000%
Government National Mortgage Assn.	7.5	2/15/26	107	109	0.000%
Government National Mortgage Assn.	7	2/15/26	126	134	0.000%
Government National Mortgage Assn.	7	2/15/26	393	400	0.000%
Government National Mortgage Assn.	7	2/15/26	1,147	1,214	0.000%
Government National Mortgage Assn.	7	2/15/26	1,009	1,029	0.000%
Government National Mortgage Assn.	7	2/15/26	6,507	6,515	0.000%
Government National Mortgage Assn.	7	2/15/26	335	335	0.000%
Government National Mortgage Assn.	7	2/15/27	8,850	8,860	0.001%
Government National Mortgage Assn.	7	2/15/28	5,634	5,999	0.000%
Government National Mortgage Assn.	7	2/15/28	2,114	2,244	0.000%
Government National Mortgage Assn.	7	2/15/28	1,980	1,991	0.000%
Government National Mortgage Assn.	6.5	2/15/28	342	376	0.000%
Government National Mortgage Assn.	7.5	2/15/28	64,112	69,097	0.005%
Government National Mortgage Assn.	7	2/15/28	428	467	0.000%
Government National Mortgage Assn.	7	2/15/28	1,479	1,579	0.000%
Government National Mortgage Assn.	7	2/15/28	5,476	5,909	0.000%
Government National Mortgage Assn.	7.5	2/15/28	4,937	4,944	0.000%
Government National Mortgage Assn.	7	2/15/29	2,258	2,280	0.000%
Government National Mortgage Assn.	6.5	2/15/29	38,156	41,889	0.003%
Government National Mortgage Assn.	5.5	2/15/29	20,180	21,590	0.002%
Government National Mortgage Assn.	6.5	2/15/29	10,019	11,000	0.001%
Government National Mortgage Assn.	5.5	2/15/29	24,161	25,849	0.002%
Government National Mortgage Assn.	6.5	2/15/29	3,038	3,335	0.000%

Government National Mortgage Assn.	7	2/15/29	10,902	11,159	0.001%
Government National Mortgage Assn.	6.5	2/15/29	4,751	5,216	0.000%
Government National Mortgage Assn.	7	2/15/30	9,060	9,121	0.001%
Government National Mortgage Assn.	7.5	2/15/31	1,882	1,915	0.000%
Government National Mortgage Assn.	7.5	2/15/32	878	979	0.000%
Government National Mortgage Assn.	7	2/15/32	477	478	0.000%
Government National Mortgage Assn.	7	2/15/32	8,843	9,867	0.001%
Government National Mortgage Assn.	6.5	2/15/33	3,939	4,324	0.000%
Government National Mortgage Assn.	6.5	2/15/33	51,004	55,994	0.004%
Government National Mortgage Assn.	6.5	2/15/33	109,270	119,960	0.009%
Government National Mortgage Assn.	6.5	2/15/33	103,057	113,140	0.009%
Government National Mortgage Assn.	6.5	2/15/33	159,368	174,960	0.013%
Government National Mortgage Assn.	5	2/15/34	400,520	429,978	0.033%
Government National Mortgage Assn.	5	2/15/35	2,929	3,057	0.000%
Government National Mortgage Assn.	6	2/15/37	51,895	56,177	0.004%
Government National Mortgage Assn.	6	2/15/39	70,449	75,926	0.006%
Government National Mortgage Assn.	6	2/15/39	7,757	8,360	0.001%
Government National Mortgage Assn.	4.5	2/15/40	159,813	168,126	0.013%
Government National Mortgage Assn.	4	2/15/41	1,865,011	1,939,088	0.147%
Government National Mortgage Assn.	2.5	2/15/43	1,602,408	1,567,733	0.119%
Government National Mortgage Assn.	3	2/15/45	35,167	35,368	0.003%
Government National Mortgage Assn.	8.5	2/20/22	859	867	0.000%
Government National Mortgage Assn.	8.5	2/20/23	580	601	0.000%
Government National Mortgage Assn.	6.5	2/20/29	135,360	153,260	0.012%
Government National Mortgage Assn.	7	2/20/31	13,321	15,461	0.001%
Government National Mortgage Assn.	5.5	2/20/34	2,166,432	2,374,940	0.180%
Government National Mortgage Assn.	5	2/20/35	11,089	11,864	0.001%
Government National Mortgage Assn.	5.5	2/20/35	297,159	325,835	0.025%
Government National Mortgage Assn.	5	2/20/36	407,424	435,609	0.033%
Government National Mortgage Assn.	5.5	2/20/37	36	40	0.000%
Government National Mortgage Assn.	6	2/20/39	81,751	90,265	0.007%
Government National Mortgage Assn.	4.5	2/20/40	259,866	273,626	0.021%
Government National Mortgage Assn.	5	2/20/40	5,632,817	6,025,595	0.456%
Government National Mortgage Assn.	4	2/20/41	996,511	1,037,949	0.079%
Government National Mortgage Assn.	3.5	2/20/43	4,527,976	4,631,567	0.350%
Government National Mortgage Assn.	4	2/20/44	460,111	478,648	0.036%
Government National Mortgage Assn.	3.5	2/20/45	858,478	883,809	0.067%
Government National Mortgage Assn.	3.5	2/20/45	516,223	530,506	0.040%
Government National Mortgage Assn.	4.5	2/20/46	2,912,078	3,064,192	0.232%
Government National Mortgage Assn.	3.5	2/20/48	2,548,774	2,601,271	0.197%
Government National Mortgage Assn.	3.5	2/20/48	5,945,702	6,068,651	0.459%
Government National Mortgage Assn.	9	3/15/20	1,372	1,375	0.000%
Government National Mortgage Assn.	8.5	3/15/21	47	47	0.000%
Government National Mortgage Assn.	7.5	3/15/22	575	576	0.000%
Government National Mortgage Assn.	7.5	3/15/22	1,265	1,267	0.000%
Government National Mortgage Assn.	7.5	3/15/22	925	926	0.000%
Government National Mortgage Assn.	7.5	3/15/23	5,112	5,120	0.000%
Government National Mortgage Assn.	7.5	3/15/23	1,275	1,330	0.000%
Government National Mortgage Assn.	7.5	3/15/23	57	59	0.000%
Government National Mortgage Assn.	9.5	3/15/23	963	982	0.000%
Government National Mortgage Assn.	8	3/15/25	575	613	0.000%
Government National Mortgage Assn.	7	3/15/26	2,423	2,581	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,145	1,257	0.000%
Government National Mortgage Assn.	7	3/15/26	409	409	0.000%
Government National Mortgage Assn.	7.5	3/15/26	1,240	1,272	0.000%
Government National Mortgage Assn.	7	3/15/26	153	162	0.000%
Government National Mortgage Assn.	7.5	3/15/26	638	681	0.000%
Government National Mortgage Assn.	6.5	3/15/26	10,095	11,083	0.001%
Government National Mortgage Assn.	6.5	3/15/26	10,245	11,247	0.001%
Government National Mortgage Assn.	6.5	3/15/26	9,291	10,200	0.001%
Government National Mortgage Assn.	7	3/15/26	251	266	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,168	1,282	0.000%
Government National Mortgage Assn.	6.5	3/15/26	254	279	0.000%
Government National Mortgage Assn.	6.5	3/15/26	6,304	6,921	0.001%
Government National Mortgage Assn.	6.5	3/15/26	27,614	30,316	0.002%
Government National Mortgage Assn.	10	3/15/26	8,391	8,416	0.001%
Government National Mortgage Assn.	8.5	3/15/27	22,008	22,058	0.002%
Government National Mortgage Assn.	7	3/15/28	439	443	0.000%
Government National Mortgage Assn.	7	3/15/28	538	551	0.000%
Government National Mortgage Assn.	7.5	3/15/28	1,711	1,713	0.000%
Government National Mortgage Assn.	7	3/15/28	1,156	1,235	0.000%
Government National Mortgage Assn.	6.5	3/15/28	1,809	1,986	0.000%

Government National Mortgage Assn.	6.5	3/15/28	515	565	0.000%
Government National Mortgage Assn.	7	3/15/28	6,537	6,702	0.001%
Government National Mortgage Assn.	7	3/15/28	5,905	5,959	0.000%
Government National Mortgage Assn.	7	3/15/29	5,511	5,729	0.000%
Government National Mortgage Assn.	6.5	3/15/29	4,189	4,648	0.000%
Government National Mortgage Assn.	6.5	3/15/29	16,642	18,270	0.001%
Government National Mortgage Assn.	6.5	3/15/29	548	601	0.000%
Government National Mortgage Assn.	7	3/15/29	7,299	7,376	0.001%
Government National Mortgage Assn.	7	3/15/29	9,645	10,078	0.001%
Government National Mortgage Assn.	6.5	3/15/29	3,645	4,001	0.000%
Government National Mortgage Assn.	7	3/15/29	5,783	5,879	0.000%
Government National Mortgage Assn.	6.5	3/15/29	52	57	0.000%
Government National Mortgage Assn.	7	3/15/29	146	146	0.000%
Government National Mortgage Assn.	5.5	3/15/29	28,860	30,870	0.002%
Government National Mortgage Assn.	6.5	3/15/29	14,294	15,693	0.001%
Government National Mortgage Assn.	7.5	3/15/30	4,048	4,463	0.000%
Government National Mortgage Assn.	7.5	3/15/30	3,025	3,029	0.000%
Government National Mortgage Assn.	8	3/15/30	1,104	1,255	0.000%
Government National Mortgage Assn.	7	3/15/31	8,768	9,175	0.001%
Government National Mortgage Assn.	7	3/15/31	85	87	0.000%
Government National Mortgage Assn.	7.5	3/15/31	8,368	8,682	0.001%
Government National Mortgage Assn.	7	3/15/31	444	449	0.000%
Government National Mortgage Assn.	7	3/15/31	824	835	0.000%
Government National Mortgage Assn.	7.5	3/15/31	519	524	0.000%
Government National Mortgage Assn.	7.5	3/15/31	4,203	4,254	0.000%
Government National Mortgage Assn.	7	3/15/31	2,054	2,151	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,349	1,359	0.000%
Government National Mortgage Assn.	7.5	3/15/32	25,422	26,733	0.002%
Government National Mortgage Assn.	7	3/15/32	264	292	0.000%
Government National Mortgage Assn.	7.5	3/15/32	362,890	428,266	0.032%
Government National Mortgage Assn.	5	3/15/35	9,621	10,315	0.001%
Government National Mortgage Assn.	6	3/15/36	477,215	527,975	0.040%
Government National Mortgage Assn.	3	3/15/45	320,866	322,934	0.024%
Government National Mortgage Assn.	3	3/15/45	30,512	30,686	0.002%
Government National Mortgage Assn.	3	3/15/45	35,141	35,341	0.003%
Government National Mortgage Assn.	3	3/15/45	66,326	66,704	0.005%
Government National Mortgage Assn.	3	3/15/45	102,267	102,850	0.008%
Government National Mortgage Assn.	3	3/15/45	228,054	229,353	0.017%
Government National Mortgage Assn.	3	3/15/45	1,896,315	1,907,114	0.144%
Government National Mortgage Assn.	10	3/20/21	137	137	0.000%
Government National Mortgage Assn.	9	3/20/25	675	735	0.000%
Government National Mortgage Assn.	6.5	3/20/26	44,878	48,979	0.004%
Government National Mortgage Assn.	6.5	3/20/28	223	247	0.000%
Government National Mortgage Assn.	7	3/20/30	6,014	6,837	0.001%
Government National Mortgage Assn.	3	3/20/32	648,217	654,033	0.049%
Government National Mortgage Assn.	3.5	3/20/33	633,573	641,411	0.049%
Government National Mortgage Assn.	5	3/20/34	27,705	29,640	0.002%
Government National Mortgage Assn.	5.5	3/20/34	547,597	600,426	0.045%
Government National Mortgage Assn.	5	3/20/35	47,975	51,506	0.004%
Government National Mortgage Assn.	5.5	3/20/35	62,487	68,485	0.005%
Government National Mortgage Assn.	5	3/20/36	2,993	3,203	0.000%
Government National Mortgage Assn.	4.5	3/20/41	1,101,277	1,159,576	0.088%
Government National Mortgage Assn.	5	3/20/41	2,883,614	3,084,764	0.233%
Government National Mortgage Assn.	3	3/20/43	1,701,507	1,712,585	0.130%
Government National Mortgage Assn.	3	3/20/43	2,035,318	2,048,838	0.155%
Government National Mortgage Assn.	3.5	3/20/43	17,070,475	17,488,706	1.323%
Government National Mortgage Assn.	5.5	3/20/44	1,548,344	1,685,351	0.128%
Government National Mortgage Assn.	4	3/20/46	3,539,204	3,672,905	0.278%
Government National Mortgage Assn.	3	3/20/47	7,767,956	7,823,117	0.592%
Government National Mortgage Assn.	3.5	3/20/47	21,195,592	21,658,374	1.639%
Government National Mortgage Assn.	5.5	3/20/49	6,296,000	6,661,427	0.504%
Government National Mortgage Assn.	5	4/15/20	2,942	2,963	0.000%
Government National Mortgage Assn.	9	4/15/20	864	870	0.000%
Government National Mortgage Assn.	7.5	4/15/22	12,402	12,420	0.001%
Government National Mortgage Assn.	7.5	4/15/22	656	657	0.000%
Government National Mortgage Assn.	7.5	4/15/22	50	51	0.000%
Government National Mortgage Assn.	7.5	4/15/23	5,544	5,787	0.000%
Government National Mortgage Assn.	7	4/15/23	1,427	1,428	0.000%
Government National Mortgage Assn.	7.5	4/15/23	671	672	0.000%
Government National Mortgage Assn.	7	4/15/24	76	79	0.000%
Government National Mortgage Assn.	7	4/15/24	896	937	0.000%
Government National Mortgage Assn.	7	4/15/24	4,925	5,150	0.000%

Government National Mortgage Assn.	6.5	4/15/26	1,476	1,621	0.000%
Government National Mortgage Assn.	6.5	4/15/26	3,974	4,362	0.000%
Government National Mortgage Assn.	7	4/15/26	336	358	0.000%
Government National Mortgage Assn.	7	4/15/26	3,271	3,451	0.000%
Government National Mortgage Assn.	7	4/15/26	390	396	0.000%
Government National Mortgage Assn.	7	4/15/26	9,830	9,841	0.001%
Government National Mortgage Assn.	6.5	4/15/26	14,058	15,433	0.001%
Government National Mortgage Assn.	6.5	4/15/27	895	982	0.000%
Government National Mortgage Assn.	6.5	4/15/28	559	614	0.000%
Government National Mortgage Assn.	6.5	4/15/28	665	730	0.000%
Government National Mortgage Assn.	6.5	4/15/28	3,108	3,412	0.000%
Government National Mortgage Assn.	6.5	4/15/28	251	275	0.000%
Government National Mortgage Assn.	7	4/15/28	1,249	1,278	0.000%
Government National Mortgage Assn.	7	4/15/28	30,370	33,449	0.003%
Government National Mortgage Assn.	7.5	4/15/28	305	310	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,507	1,655	0.000%
Government National Mortgage Assn.	7	4/15/28	8,905	9,026	0.001%
Government National Mortgage Assn.	6.5	4/15/28	3,526	3,871	0.000%
Government National Mortgage Assn.	7	4/15/28	1,214	1,230	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,496	1,642	0.000%
Government National Mortgage Assn.	7	4/15/28	140	149	0.000%
Government National Mortgage Assn.	7	4/15/28	2,436	2,594	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,404	2,640	0.000%
Government National Mortgage Assn.	6.5	4/15/28	6,448	7,079	0.001%
Government National Mortgage Assn.	6.5	4/15/28	552	606	0.000%
Government National Mortgage Assn.	7	4/15/28	243	258	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,469	2,711	0.000%
Government National Mortgage Assn.	7.5	4/15/28	214	219	0.000%
Government National Mortgage Assn.	7	4/15/28	116	130	0.000%
Government National Mortgage Assn.	7	4/15/29	26,309	28,213	0.002%
Government National Mortgage Assn.	7	4/15/29	1,536	1,561	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,702	1,868	0.000%
Government National Mortgage Assn.	7	4/15/29	5,598	5,838	0.000%
Government National Mortgage Assn.	7	4/15/29	14,324	14,620	0.001%
Government National Mortgage Assn.	7	4/15/29	7,170	7,178	0.001%
Government National Mortgage Assn.	7.5	4/15/29	315	336	0.000%
Government National Mortgage Assn.	7	4/15/29	336	337	0.000%
Government National Mortgage Assn.	6.5	4/15/29	3,028	3,324	0.000%
Government National Mortgage Assn.	7	4/15/29	7,519	7,657	0.001%
Government National Mortgage Assn.	6.5	4/15/29	1,073	1,177	0.000%
Government National Mortgage Assn.	7	4/15/29	2,725	2,825	0.000%
Government National Mortgage Assn.	7	4/15/29	4,680	5,022	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,052	1,154	0.000%
Government National Mortgage Assn.	7.5	4/15/31	1,051	1,136	0.000%
Government National Mortgage Assn.	7	4/15/31	496	497	0.000%
Government National Mortgage Assn.	7	4/15/31	2,460	2,692	0.000%
Government National Mortgage Assn.	7	4/15/31	9,270	10,148	0.001%
Government National Mortgage Assn.	7	4/15/31	8,309	8,369	0.001%
Government National Mortgage Assn.	7	4/15/32	22,123	25,881	0.002%
Government National Mortgage Assn.	5.5	4/15/33	534,341	587,541	0.044%
Government National Mortgage Assn.	5	4/15/34	178,007	191,106	0.014%
Government National Mortgage Assn.	6	4/15/37	76,851	82,826	0.006%
Government National Mortgage Assn.	4.5	4/15/39	15,051	15,840	0.001%
Government National Mortgage Assn.	4.5	4/15/41	8,593,560	9,042,653	0.684%
Government National Mortgage Assn.	3	4/15/45	475,712	478,425	0.036%
Government National Mortgage Assn.	3	4/15/46	46,242	46,564	0.004%
Government National Mortgage Assn.	8.5	4/20/22	2,953	2,981	0.000%
Government National Mortgage Assn.	6.5	4/20/28	188	206	0.000%
Government National Mortgage Assn.	6.5	4/20/29	2,954	3,321	0.000%
Government National Mortgage Assn.	7	4/20/31	31,022	36,120	0.003%
Government National Mortgage Assn.	3	4/20/32	396,909	400,480	0.030%
Government National Mortgage Assn.	3.5	4/20/33	1,382,447	1,399,652	0.106%
Government National Mortgage Assn.	4.5	4/20/34	1,632	1,709	0.000%
Government National Mortgage Assn.	4.5	4/20/35	26,569	27,762	0.002%
Government National Mortgage Assn.	5	4/20/38	498,374	533,111	0.040%
Government National Mortgage Assn.	5	4/20/39	283,444	303,224	0.023%
Government National Mortgage Assn.	5.5	4/20/39	10,353	11,234	0.001%
Government National Mortgage Assn.	6	4/20/39	105,276	116,156	0.009%
Government National Mortgage Assn.	4.5	4/20/40	7,518,750	7,916,490	0.599%
Government National Mortgage Assn.	5	4/20/40	3,787,290	4,051,172	0.307%
Government National Mortgage Assn.	4.5	4/20/41	500,678	527,167	0.040%
Government National Mortgage Assn.	3.5	4/20/42	10,063	10,286	0.001%

Government National Mortgage Assn.	3	4/20/43	1,201,526	1,209,506	0.092%
Government National Mortgage Assn.	3.5	4/20/43	1,515,763	1,554,296	0.118%
Government National Mortgage Assn.	4	4/20/43	5,924,666	6,170,019	0.467%
Government National Mortgage Assn.	3.5	4/20/43	327,084	335,408	0.025%
Government National Mortgage Assn.	3.5	4/20/45	302,536	309,493	0.023%
Government National Mortgage Assn.	3.5	4/20/45	370,910	379,469	0.029%
Government National Mortgage Assn.	3.5	4/20/45	17,724,636	18,129,522	1.372%
Government National Mortgage Assn.	3.5	4/20/45	186,192	190,459	0.014%
Government National Mortgage Assn.	3	4/20/46	34,750,618	34,981,381	2.647%
Government National Mortgage Assn.	3	4/20/47	3,239,019	3,259,052	0.247%
Government National Mortgage Assn.	4	4/20/47	23,584,397	24,390,744	1.846%
Government National Mortgage Assn.	9	5/15/20	145	146	0.000%
Government National Mortgage Assn.	9	5/15/20	31	31	0.000%
Government National Mortgage Assn.	9.5	5/15/20	2,126	2,130	0.000%
Government National Mortgage Assn.	5	5/15/20	2,149	2,174	0.000%
Government National Mortgage Assn.	7.5	5/15/22	67	67	0.000%
Government National Mortgage Assn.	9	5/15/22	1,009	1,011	0.000%
Government National Mortgage Assn.	7.5	5/15/22	396	396	0.000%
Government National Mortgage Assn.	7.5	5/15/23	637	638	0.000%
Government National Mortgage Assn.	7.5	5/15/23	407	408	0.000%
Government National Mortgage Assn.	7.5	5/15/23	384	385	0.000%
Government National Mortgage Assn.	7.5	5/15/23	579	580	0.000%
Government National Mortgage Assn.	7.5	5/15/23	337	338	0.000%
Government National Mortgage Assn.	7.5	5/15/23	890	895	0.000%
Government National Mortgage Assn.	7.5	5/15/23	2,902	2,927	0.000%
Government National Mortgage Assn.	7.5	5/15/23	4,769	4,985	0.000%
Government National Mortgage Assn.	7	5/15/24	2,982	3,113	0.000%
Government National Mortgage Assn.	9	5/15/24	17,652	18,262	0.001%
Government National Mortgage Assn.	7.5	5/15/24	693	694	0.000%
Government National Mortgage Assn.	6.5	5/15/24	61,238	67,229	0.005%
Government National Mortgage Assn.	6.5	5/15/26	3,594	3,946	0.000%
Government National Mortgage Assn.	7.5	5/15/26	673	674	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,920	6,499	0.000%
Government National Mortgage Assn.	6.5	5/15/26	7,235	7,943	0.001%
Government National Mortgage Assn.	7	5/15/26	241	245	0.000%
Government National Mortgage Assn.	6.5	5/15/26	11,990	13,163	0.001%
Government National Mortgage Assn.	7	5/15/28	1,288	1,376	0.000%
Government National Mortgage Assn.	7	5/15/28	18,209	18,524	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,669	1,832	0.000%
Government National Mortgage Assn.	6.5	5/15/28	20,830	22,868	0.002%
Government National Mortgage Assn.	7	5/15/28	8,964	9,047	0.001%
Government National Mortgage Assn.	7	5/15/28	1,168	1,170	0.000%
Government National Mortgage Assn.	6.5	5/15/28	1,714	1,881	0.000%
Government National Mortgage Assn.	6.5	5/15/28	27,652	30,357	0.002%
Government National Mortgage Assn.	6.5	5/15/28	95	104	0.000%
Government National Mortgage Assn.	7	5/15/28	416	446	0.000%
Government National Mortgage Assn.	6.5	5/15/28	2,160	2,372	0.000%
Government National Mortgage Assn.	6.5	5/15/28	7,361	8,081	0.001%
Government National Mortgage Assn.	7	5/15/28	5,861	6,234	0.000%
Government National Mortgage Assn.	7	5/15/28	35,607	38,396	0.003%
Government National Mortgage Assn.	7	5/15/28	503	515	0.000%
Government National Mortgage Assn.	7	5/15/28	5,009	5,160	0.000%
Government National Mortgage Assn.	7	5/15/28	598	614	0.000%
Government National Mortgage Assn.	6.5	5/15/28	599	657	0.000%
Government National Mortgage Assn.	7	5/15/28	2,780	3,004	0.000%
Government National Mortgage Assn.	7.5	5/15/29	328	336	0.000%
Government National Mortgage Assn.	7	5/15/29	4,594	5,072	0.000%
Government National Mortgage Assn.	6.5	5/15/29	5,183	5,690	0.000%
Government National Mortgage Assn.	6.5	5/15/29	10,957	12,029	0.001%
Government National Mortgage Assn.	6.5	5/15/29	2,514	2,760	0.000%
Government National Mortgage Assn.	6.5	5/15/29	708	778	0.000%
Government National Mortgage Assn.	7	5/15/29	1,118	1,132	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,840	2,020	0.000%
Government National Mortgage Assn.	7.5	5/15/31	984	1,019	0.000%
Government National Mortgage Assn.	7	5/15/32	3,787	3,843	0.000%
Government National Mortgage Assn.	7.5	5/15/32	107	107	0.000%
Government National Mortgage Assn.	7	5/15/32	271	291	0.000%
Government National Mortgage Assn.	7	5/15/32	5,692	6,645	0.001%
Government National Mortgage Assn.	5	5/15/33	854	917	0.000%
Government National Mortgage Assn.	5	5/15/33	1,090	1,170	0.000%
Government National Mortgage Assn.	4.5	5/15/39	2,050,877	2,165,792	0.164%
Government National Mortgage Assn.	3	5/15/43	620,768	626,808	0.047%

Government National Mortgage Assn.	3	5/15/43	27,886	28,157	0.002%
Government National Mortgage Assn.	4	5/15/44	8,144,147	8,458,111	0.640%
Government National Mortgage Assn.	3	5/15/45	21,789	21,913	0.002%
Government National Mortgage Assn.	3	5/15/46	785,032	789,993	0.060%
Government National Mortgage Assn.	8.5	5/20/22	2,405	2,428	0.000%
Government National Mortgage Assn.	9	5/20/22	979	989	0.000%
Government National Mortgage Assn.	3	5/20/27	204,319	206,141	0.016%
Government National Mortgage Assn.	8	5/20/27	12,129	13,370	0.001%
Government National Mortgage Assn.	7	5/20/28	5,375	6,086	0.000%
Government National Mortgage Assn.	7	5/20/31	21,899	25,460	0.002%
Government National Mortgage Assn.	3	5/20/32	911,289	919,464	0.070%
Government National Mortgage Assn.	3.5	5/20/32	304,950	308,715	0.023%
Government National Mortgage Assn.	3.5	5/20/33	686,382	694,935	0.053%
Government National Mortgage Assn.	5.5	5/20/34	524,118	574,476	0.043%
Government National Mortgage Assn.	5	5/20/35	2,002,133	2,141,902	0.162%
Government National Mortgage Assn.	5.5	5/20/35	30,141	33,034	0.002%
Government National Mortgage Assn.	6	5/20/36	41,728	46,430	0.004%
Government National Mortgage Assn.	5.5	5/20/39	44,510	48,315	0.004%
Government National Mortgage Assn.	4.5	5/20/40	13,941,744	14,678,836	1.111%
Government National Mortgage Assn.	4	5/20/41	3,302,316	3,439,591	0.260%
Government National Mortgage Assn.	3.5	5/20/42	124,350	127,232	0.010%
Government National Mortgage Assn.	3.5	5/20/42	403,508	413,773	0.031%
Government National Mortgage Assn.	3.5	5/20/42	3,324,114	3,408,677	0.258%
Government National Mortgage Assn.	3	5/20/43	3,124,647	3,145,386	0.238%
Government National Mortgage Assn.	4	5/20/46	1,444,099	1,496,915	0.113%
Government National Mortgage Assn.	3.5	5/20/46	1,377,821	1,409,373	0.107%
Government National Mortgage Assn.	4	5/20/47	31,768,231	32,824,846	2.484%
Government National Mortgage Assn.	5.5	5/20/48	4,800,129	5,074,485	0.384%
Government National Mortgage Assn.	5	5/20/48	1,057,005	1,120,816	0.085%
Government National Mortgage Assn.	5	6/15/19	66	66	0.000%
Government National Mortgage Assn.	5	6/15/20	9,845	9,758	0.001%
Government National Mortgage Assn.	9	6/15/20	2	2	0.000%
Government National Mortgage Assn.	5	6/15/20	12,807	12,958	0.001%
Government National Mortgage Assn.	5	6/15/20	47,427	47,509	0.004%
Government National Mortgage Assn.	8.5	6/15/21	57	57	0.000%
Government National Mortgage Assn.	9	6/15/21	97	97	0.000%
Government National Mortgage Assn.	9	6/15/21	269	270	0.000%
Government National Mortgage Assn.	9	6/15/21	322	323	0.000%
Government National Mortgage Assn.	9	6/15/21	275	278	0.000%
Government National Mortgage Assn.	7	6/15/23	2,971	3,083	0.000%
Government National Mortgage Assn.	7.5	6/15/23	812	818	0.000%
Government National Mortgage Assn.	7.5	6/15/23	1,553	1,564	0.000%
Government National Mortgage Assn.	7	6/15/23	355	356	0.000%
Government National Mortgage Assn.	7.5	6/15/23	11,723	11,934	0.001%
Government National Mortgage Assn.	7.5	6/15/26	361	385	0.000%
Government National Mortgage Assn.	7	6/15/26	3,489	3,693	0.000%
Government National Mortgage Assn.	6.5	6/15/26	2,145	2,354	0.000%
Government National Mortgage Assn.	7.5	6/15/26	547	556	0.000%
Government National Mortgage Assn.	7.5	6/15/26	7,541	7,605	0.001%
Government National Mortgage Assn.	7	6/15/28	1,279	1,280	0.000%
Government National Mortgage Assn.	7	6/15/28	427	455	0.000%
Government National Mortgage Assn.	7	6/15/28	200	202	0.000%
Government National Mortgage Assn.	7	6/15/28	5,300	5,718	0.000%
Government National Mortgage Assn.	7	6/15/28	90	96	0.000%
Government National Mortgage Assn.	6.5	6/15/28	11,541	12,670	0.001%
Government National Mortgage Assn.	7	6/15/28	7,372	7,881	0.001%
Government National Mortgage Assn.	7	6/15/28	65,439	71,079	0.005%
Government National Mortgage Assn.	7.5	6/15/28	128,907	140,931	0.011%
Government National Mortgage Assn.	7.5	6/15/28	22,983	23,019	0.002%
Government National Mortgage Assn.	7	6/15/28	114	114	0.000%
Government National Mortgage Assn.	7	6/15/28	125	138	0.000%
Government National Mortgage Assn.	7.5	6/15/28	13,570	14,737	0.001%
Government National Mortgage Assn.	6.5	6/15/28	1,981	2,174	0.000%
Government National Mortgage Assn.	7	6/15/28	3,185	3,189	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,792	1,968	0.000%
Government National Mortgage Assn.	6.5	6/15/28	909	998	0.000%
Government National Mortgage Assn.	7	6/15/28	27,582	29,473	0.002%
Government National Mortgage Assn.	7	6/15/28	207	225	0.000%
Government National Mortgage Assn.	7	6/15/29	3,259	3,332	0.000%
Government National Mortgage Assn.	7	6/15/29	198	207	0.000%
Government National Mortgage Assn.	7	6/15/29	4,891	4,925	0.000%
Government National Mortgage Assn.	6.5	6/15/29	2,890	3,173	0.000%

Government National Mortgage Assn.	7	6/15/29	2,900	2,945	0.000%
Government National Mortgage Assn.	7	6/15/29	5,841	6,234	0.000%
Government National Mortgage Assn.	6.5	6/15/29	3,425	3,760	0.000%
Government National Mortgage Assn.	6.5	6/15/31	57,184	65,442	0.005%
Government National Mortgage Assn.	6.5	6/15/31	1,653	1,815	0.000%
Government National Mortgage Assn.	6.5	6/15/31	3,401	3,814	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,771	2,926	0.000%
Government National Mortgage Assn.	7.5	6/15/32	7,299	8,733	0.001%
Government National Mortgage Assn.	6	6/15/36	97,893	106,838	0.008%
Government National Mortgage Assn.	4.5	6/15/39	3,687,507	3,893,770	0.295%
Government National Mortgage Assn.	4.5	6/15/40	1,177,370	1,243,339	0.094%
Government National Mortgage Assn.	5	6/15/40	1,096,224	1,177,000	0.089%
Government National Mortgage Assn.	4.5	6/15/40	2,347,795	2,470,591	0.187%
Government National Mortgage Assn.	4.5	6/15/40	389,229	409,571	0.031%
Government National Mortgage Assn.	4.5	6/15/40	2,824,048	2,972,182	0.225%
Government National Mortgage Assn.	4.5	6/15/40	2,837,275	2,995,120	0.227%
Government National Mortgage Assn.	3.5	6/15/43	16,660,059	17,123,682	1.296%
Government National Mortgage Assn.	3	6/15/43	50,594	51,086	0.004%
Government National Mortgage Assn.	3	6/15/45	44,211	44,463	0.003%
Government National Mortgage Assn.	3	6/15/46	3,356,541	3,377,733	0.256%
Government National Mortgage Assn.	7	6/20/29	12,349	14,106	0.001%
Government National Mortgage Assn.	3	6/20/32	231,440	233,507	0.018%
Government National Mortgage Assn.	3.5	6/20/32	979,959	992,044	0.075%
Government National Mortgage Assn.	3	6/20/32	526,547	531,238	0.040%
Government National Mortgage Assn.	3.5	6/20/33	475,258	481,171	0.036%
Government National Mortgage Assn.	5	6/20/33	111,993	119,773	0.009%
Government National Mortgage Assn.	4.5	6/20/34	71,212	74,560	0.006%
Government National Mortgage Assn.	5	6/20/35	1,565	1,674	0.000%
Government National Mortgage Assn.	4	6/20/40	1,040,073	1,083,251	0.082%
Government National Mortgage Assn.	4.5	6/20/40	1,876,721	1,976,042	0.150%
Government National Mortgage Assn.	3.5	6/20/42	24,237	24,876	0.002%
Government National Mortgage Assn.	3.5	6/20/42	16,713,169	17,138,573	1.297%
Government National Mortgage Assn.	3	6/20/43	426,638	429,471	0.033%
Government National Mortgage Assn.	3.5	6/20/43	3,931,074	4,031,083	0.305%
Government National Mortgage Assn.	3.5	6/20/43	10,757,335	11,010,101	0.833%
Government National Mortgage Assn.	3	6/20/46	3,442,198	3,464,008	0.262%
Government National Mortgage Assn.	4	6/20/47	10,161,240	10,499,204	0.795%
Government National Mortgage Assn.	4.5	6/20/48	2,498,057	2,595,182	0.196%
Government National Mortgage Assn.	5	6/20/48	5,400,326	5,672,408	0.429%
Government National Mortgage Assn.	5.5	6/20/48	18,026,653	19,056,983	1.442%
Government National Mortgage Assn.	9.5	7/15/20	653	655	0.000%
Government National Mortgage Assn.	6	7/15/20	3,462	3,487	0.000%
Government National Mortgage Assn.	9	7/15/21	92	92	0.000%
Government National Mortgage Assn.	9.5	7/15/21	566	567	0.000%
Government National Mortgage Assn.	6	7/15/21	1,730	1,734	0.000%
Government National Mortgage Assn.	10	7/15/22	3,820	3,831	0.000%
Government National Mortgage Assn.	7.5	7/15/23	298	299	0.000%
Government National Mortgage Assn.	7.5	7/15/23	263	263	0.000%
Government National Mortgage Assn.	7.5	7/15/23	2,268	2,271	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,559	1,561	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,028	1,075	0.000%
Government National Mortgage Assn.	7.5	7/15/23	221	222	0.000%
Government National Mortgage Assn.	9	7/15/23	1,449	1,453	0.000%
Government National Mortgage Assn.	7.5	7/15/23	537	538	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,443	1,445	0.000%
Government National Mortgage Assn.	10	7/15/24	36	36	0.000%
Government National Mortgage Assn.	7	7/15/27	140	156	0.000%
Government National Mortgage Assn.	6.5	7/15/28	634	696	0.000%
Government National Mortgage Assn.	7	7/15/28	2,285	2,441	0.000%
Government National Mortgage Assn.	7	7/15/28	16,454	17,642	0.001%
Government National Mortgage Assn.	6.5	7/15/28	1,945	2,135	0.000%
Government National Mortgage Assn.	6.5	7/15/28	3,025	3,321	0.000%
Government National Mortgage Assn.	7	7/15/28	107,694	119,809	0.009%
Government National Mortgage Assn.	7.5	7/15/28	46,866	49,926	0.004%
Government National Mortgage Assn.	7	7/15/28	97,296	104,548	0.008%
Government National Mortgage Assn.	7	7/15/28	264	264	0.000%
Government National Mortgage Assn.	7	7/15/28	1,131	1,134	0.000%
Government National Mortgage Assn.	7	7/15/28	1,879	2,020	0.000%
Government National Mortgage Assn.	7	7/15/28	158	158	0.000%
Government National Mortgage Assn.	7	7/15/28	394	431	0.000%
Government National Mortgage Assn.	7	7/15/28	16,280	16,786	0.001%
Government National Mortgage Assn.	7.5	7/15/28	25,241	27,371	0.002%

Government National Mortgage Assn.	7	7/15/28	173,311	185,137	0.014%
Government National Mortgage Assn.	7	7/15/28	4,875	4,880	0.000%
Government National Mortgage Assn.	7	7/15/28	179	193	0.000%
Government National Mortgage Assn.	7	7/15/28	24,227	25,925	0.002%
Government National Mortgage Assn.	6.5	7/15/29	460	505	0.000%
Government National Mortgage Assn.	7	7/15/29	1,374	1,473	0.000%
Government National Mortgage Assn.	7	7/15/29	7,296	7,868	0.001%
Government National Mortgage Assn.	7	7/15/29	951	957	0.000%
Government National Mortgage Assn.	7	7/15/29	665	707	0.000%
Government National Mortgage Assn.	6.5	7/15/29	37,558	41,232	0.003%
Government National Mortgage Assn.	6.5	7/15/29	3,153	3,462	0.000%
Government National Mortgage Assn.	6.5	7/15/29	746	819	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,523	2,606	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,121	1,230	0.000%
Government National Mortgage Assn.	7	7/15/29	1,617	1,778	0.000%
Government National Mortgage Assn.	6.5	7/15/29	2,479	2,722	0.000%
Government National Mortgage Assn.	7	7/15/29	22,495	24,196	0.002%
Government National Mortgage Assn.	7.5	7/15/30	3,189	3,194	0.000%
Government National Mortgage Assn.	7.5	7/15/31	1,723	1,725	0.000%
Government National Mortgage Assn.	7	7/15/31	9,668	10,578	0.001%
Government National Mortgage Assn.	7.5	7/15/31	11,191	11,469	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,948	2,233	0.000%
Government National Mortgage Assn.	7	7/15/31	5,174	5,969	0.000%
Government National Mortgage Assn.	7	7/15/32	894	906	0.000%
Government National Mortgage Assn.	7	7/15/32	2,968	3,090	0.000%
Government National Mortgage Assn.	5	7/15/33	18,322	19,199	0.001%
Government National Mortgage Assn.	5	7/15/33	21,720	23,320	0.002%
Government National Mortgage Assn.	5.5	7/15/33	3,515,990	3,866,704	0.293%
Government National Mortgage Assn.	5	7/15/33	11,023	11,836	0.001%
Government National Mortgage Assn.	5.5	7/15/33	659,565	725,352	0.055%
Government National Mortgage Assn.	6	7/15/35	481,652	541,424	0.041%
Government National Mortgage Assn.	6	7/15/36	372,330	418,678	0.032%
Government National Mortgage Assn.	5	7/15/37	13,201	13,782	0.001%
Government National Mortgage Assn.	4.5	7/15/39	518,841	545,902	0.041%
Government National Mortgage Assn.	4.5	7/15/40	121,402	127,708	0.010%
Government National Mortgage Assn.	4	7/15/41	620,334	644,480	0.049%
Government National Mortgage Assn.	4	7/15/44	7,956,454	8,252,775	0.625%
Government National Mortgage Assn.	3	7/15/45	4,101,108	4,124,477	0.312%
Government National Mortgage Assn.	3	7/15/45	109,365	109,987	0.008%
Government National Mortgage Assn.	3	7/15/45	230,500	231,815	0.018%
Government National Mortgage Assn.	3	7/15/45	1,017,130	1,022,924	0.077%
Government National Mortgage Assn.	3	7/15/45	2,860,334	2,876,634	0.218%
Government National Mortgage Assn.	3	7/15/45	347,803	349,787	0.026%
Government National Mortgage Assn.	3	7/15/45	694,867	698,830	0.053%
Government National Mortgage Assn.	3	7/15/45	1,577,607	1,586,605	0.120%
Government National Mortgage Assn.	3	7/15/45	67,943	68,330	0.005%
Government National Mortgage Assn.	3	7/15/45	258,378	259,852	0.020%
Government National Mortgage Assn.	3	7/15/45	346,094	348,068	0.026%
Government National Mortgage Assn.	3	7/15/46	519,654	522,615	0.040%
Government National Mortgage Assn.	3	7/15/46	2,746,393	2,763,742	0.209%
Government National Mortgage Assn.	3	7/15/46	6,049,726	6,087,913	0.461%
Government National Mortgage Assn.	3	7/15/46	423,982	426,650	0.032%
Government National Mortgage Assn.	10	7/20/19	0	0	0.000%
Government National Mortgage Assn.	6	7/20/19	175	175	0.000%
Government National Mortgage Assn.	3.5	7/20/27	274,130	277,502	0.021%
Government National Mortgage Assn.	7	7/20/31	19,530	22,721	0.002%
Government National Mortgage Assn.	3.5	7/20/33	256,349	259,518	0.020%
Government National Mortgage Assn.	5.5	7/20/33	382,158	418,897	0.032%
Government National Mortgage Assn.	5	7/20/34	22,459	24,021	0.002%
Government National Mortgage Assn.	5.5	7/20/34	285,459	313,039	0.024%
Government National Mortgage Assn.	6	7/20/34	202,652	229,025	0.017%
Government National Mortgage Assn.	5.5	7/20/34	339,527	372,237	0.028%
Government National Mortgage Assn.	5.5	7/20/35	2,905,149	3,213,784	0.243%
Government National Mortgage Assn.	6.5	7/20/35	660,385	758,234	0.057%
Government National Mortgage Assn.	6	7/20/36	109,124	121,041	0.009%
Government National Mortgage Assn.	4.5	7/20/39	15,928	16,770	0.001%
Government National Mortgage Assn.	5	7/20/39	425,202	454,876	0.034%
Government National Mortgage Assn.	4.5	7/20/40	2,561,644	2,697,321	0.204%
Government National Mortgage Assn.	4.5	7/20/41	7,066	7,439	0.001%
Government National Mortgage Assn.	3.5	7/20/42	4,243,133	4,351,103	0.329%
Government National Mortgage Assn.	4	7/20/42	1,928,060	2,007,830	0.152%
Government National Mortgage Assn.	4	7/20/43	1,192,782	1,241,974	0.094%

Government National Mortgage Assn.	4.5	7/20/46	2,483,028	2,612,582	0.198%
Government National Mortgage Assn.	3	7/20/46	4,571,797	4,602,175	0.348%
Government National Mortgage Assn.	3.5	7/20/46	18,075,197	18,488,087	1.399%
Government National Mortgage Assn.	3.5	7/20/46	3,381,135	3,468,339	0.262%
Government National Mortgage Assn.	3.5	7/20/46	3,219,823	3,329,707	0.252%
Government National Mortgage Assn.	4	7/20/47	2,230,096	2,304,980	0.174%
Government National Mortgage Assn.	4.5	7/20/47	14,063,158	14,608,699	1.106%
Government National Mortgage Assn.	5	7/20/48	10,924,004	11,447,507	0.866%
Government National Mortgage Assn.	10.5	8/15/20	704	712	0.000%
Government National Mortgage Assn.	9	8/15/21	136	137	0.000%
Government National Mortgage Assn.	7.5	8/15/22	12,088	12,106	0.001%
Government National Mortgage Assn.	7.5	8/15/22	1,088	1,089	0.000%
Government National Mortgage Assn.	7.5	8/15/22	412	413	0.000%
Government National Mortgage Assn.	7.5	8/15/22	1,089	1,091	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,767	2,771	0.000%
Government National Mortgage Assn.	7.5	8/15/23	4,431	4,437	0.000%
Government National Mortgage Assn.	7.5	8/15/23	3,622	3,692	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,954	1,957	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,037	1,042	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,500	1,514	0.000%
Government National Mortgage Assn.	7.5	8/15/23	304	305	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,594	2,611	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,088	1,090	0.000%
Government National Mortgage Assn.	9	8/15/24	327	328	0.000%
Government National Mortgage Assn.	9	8/15/24	4,832	4,845	0.000%
Government National Mortgage Assn.	9.5	8/15/24	2,702	2,709	0.000%
Government National Mortgage Assn.	7	8/15/24	489	523	0.000%
Government National Mortgage Assn.	8	8/15/27	77,485	84,434	0.006%
Government National Mortgage Assn.	6.5	8/15/27	9,989	10,966	0.001%
Government National Mortgage Assn.	6.5	8/15/27	14,150	15,535	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,640	1,643	0.000%
Government National Mortgage Assn.	6.5	8/15/28	4,714	5,175	0.000%
Government National Mortgage Assn.	6.5	8/15/28	6,154	6,756	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,151	2,361	0.000%
Government National Mortgage Assn.	7	8/15/28	1,562	1,676	0.000%
Government National Mortgage Assn.	7	8/15/28	1,119	1,204	0.000%
Government National Mortgage Assn.	6.5	8/15/28	9,686	10,634	0.001%
Government National Mortgage Assn.	6.5	8/15/28	11,544	12,673	0.001%
Government National Mortgage Assn.	6.5	8/15/28	8,089	8,880	0.001%
Government National Mortgage Assn.	6.5	8/15/28	4,469	4,906	0.000%
Government National Mortgage Assn.	7	8/15/28	6,046	6,427	0.000%
Government National Mortgage Assn.	7	8/15/28	351	351	0.000%
Government National Mortgage Assn.	6.5	8/15/28	980	1,076	0.000%
Government National Mortgage Assn.	7	8/15/28	12,665	12,731	0.001%
Government National Mortgage Assn.	7	8/15/28	11,524	11,966	0.001%
Government National Mortgage Assn.	7	8/15/28	1,036	1,057	0.000%
Government National Mortgage Assn.	7	8/15/29	835	857	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,732	1,773	0.000%
Government National Mortgage Assn.	6.5	8/15/29	1,330	1,460	0.000%
Government National Mortgage Assn.	7	8/15/29	52,000	56,539	0.004%
Government National Mortgage Assn.	7	8/15/29	214	216	0.000%
Government National Mortgage Assn.	7.5	8/15/29	2,233	2,575	0.000%
Government National Mortgage Assn.	7.5	8/15/30	13,129	13,279	0.001%
Government National Mortgage Assn.	7.5	8/15/30	245	250	0.000%
Government National Mortgage Assn.	6.5	8/15/31	12,378	13,589	0.001%
Government National Mortgage Assn.	7	8/15/31	10,379	10,794	0.001%
Government National Mortgage Assn.	7	8/15/31	4,940	5,530	0.000%
Government National Mortgage Assn.	7	8/15/31	241	280	0.000%
Government National Mortgage Assn.	7	8/15/31	9,377	9,701	0.001%
Government National Mortgage Assn.	7.5	8/15/31	3,681	4,065	0.000%
Government National Mortgage Assn.	7.5	8/15/31	614	668	0.000%
Government National Mortgage Assn.	6.5	8/15/31	12,068	13,249	0.001%
Government National Mortgage Assn.	6.5	8/15/32	20,382	22,377	0.002%
Government National Mortgage Assn.	7	8/15/32	1,218	1,276	0.000%
Government National Mortgage Assn.	7	8/15/32	16,963	18,540	0.001%
Government National Mortgage Assn.	6	8/15/33	467,385	525,384	0.040%
Government National Mortgage Assn.	5	8/15/33	1,741	1,869	0.000%
Government National Mortgage Assn.	5	8/15/33	58,178	62,415	0.005%
Government National Mortgage Assn.	5	8/15/33	156,358	167,747	0.013%
Government National Mortgage Assn.	7	8/15/35	3,050	3,205	0.000%
Government National Mortgage Assn.	6.5	8/15/36	449	494	0.000%
Government National Mortgage Assn.	6.5	8/15/36	24,850	27,281	0.002%

Government National Mortgage Assn.	5.5	8/15/38	176,100	193,795	0.015%
Government National Mortgage Assn.	4.5	8/15/39	596,628	627,894	0.048%
Government National Mortgage Assn.	3	8/15/42	611,712	616,736	0.047%
Government National Mortgage Assn.	3	8/15/43	24,873	25,115	0.002%
Government National Mortgage Assn.	3	8/15/45	4,860,847	4,888,537	0.370%
Government National Mortgage Assn.	3	8/15/45	1,473,551	1,481,953	0.112%
Government National Mortgage Assn.	3	8/15/45	461,918	464,552	0.035%
Government National Mortgage Assn.	3	8/15/45	325,097	326,954	0.025%
Government National Mortgage Assn.	3	8/15/45	43,477	43,725	0.003%
Government National Mortgage Assn.	3	8/15/45	17,902	18,004	0.001%
Government National Mortgage Assn.	6	8/20/19	106	106	0.000%
Government National Mortgage Assn.	8	8/20/25	11,119	12,062	0.001%
Government National Mortgage Assn.	6.5	8/20/29	467	528	0.000%
Government National Mortgage Assn.	7	8/20/29	75,007	85,468	0.006%
Government National Mortgage Assn.	7	8/20/30	23,331	25,555	0.002%
Government National Mortgage Assn.	3	8/20/31	972,291	981,041	0.074%
Government National Mortgage Assn.	6.5	8/20/31	9,471	10,852	0.001%
Government National Mortgage Assn.	5.5	8/20/33	77,751	85,211	0.006%
Government National Mortgage Assn.	5	8/20/33	805,092	863,606	0.065%
Government National Mortgage Assn.	5.5	8/20/34	159,140	174,462	0.013%
Government National Mortgage Assn.	5	8/20/35	24,052	25,733	0.002%
Government National Mortgage Assn.	5.5	8/20/35	75,338	82,542	0.006%
Government National Mortgage Assn.	5.5	8/20/38	467,238	507,052	0.038%
Government National Mortgage Assn.	6	8/20/38	352,882	390,407	0.030%
Government National Mortgage Assn.	4	8/20/39	31,229	32,624	0.002%
Government National Mortgage Assn.	4.5	8/20/39	31,261	32,916	0.002%
Government National Mortgage Assn.	4	8/20/40	1,024,016	1,066,648	0.081%
Government National Mortgage Assn.	4.5	8/20/40	159,416	167,850	0.013%
Government National Mortgage Assn.	5	8/20/40	1,914,281	2,047,650	0.155%
Government National Mortgage Assn.	3.5	8/20/42	4,460,789	4,567,255	0.346%
Government National Mortgage Assn.	5	8/20/42	840,204	898,200	0.068%
Government National Mortgage Assn.	3	8/20/43	769,597	774,711	0.059%
Government National Mortgage Assn.	3.5	8/20/43	2,089,703	2,142,875	0.162%
Government National Mortgage Assn.	3.5	8/20/44	1,466,210	1,508,105	0.114%
Government National Mortgage Assn.	3.5	8/20/45	7,915,640	8,100,127	0.613%
Government National Mortgage Assn.	3	8/20/46	56,983,371	57,397,114	4.344%
Government National Mortgage Assn.	3.5	8/20/46	1,046,460	1,073,449	0.081%
Government National Mortgage Assn.	3.5	8/20/46	2,912,291	2,987,402	0.226%
Government National Mortgage Assn.	3.5	8/20/46	10,267,725	10,549,864	0.798%
Government National Mortgage Assn.	3.5	8/20/46	1,758,014	1,799,676	0.136%
Government National Mortgage Assn.	3.5	8/20/46	16,354,241	16,727,129	1.266%
Government National Mortgage Assn.	4.5	8/20/47	3,304,682	3,432,878	0.260%
Government National Mortgage Assn.	5	8/20/47	14,837,732	15,610,124	1.181%
Government National Mortgage Assn.	5	8/20/48	2,539,150	2,693,204	0.204%
Government National Mortgage Assn.	9	9/15/19	61	61	0.000%
Government National Mortgage Assn.	9	9/15/20	47	47	0.000%
Government National Mortgage Assn.	7.5	9/15/22	550	558	0.000%
Government National Mortgage Assn.	7.5	9/15/22	387	387	0.000%
Government National Mortgage Assn.	7.5	9/15/22	1,120	1,128	0.000%
Government National Mortgage Assn.	7.5	9/15/22	776	777	0.000%
Government National Mortgage Assn.	7.5	9/15/22	1,850	1,853	0.000%
Government National Mortgage Assn.	7.5	9/15/22	714	715	0.000%
Government National Mortgage Assn.	7.5	9/15/22	1,070	1,109	0.000%
Government National Mortgage Assn.	7.5	9/15/22	385	385	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,913	2,008	0.000%
Government National Mortgage Assn.	7.5	9/15/23	4,261	4,303	0.000%
Government National Mortgage Assn.	7.5	9/15/23	45	45	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,333	1,335	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,528	1,542	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,249	1,250	0.000%
Government National Mortgage Assn.	7.5	9/15/23	3,963	3,968	0.000%
Government National Mortgage Assn.	9	9/15/24	1,135	1,138	0.000%
Government National Mortgage Assn.	9	9/15/24	303	303	0.000%
Government National Mortgage Assn.	9.5	9/15/24	3,978	3,989	0.000%
Government National Mortgage Assn.	8	9/15/24	2,270	2,274	0.000%
Government National Mortgage Assn.	9	9/15/24	4,166	4,177	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,291	1,309	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,949	1,952	0.000%
Government National Mortgage Assn.	8	9/15/27	70,890	77,039	0.006%
Government National Mortgage Assn.	7	9/15/27	8,581	8,646	0.001%
Government National Mortgage Assn.	8	9/15/27	22,377	22,419	0.002%
Government National Mortgage Assn.	8	9/15/27	71,283	77,525	0.006%

Government National Mortgage Assn.	7.5	9/15/27	12,781	13,833	0.001%
Government National Mortgage Assn.	6.5	9/15/27	17,309	19,002	0.001%
Government National Mortgage Assn.	7	9/15/27	772	853	0.000%
Government National Mortgage Assn.	6.5	9/15/28	7,509	8,243	0.001%
Government National Mortgage Assn.	7	9/15/28	2,420	2,471	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,175	1,290	0.000%
Government National Mortgage Assn.	6.5	9/15/28	2,925	3,211	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,330	1,460	0.000%
Government National Mortgage Assn.	6.5	9/15/28	690	758	0.000%
Government National Mortgage Assn.	7	9/15/28	1,608	1,748	0.000%
Government National Mortgage Assn.	6.5	9/15/28	2,452	2,691	0.000%
Government National Mortgage Assn.	6.5	9/15/28	243	266	0.000%
Government National Mortgage Assn.	7	9/15/28	4,471	4,818	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,227	1,347	0.000%
Government National Mortgage Assn.	6.5	9/15/28	892	980	0.000%
Government National Mortgage Assn.	7	9/15/28	821	829	0.000%
Government National Mortgage Assn.	7	9/15/28	47	47	0.000%
Government National Mortgage Assn.	7	9/15/28	1,693	1,705	0.000%
Government National Mortgage Assn.	6.5	9/15/28	14,512	15,932	0.001%
Government National Mortgage Assn.	7	9/15/28	164	165	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,221	1,340	0.000%
Government National Mortgage Assn.	6.5	9/15/28	11,654	12,794	0.001%
Government National Mortgage Assn.	7	9/15/28	2,011	2,042	0.000%
Government National Mortgage Assn.	7	9/15/28	1,976	1,978	0.000%
Government National Mortgage Assn.	7	9/15/28	635	682	0.000%
Government National Mortgage Assn.	6.5	9/15/28	306	342	0.000%
Government National Mortgage Assn.	6.5	9/15/28	20,866	22,908	0.002%
Government National Mortgage Assn.	7	9/15/28	4,317	4,322	0.000%
Government National Mortgage Assn.	6.5	9/15/28	827	908	0.000%
Government National Mortgage Assn.	7	9/15/29	13,268	14,318	0.001%
Government National Mortgage Assn.	7.5	9/15/29	7,599	7,945	0.001%
Government National Mortgage Assn.	7	9/15/29	1,571	1,604	0.000%
Government National Mortgage Assn.	7	9/15/29	1,924	2,101	0.000%
Government National Mortgage Assn.	7	9/15/29	2,209	2,229	0.000%
Government National Mortgage Assn.	6.5	9/15/29	4,563	5,010	0.000%
Government National Mortgage Assn.	7	9/15/29	167	168	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,306	1,339	0.000%
Government National Mortgage Assn.	7	9/15/31	20,496	20,879	0.002%
Government National Mortgage Assn.	7	9/15/31	241	244	0.000%
Government National Mortgage Assn.	7.5	9/15/31	471	524	0.000%
Government National Mortgage Assn.	7	9/15/31	3,217	3,591	0.000%
Government National Mortgage Assn.	7	9/15/31	6,523	6,617	0.001%
Government National Mortgage Assn.	7	9/15/31	1,956	2,014	0.000%
Government National Mortgage Assn.	7	9/15/31	5,699	5,778	0.000%
Government National Mortgage Assn.	7	9/15/31	38,194	44,210	0.003%
Government National Mortgage Assn.	5	9/15/33	25,087	26,933	0.002%
Government National Mortgage Assn.	5	9/15/33	9,117	9,749	0.001%
Government National Mortgage Assn.	6.5	9/15/36	18,705	21,430	0.002%
Government National Mortgage Assn.	3	9/15/42	17,400,283	17,542,686	1.328%
Government National Mortgage Assn.	3	9/15/43	49,226	49,704	0.004%
Government National Mortgage Assn.	3	9/15/45	124,346	125,056	0.009%
Government National Mortgage Assn.	3	9/15/45	736,432	740,630	0.056%
Government National Mortgage Assn.	4.5	9/15/45	148,519	156,291	0.012%
Government National Mortgage Assn.	11	9/20/19	147	147	0.000%
Government National Mortgage Assn.	10	9/20/20	319	319	0.000%
Government National Mortgage Assn.	8	9/20/26	23,091	26,416	0.002%
Government National Mortgage Assn.	3	9/20/32	401,107	404,689	0.031%
Government National Mortgage Assn.	3.5	9/20/33	571,067	578,036	0.044%
Government National Mortgage Assn.	5	9/20/33	1,857,335	1,986,940	0.150%
Government National Mortgage Assn.	5.5	9/20/33	99,314	108,844	0.008%
Government National Mortgage Assn.	5.5	9/20/34	660,883	724,402	0.055%
Government National Mortgage Assn.	5	9/20/35	231,249	247,366	0.019%
Government National Mortgage Assn.	5.5	9/20/35	1,556,423	1,703,882	0.129%
Government National Mortgage Assn.	6	9/20/38	1,946,384	2,151,892	0.163%
Government National Mortgage Assn.	4.5	9/20/40	387,084	396,509	0.030%
Government National Mortgage Assn.	4	9/20/40	1,124,677	1,172,981	0.089%
Government National Mortgage Assn.	4.5	9/20/40	1,409,078	1,483,302	0.112%
Government National Mortgage Assn.	4.5	9/20/41	242,828	255,629	0.019%
Government National Mortgage Assn.	3.5	9/20/42	8,015,372	8,219,320	0.622%
Government National Mortgage Assn.	4	9/20/42	114,301	119,011	0.009%
Government National Mortgage Assn.	3	9/20/44	3,012,311	3,038,470	0.230%
Government National Mortgage Assn.	3.5	9/20/44	730,525	749,326	0.057%

Government National Mortgage Assn.	4	9/20/45	834,099	854,189	0.065%
Government National Mortgage Assn.	4.5	9/20/46	3,123,869	3,280,528	0.248%
Government National Mortgage Assn.	3.5	9/20/46	888,235	911,036	0.069%
Government National Mortgage Assn.	3.5	9/20/46	2,147,321	2,202,676	0.167%
Government National Mortgage Assn.	3.5	9/20/46	2,116,973	2,171,572	0.164%
Government National Mortgage Assn.	5	9/20/47	6,941,451	7,302,775	0.553%
Government National Mortgage Assn.	5	9/20/48	2,651,466	2,783,232	0.211%
Government National Mortgage Association	4.5	11/20/38	2,277,742	63,390	0.005%
Government National Mortgage Association	3.5	12/20/45	12,184,747	1,762,945	0.133%
Government National Mortgage Association	2.84	12/20/48	19,799,811	19,731,800	1.493%
Government National Mortgage Association	4	2/20/39	834,585	47,778	0.004%
Government National Mortgage Association	3.5	2/20/41	11,364,751	1,112,814	0.084%
Government National Mortgage Association	3	2/20/46	6,719,497	792,057	0.060%
Government National Mortgage Association	3.5	3/20/39	6,815,057	357,776	0.027%
Government National Mortgage Association	3	3/20/46	13,890,534	1,586,261	0.120%
Government National Mortgage Association	4	4/20/38	4,171,880	76,637	0.006%
Government National Mortgage Association	4.5	4/20/39	452,145	90,918	0.007%
Government National Mortgage Association	3.5	4/20/39	7,849,216	519,053	0.039%
Government National Mortgage Association	3.5	4/20/46	14,825,713	2,430,585	0.184%
Government National Mortgage Association	2.94	4/20/46	13,007,609	13,017,977	0.985%
Government National Mortgage Association	4	5/20/37	2,018,919	158,190	0.012%
Government National Mortgage Association	3	6/20/37	2,252,982	192,861	0.015%
Government National Mortgage Association	3.5	6/20/39	5,657,665	579,695	0.044%
Government National Mortgage Association	3.5	6/20/47	5,887,912	5,704,536	0.432%
Government National Mortgage Association	3.5	8/20/39	13,058,567	1,247,425	0.094%
Government National Mortgage Association	4	8/20/44	18,363,428	3,149,392	0.238%
Government National Mortgage Association	3.5	9/20/29	5,647,228	577,159	0.044%
Government National Mortgage Association	4.5	9/20/38	465,876	469,313	0.036%
Government National Mortgage Association	3.5	9/20/41	1,900,000	1,950,379	0.148%
Halcyon Loan Advisors Funding 2014-3	4.46	10/22/25	1,725,000	1,722,668	0.130%
TRP Government Reserve	2.49		63,796,444	63,796,444	4.828%
Vendee Mortgage Trust 1996-3	9.79	3/15/25	1,389	1,411	0.000%

Total Investments in Securities **1,428,540,749**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
CMBX.NA.AAA.10 11/17/2059	(10,000,000)	(50,420)	-0.004%
CMBX.NA.AAA.10 11/17/2059	(10,000,000)	(50,420)	-0.004%
USD IRS 02/28/2024 PAY FIX	(29,000,000)	(319,232)	-0.024%
USD IRS 03/08/2029 PAY FIX	(19,750,000)	(555,192)	-0.042%
USD IRS 12/04/2028 PAY FIX	(39,350,000)	(2,280,451)	-0.173%
USD IRS 12/10/2028 PAY FIX	(33,700,000)	(1,579,317)	-0.120%
USD IRS 12/19/2028 PAY FIX	(10,000,000)	(448,990)	-0.034%

Total Swap Contracts **(5,284,022)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
90DAY EURODOLLAR FUT DEC 19	(92)	12/16/2019	(5,610,275)	(15,281)	(0.425%)
90DAY EURODOLLAR FUT JUN 19	1	6/17/2019	13,887,338	25,532	1.051%
90DAY EURODOLLAR FUT MAR 20	(844)	3/16/2020	(51,528,838)	(175,143)	(3.899%)
FVM9 5YR US NOTE FUT JUN 19	148	6/28/2019	17,142,563	(10,595)	1.297%
TUM9 2YR US NOTE FUT JUN 19	(112)	6/28/2019	(23,866,500)	(8,081)	(1.806%)
TYM9 UST 10YR FUT JUN 19	72	6/19/2019	8,943,750	(3,321)	0.677%
USM9 US LONG BOND FUT JUN 19	(70)	6/19/2019	(10,475,938)	(7,599)	(0.793%)
UXYM9 UST 10YR ULTRA FUT JUN19	(6)	6/19/2019	(796,688)	(15,385)	(0.060%)
WNM9 ULTRA US BOND FUT JUN19	374	6/19/2019	62,832,000	2,293,668	4.755%

Total Futures Contracts **2,083,794**

NET ASSETS 1,321,424,283

NET ASSET VALUE PER SHARE

GNMA Fund Shares 9.06

(\$1,295,817,683 / 142,972,293 Shares Outstanding)

GNMA Fund- I Class Shares 9.06

(\$25,606,600 / 2,825,161 Shares Outstanding)

ADR American Depository Receipts
ADS American Depository 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 Depository Receipt
FRN	Floating Rate Note
GDR	Global Depository Receipts
GDS	Global Depository 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.