

**Portfolio of Investments**

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae Interest Strip	8.5	4/25/22	54	1	0.000%
Fannie Mae REMICS	5.5	12/25/36	882,922	1,027,843	0.087%
Fannie Mae REMICS	3	2/25/28	7,079,180	405,919	0.034%
Federal Home Loan Mortgage	7	11/1/30	1,811	2,091	0.000%
Federal Home Loan Mortgage	7	4/1/32	482,802	559,298	0.047%
Federal Home Loan Mortgage	6.5	8/1/36	26,122	29,953	0.003%
Federal National Mortgage Assn.	2.14	11/1/35	4,849	4,891	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	2,172,532	2,290,045	0.194%
Federal National Mortgage Assn.	3	1/1/27	2,924,000	3,088,132	0.262%
Federal National Mortgage Assn.	2.5	1/1/28	2,959,000	3,077,244	0.261%
Federal National Mortgage Assn.	2	1/1/29	5,562,000	5,701,118	0.483%
Federal National Mortgage Assn.	5	1/1/34	2,488,000	2,757,841	0.234%
Federal National Mortgage Assn.	1.5	1/1/36	1,092,000	1,095,213	0.093%
Federal National Mortgage Assn.	4.5	1/1/36	(1,926,000)	(2,096,933)	(0.178%)
Federal National Mortgage Assn.	4	1/1/41	(2,318,000)	(2,487,323)	(0.211%)
Federal National Mortgage Assn.	3.5	1/1/42	(5,812,000)	(6,141,422)	(0.520%)
Federal National Mortgage Assn.	3	1/1/43	7,160,000	7,459,266	0.632%
Federal National Mortgage Assn.	2.5	1/1/44	20,000,000	20,523,438	1.738%
Federal National Mortgage Assn.	2.5	1/1/44	14,906,000	15,264,093	1.293%
Federal National Mortgage Assn.	5	1/1/49	3,707,422	4,187,313	0.355%
Federal National Mortgage Assn.	2	1/1/50	(3,047,000)	(3,035,693)	(0.257%)
Federal National Mortgage Assn.	1.5	1/1/51	(20,000,000)	(19,321,875)	(1.636%)
Federal National Mortgage Assn.	1.5	1/1/51	(3,177,000)	(3,063,944)	(0.259%)
Federal National Mortgage Assn.	3	12/1/49	11,717,919	12,250,581	1.038%
Federal National Mortgage Assn.	2.5	12/1/50	22,990,968	23,614,595	2.000%
Federal National Mortgage Assn.	3	2/1/50	7,307,026	7,622,639	0.646%
Federal National Mortgage Assn.	3.5	5/1/50	2,643,177	2,827,525	0.239%
Federal National Mortgage Assn.	3.5	7/1/48	328,833	338,193	0.029%
Government National Mortgage Assn.	9	10/15/21	13	13	0.000%
Government National Mortgage Assn.	7.5	10/15/23	964	977	0.000%
Government National Mortgage Assn.	7.5	10/15/23	655	658	0.000%
Government National Mortgage Assn.	7.5	10/15/23	4,647	4,665	0.000%
Government National Mortgage Assn.	7.5	10/15/23	396	397	0.000%
Government National Mortgage Assn.	9.5	10/15/24	2,091	2,096	0.000%
Government National Mortgage Assn.	7.5	10/15/27	5,068	5,641	0.000%
Government National Mortgage Assn.	6.5	10/15/27	232	259	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,231	1,375	0.000%
Government National Mortgage Assn.	6.5	10/15/28	446	498	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,996	4,490	0.000%
Government National Mortgage Assn.	6.5	10/15/28	5,950	6,644	0.001%
Government National Mortgage Assn.	7.5	10/15/28	373	374	0.000%
Government National Mortgage Assn.	6.5	10/15/28	515	575	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,112	1,241	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,468	1,639	0.000%
Government National Mortgage Assn.	6.5	10/15/28	10,054	11,227	0.001%
Government National Mortgage Assn.	6.5	10/15/28	3,073	3,432	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,789	1,997	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,264	3,686	0.000%
Government National Mortgage Assn.	6.5	10/15/28	274	312	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,129	1,261	0.000%
Government National Mortgage Assn.	6.5	10/15/28	11,715	13,082	0.001%
Government National Mortgage Assn.	7.5	10/15/29	3,718	3,954	0.000%
Government National Mortgage Assn.	7.5	10/15/29	1,453	1,672	0.000%
Government National Mortgage Assn.	7.5	10/15/30	180	188	0.000%
Government National Mortgage Assn.	7.5	10/15/30	123	140	0.000%
Government National Mortgage Assn.	7.5	10/15/30	1,549	1,762	0.000%
Government National Mortgage Assn.	5	10/15/33	121,651	141,623	0.012%
Government National Mortgage Assn.	6.5	10/15/36	3,745	4,305	0.000%
Government National Mortgage Assn.	6.5	10/15/36	8,827	9,857	0.001%
Government National Mortgage Assn.	5.5	10/15/38	4,163,008	4,819,510	0.408%
Government National Mortgage Assn.	5	10/15/39	260,307	299,507	0.025%
Government National Mortgage Assn.	3.5	10/15/42	5,551,817	6,008,809	0.509%
Government National Mortgage Assn.	3	10/15/44	16,164	16,811	0.001%
Government National Mortgage Assn.	8.5	10/20/22	148	150	0.000%
Government National Mortgage Assn.	8	10/20/24	4,113	4,377	0.000%

Government National Mortgage Assn.	6.5	10/20/28	31,989	36,469	0.003%
Government National Mortgage Assn.	7	10/20/28	148,543	171,324	0.015%
Government National Mortgage Assn.	7	10/20/29	11,993	13,943	0.001%
Government National Mortgage Assn.	7	10/20/30	56,356	66,746	0.006%
Government National Mortgage Assn.	6.5	10/20/31	100,433	118,452	0.010%
Government National Mortgage Assn.	3	10/20/32	757,035	792,716	0.067%
Government National Mortgage Assn.	5.5	10/20/32	231,670	273,761	0.023%
Government National Mortgage Assn.	5.5	10/20/33	698	801	0.000%
Government National Mortgage Assn.	5.5	10/20/34	2,175,573	2,550,451	0.216%
Government National Mortgage Assn.	5	10/20/35	15,536	17,767	0.002%
Government National Mortgage Assn.	5.5	10/20/35	1,951	2,286	0.000%
Government National Mortgage Assn.	4.5	10/20/39	14,067	15,774	0.001%
Government National Mortgage Assn.	5	10/20/39	3,995,126	4,591,029	0.389%
Government National Mortgage Assn.	6	10/20/39	31,714	37,315	0.003%
Government National Mortgage Assn.	4	10/20/40	103,387	114,502	0.010%
Government National Mortgage Assn.	4.5	10/20/40	89,494	100,354	0.008%
Government National Mortgage Assn.	5	10/20/40	380,727	437,520	0.037%
Government National Mortgage Assn.	4	10/20/41	2,267,508	2,516,402	0.213%
Government National Mortgage Assn.	4.5	10/20/41	123,598	138,599	0.012%
Government National Mortgage Assn.	5.5	10/20/44	6,278	7,361	0.001%
Government National Mortgage Assn.	4	10/20/45	13,708,085	15,020,111	1.272%
Government National Mortgage Assn.	3.5	10/20/45	158,034	171,526	0.015%
Government National Mortgage Assn.	3.5	10/20/46	378,110	411,167	0.035%
Government National Mortgage Assn.	6	10/20/48	73,537	85,769	0.007%
Government National Mortgage Assn.	3	10/20/49	4,511,065	4,655,221	0.394%
Government National Mortgage Assn.	8.5	11/15/22	377	379	0.000%
Government National Mortgage Assn.	7.5	11/15/22	14	14	0.000%
Government National Mortgage Assn.	8.5	11/15/22	141	141	0.000%
Government National Mortgage Assn.	7.5	11/15/23	7,732	7,762	0.001%
Government National Mortgage Assn.	7.5	11/15/23	1,772	1,779	0.000%
Government National Mortgage Assn.	7.5	11/15/23	1,414	1,420	0.000%
Government National Mortgage Assn.	7.5	11/15/25	838	856	0.000%
Government National Mortgage Assn.	7.5	11/15/25	7,061	7,367	0.001%
Government National Mortgage Assn.	7.5	11/15/25	1,045	1,132	0.000%
Government National Mortgage Assn.	7.5	11/15/26	733	750	0.000%
Government National Mortgage Assn.	7.5	11/15/26	2,830	2,861	0.000%
Government National Mortgage Assn.	8	11/15/26	2,139	2,148	0.000%
Government National Mortgage Assn.	7.5	11/15/28	36,162	38,611	0.003%
Government National Mortgage Assn.	6.5	11/15/28	5,550	6,197	0.001%
Government National Mortgage Assn.	7.5	11/15/29	10,742	11,442	0.001%
Government National Mortgage Assn.	7.5	11/15/29	436	438	0.000%
Government National Mortgage Assn.	6.5	11/15/29	3,929	4,388	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,175	2,184	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,348	1,511	0.000%
Government National Mortgage Assn.	7.5	11/15/30	130	131	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,547	1,555	0.000%
Government National Mortgage Assn.	7.5	11/15/30	7,172	7,528	0.001%
Government National Mortgage Assn.	7.5	11/15/31	145	146	0.000%
Government National Mortgage Assn.	6	11/15/32	16,334	18,411	0.002%
Government National Mortgage Assn.	5	11/15/33	11,990	13,953	0.001%
Government National Mortgage Assn.	4.5	11/15/33	4,883	5,425	0.000%
Government National Mortgage Assn.	5	11/15/34	17,912	20,780	0.002%
Government National Mortgage Assn.	6	11/15/36	39,919	45,518	0.004%
Government National Mortgage Assn.	4	11/15/40	2,481,652	2,903,022	0.246%
Government National Mortgage Assn.	3.5	11/15/41	3,617,222	3,895,227	0.330%
Government National Mortgage Assn.	3	11/15/42	1,276,353	1,352,515	0.115%
Government National Mortgage Assn.	3.5	11/15/42	1,104,058	1,211,930	0.103%
Government National Mortgage Assn.	5.5	11/15/45	203,054	238,814	0.020%
Government National Mortgage Assn.	3	11/15/46	579,240	642,915	0.054%
Government National Mortgage Assn.	3	11/15/46	833,131	924,796	0.078%
Government National Mortgage Assn.	8.5	11/20/22	86	87	0.000%
Government National Mortgage Assn.	3	11/20/26	155,050	162,269	0.014%
Government National Mortgage Assn.	3	11/20/32	560,399	586,766	0.050%
Government National Mortgage Assn.	5.5	11/20/33	83,162	97,095	0.008%
Government National Mortgage Assn.	5.5	11/20/34	25,475	29,831	0.003%
Government National Mortgage Assn.	5	11/20/35	6,910	7,902	0.001%
Government National Mortgage Assn.	5.5	11/20/38	387,340	453,687	0.038%
Government National Mortgage Assn.	4.5	11/20/39	15,606	17,469	0.001%
Government National Mortgage Assn.	4	11/20/40	623,878	690,899	0.059%
Government National Mortgage Assn.	4.5	11/20/40	5,507,081	6,175,368	0.523%
Government National Mortgage Assn.	4	11/20/42	1,045,111	1,154,410	0.098%
Government National Mortgage Assn.	5.5	11/20/44	309,878	353,828	0.030%

Government National Mortgage Assn.	3.5	11/20/44	844,241	915,880	0.078%
Government National Mortgage Assn.	4	11/20/45	11,544,310	12,686,448	1.074%
Government National Mortgage Assn.	3.5	11/20/46	717,766	775,524	0.066%
Government National Mortgage Assn.	4	11/20/47	796,252	860,820	0.073%
Government National Mortgage Assn.	5	11/20/47	5,188,372	5,775,329	0.489%
Government National Mortgage Assn.	5	11/20/48	523,561	573,488	0.049%
Government National Mortgage Assn.	6	11/20/48	76,567	89,095	0.008%
Government National Mortgage Assn.	5	1/1/36	1,468,000	1,607,947	0.136%
Government National Mortgage Assn.	4.5	1/1/37	(1,571,000)	(1,700,853)	(0.144%)
Government National Mortgage Assn.	4	1/1/41	35,815,000	38,282,877	3.242%
Government National Mortgage Assn.	3.5	1/1/42	39,085,000	41,271,317	3.495%
Government National Mortgage Assn.	2.5	1/1/43	108,278,000	111,505,192	9.444%
Government National Mortgage Assn.	3	1/1/43	92,673,000	96,589,882	8.180%
Government National Mortgage Assn.	2	1/1/51	0	0	0.000%
Government National Mortgage Assn.	2	1/1/51	(761,000)	(767,124)	(0.065%)
Government National Mortgage Assn.	8.5	1/15/22	3	3	0.000%
Government National Mortgage Assn.	7.5	1/15/23	4,560	4,578	0.000%
Government National Mortgage Assn.	8	1/15/25	299	300	0.000%
Government National Mortgage Assn.	7.5	1/15/26	290	291	0.000%
Government National Mortgage Assn.	7.5	1/15/26	797	801	0.000%
Government National Mortgage Assn.	7.5	1/15/26	178	179	0.000%
Government National Mortgage Assn.	8	1/15/27	13,788	13,844	0.001%
Government National Mortgage Assn.	6.5	1/15/27	7,688	8,585	0.001%
Government National Mortgage Assn.	6.5	1/15/27	4,787	5,346	0.000%
Government National Mortgage Assn.	6.5	1/15/28	1,420	1,586	0.000%
Government National Mortgage Assn.	6.5	1/15/28	30,754	34,342	0.003%
Government National Mortgage Assn.	8	1/15/28	37,668	38,680	0.003%
Government National Mortgage Assn.	6.5	1/15/29	2,221	2,480	0.000%
Government National Mortgage Assn.	6.5	1/15/30	8,503	9,495	0.001%
Government National Mortgage Assn.	7.5	1/15/30	5,681	5,764	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,220	2,243	0.000%
Government National Mortgage Assn.	7.5	1/15/30	74	87	0.000%
Government National Mortgage Assn.	7.5	1/15/31	315	319	0.000%
Government National Mortgage Assn.	7.5	1/15/31	179	206	0.000%
Government National Mortgage Assn.	7.5	1/15/32	31,866	33,468	0.003%
Government National Mortgage Assn.	6	1/15/35	514,712	617,165	0.052%
Government National Mortgage Assn.	6	1/15/37	27,575	32,759	0.003%
Government National Mortgage Assn.	3.5	1/15/42	827,015	890,715	0.075%
Government National Mortgage Assn.	3	1/15/45	47,554	50,460	0.004%
Government National Mortgage Assn.	3	1/15/45	88,254	93,640	0.008%
Government National Mortgage Assn.	3	1/15/45	178,275	189,167	0.016%
Government National Mortgage Assn.	3	1/15/47	242,650	269,330	0.023%
Government National Mortgage Assn.	8.5	1/20/22	691	693	0.000%
Government National Mortgage Assn.	8.5	1/20/23	663	671	0.000%
Government National Mortgage Assn.	3.5	1/20/27	310,112	327,748	0.028%
Government National Mortgage Assn.	3	1/20/27	157,966	165,314	0.014%
Government National Mortgage Assn.	7	1/20/28	6,334	7,143	0.001%
Government National Mortgage Assn.	6.5	1/20/29	120,093	137,095	0.012%
Government National Mortgage Assn.	6	1/20/32	31,946	36,450	0.003%
Government National Mortgage Assn.	7	1/20/34	15,312	15,369	0.001%
Government National Mortgage Assn.	4.5	1/20/35	4,732	5,309	0.000%
Government National Mortgage Assn.	5	1/20/35	605,414	687,061	0.058%
Government National Mortgage Assn.	5.5	1/20/35	1,908	2,237	0.000%
Government National Mortgage Assn.	5	1/20/36	527,381	598,128	0.051%
Government National Mortgage Assn.	5.5	1/20/36	306,509	359,310	0.030%
Government National Mortgage Assn.	6.5	1/20/37	12,176	14,316	0.001%
Government National Mortgage Assn.	6	1/20/39	72,307	85,079	0.007%
Government National Mortgage Assn.	4.5	1/20/40	27,458	30,735	0.003%
Government National Mortgage Assn.	5.5	1/20/40	1,136,133	1,319,602	0.112%
Government National Mortgage Assn.	4.5	1/20/41	248,492	282,296	0.024%
Government National Mortgage Assn.	4	1/20/41	802,382	886,678	0.075%
Government National Mortgage Assn.	4.5	1/20/41	1,460,868	1,659,597	0.141%
Government National Mortgage Assn.	5.5	1/20/42	72,644	85,081	0.007%
Government National Mortgage Assn.	3.5	1/20/43	4,267,572	4,587,828	0.389%
Government National Mortgage Assn.	4	1/20/43	3,755,105	4,165,660	0.353%
Government National Mortgage Assn.	3.5	1/20/44	388,327	419,429	0.036%
Government National Mortgage Assn.	3.5	1/20/45	66,799	72,923	0.006%
Government National Mortgage Assn.	3.5	1/20/45	120,391	130,668	0.011%
Government National Mortgage Assn.	4	1/20/46	1,561,404	1,711,979	0.145%
Government National Mortgage Assn.	4.5	1/20/46	749,322	838,431	0.071%
Government National Mortgage Assn.	5	1/20/48	285,001	314,813	0.027%
Government National Mortgage Assn.	4	1/20/48	927,035	1,017,705	0.086%

Government National Mortgage Assn.	3	1/20/50	1,803,787	1,860,880	0.158%
Government National Mortgage Assn.	3.5	1/20/50	1,047,154	1,116,755	0.095%
Government National Mortgage Assn.	8	12/15/21	13	13	0.000%
Government National Mortgage Assn.	8	12/15/21	409	410	0.000%
Government National Mortgage Assn.	8.5	12/15/21	731	733	0.000%
Government National Mortgage Assn.	7.5	12/15/23	498	514	0.000%
Government National Mortgage Assn.	7.5	12/15/23	484	491	0.000%
Government National Mortgage Assn.	7.5	12/15/23	407	429	0.000%
Government National Mortgage Assn.	6.5	12/15/23	845	944	0.000%
Government National Mortgage Assn.	9.5	12/15/24	875	876	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,737	2,748	0.000%
Government National Mortgage Assn.	7.5	12/15/26	35,415	36,202	0.003%
Government National Mortgage Assn.	8	12/15/26	40,040	41,278	0.003%
Government National Mortgage Assn.	6.5	12/15/27	3,657	4,083	0.000%
Government National Mortgage Assn.	8	12/15/27	90,046	100,547	0.009%
Government National Mortgage Assn.	8	12/15/27	27,070	27,525	0.002%
Government National Mortgage Assn.	6.5	12/15/28	1,220	1,362	0.000%
Government National Mortgage Assn.	7.5	12/15/29	2,047	2,294	0.000%
Government National Mortgage Assn.	7.5	12/15/29	1,590	1,883	0.000%
Government National Mortgage Assn.	7.5	12/15/30	400	401	0.000%
Government National Mortgage Assn.	7.5	12/15/31	9,375	9,658	0.001%
Government National Mortgage Assn.	7.5	12/15/31	1,539	1,604	0.000%
Government National Mortgage Assn.	6.5	12/15/33	27,747	31,369	0.003%
Government National Mortgage Assn.	5.5	12/15/33	1,002,041	1,161,009	0.098%
Government National Mortgage Assn.	6	12/15/38	852	1,003	0.000%
Government National Mortgage Assn.	6.5	12/15/38	93,531	110,811	0.009%
Government National Mortgage Assn.	6	12/15/38	124,205	140,497	0.012%
Government National Mortgage Assn.	6	12/15/38	145,594	164,400	0.014%
Government National Mortgage Assn.	6	12/15/38	174,243	195,922	0.017%
Government National Mortgage Assn.	3	12/15/42	65,332	69,225	0.006%
Government National Mortgage Assn.	3	12/15/46	539,439	563,556	0.048%
Government National Mortgage Assn.	3	12/15/46	942,523	1,046,057	0.089%
Government National Mortgage Assn.	3.5	12/20/32	410,684	434,184	0.037%
Government National Mortgage Assn.	5.5	12/20/33	25,411	29,305	0.002%
Government National Mortgage Assn.	6	12/20/33	106,723	125,578	0.011%
Government National Mortgage Assn.	4.5	12/20/34	21,420	24,034	0.002%
Government National Mortgage Assn.	5	12/20/34	806,687	922,322	0.078%
Government National Mortgage Assn.	5.5	12/20/34	113,441	132,984	0.011%
Government National Mortgage Assn.	5	12/20/35	660,990	755,732	0.064%
Government National Mortgage Assn.	6	12/20/36	293,747	345,941	0.029%
Government National Mortgage Assn.	6	12/20/38	109,659	129,160	0.011%
Government National Mortgage Assn.	6	12/20/38	167,703	197,429	0.017%
Government National Mortgage Assn.	4	12/20/39	83,473	92,444	0.008%
Government National Mortgage Assn.	4.5	12/20/39	972,027	1,089,959	0.092%
Government National Mortgage Assn.	6.5	12/20/40	10,282	11,794	0.001%
Government National Mortgage Assn.	3.5	12/20/40	22,535	24,269	0.002%
Government National Mortgage Assn.	6	12/20/40	61,901	72,186	0.006%
Government National Mortgage Assn.	4	12/20/41	159,847	177,393	0.015%
Government National Mortgage Assn.	3.5	12/20/42	1,481,979	1,609,482	0.136%
Government National Mortgage Assn.	3	12/20/44	4,304,643	4,576,795	0.388%
Government National Mortgage Assn.	5	12/20/45	2,964,810	3,407,451	0.289%
Government National Mortgage Assn.	5.5	12/20/45	4,684	5,486	0.000%
Government National Mortgage Assn.	5	12/20/47	109,995	121,983	0.010%
Government National Mortgage Assn.	5	12/20/48	1,548,306	1,694,208	0.143%
Government National Mortgage Assn.	3.5	12/20/49	13,088,455	13,941,043	1.181%
Government National Mortgage Assn.	7.5	2/15/23	58	58	0.000%
Government National Mortgage Assn.	7.5	2/15/23	436	441	0.000%
Government National Mortgage Assn.	7.5	2/15/23	2,053	2,078	0.000%
Government National Mortgage Assn.	7.5	2/15/24	329	330	0.000%
Government National Mortgage Assn.	6.5	2/15/28	230	257	0.000%
Government National Mortgage Assn.	7.5	2/15/28	38,062	41,454	0.004%
Government National Mortgage Assn.	6.5	2/15/29	23,191	25,896	0.002%
Government National Mortgage Assn.	6.5	2/15/29	9,422	10,522	0.001%
Government National Mortgage Assn.	6.5	2/15/29	2,493	2,784	0.000%
Government National Mortgage Assn.	6.5	2/15/29	4,007	4,474	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,651	1,719	0.000%
Government National Mortgage Assn.	7.5	2/15/32	404	426	0.000%
Government National Mortgage Assn.	6.5	2/15/33	3,577	3,994	0.000%
Government National Mortgage Assn.	6.5	2/15/33	46,178	51,566	0.004%
Government National Mortgage Assn.	6.5	2/15/33	99,285	110,869	0.009%
Government National Mortgage Assn.	6.5	2/15/33	93,652	104,579	0.009%
Government National Mortgage Assn.	6.5	2/15/33	141,303	159,169	0.013%

Government National Mortgage Assn.	5	2/15/34	258,038	297,981	0.025%
Government National Mortgage Assn.	5	2/15/35	2,285	2,578	0.000%
Government National Mortgage Assn.	6	2/15/37	38,231	43,241	0.004%
Government National Mortgage Assn.	6	2/15/39	66,756	74,947	0.006%
Government National Mortgage Assn.	6	2/15/39	7,168	8,054	0.001%
Government National Mortgage Assn.	4.5	2/15/40	80,274	90,518	0.008%
Government National Mortgage Assn.	3	2/15/45	19,527	20,456	0.002%
Government National Mortgage Assn.	8.5	2/20/22	66	66	0.000%
Government National Mortgage Assn.	8.5	2/20/23	187	189	0.000%
Government National Mortgage Assn.	6.5	2/20/29	89,494	103,088	0.009%
Government National Mortgage Assn.	2.5	2/20/31	6,580,353	6,848,418	0.580%
Government National Mortgage Assn.	7	2/20/31	9,529	11,274	0.001%
Government National Mortgage Assn.	5.5	2/20/33	57,833	67,279	0.006%
Government National Mortgage Assn.	5.5	2/20/34	1,375,511	1,605,577	0.136%
Government National Mortgage Assn.	5	2/20/35	6,897	7,887	0.001%
Government National Mortgage Assn.	5.5	2/20/35	201,803	230,764	0.020%
Government National Mortgage Assn.	5	2/20/36	269,300	307,778	0.026%
Government National Mortgage Assn.	5.5	2/20/37	23	27	0.000%
Government National Mortgage Assn.	6	2/20/37	844,517	999,714	0.085%
Government National Mortgage Assn.	5.5	2/20/38	58,589	68,655	0.006%
Government National Mortgage Assn.	6	2/20/39	53,199	62,595	0.005%
Government National Mortgage Assn.	4.5	2/20/39	7,429	8,283	0.001%
Government National Mortgage Assn.	4.5	2/20/40	148,399	166,404	0.014%
Government National Mortgage Assn.	5	2/20/40	3,338,700	3,836,719	0.325%
Government National Mortgage Assn.	4	2/20/41	595,922	661,232	0.056%
Government National Mortgage Assn.	5.5	2/20/41	42,210	49,472	0.004%
Government National Mortgage Assn.	4	2/20/43	476,966	529,061	0.045%
Government National Mortgage Assn.	5.5	2/20/43	12,315	14,265	0.001%
Government National Mortgage Assn.	4	2/20/44	251,240	275,794	0.023%
Government National Mortgage Assn.	3.5	2/20/45	432,685	468,772	0.040%
Government National Mortgage Assn.	3.5	2/20/45	248,245	270,883	0.023%
Government National Mortgage Assn.	4.5	2/20/46	1,790,324	2,003,138	0.170%
Government National Mortgage Assn.	3.5	2/20/48	4,859,981	5,309,693	0.450%
Government National Mortgage Assn.	3.5	2/20/48	1,694,045	1,821,349	0.154%
Government National Mortgage Assn.	3.5	2/20/48	4,167,638	4,548,911	0.385%
Government National Mortgage Assn.	3.5	2/20/48	6,640,397	7,117,840	0.603%
Government National Mortgage Assn.	5	2/20/49	1,244,059	1,364,170	0.116%
Government National Mortgage Assn.	7.5	3/15/22	199	200	0.000%
Government National Mortgage Assn.	7.5	3/15/22	350	351	0.000%
Government National Mortgage Assn.	7.5	3/15/22	225	226	0.000%
Government National Mortgage Assn.	7.5	3/15/23	2,450	2,459	0.000%
Government National Mortgage Assn.	7.5	3/15/23	507	517	0.000%
Government National Mortgage Assn.	7.5	3/15/23	24	25	0.000%
Government National Mortgage Assn.	9.5	3/15/23	17	17	0.000%
Government National Mortgage Assn.	8	3/15/25	250	254	0.000%
Government National Mortgage Assn.	6.5	3/15/26	502	560	0.000%
Government National Mortgage Assn.	7.5	3/15/26	772	792	0.000%
Government National Mortgage Assn.	7.5	3/15/26	450	488	0.000%
Government National Mortgage Assn.	6.5	3/15/26	7,210	8,051	0.001%
Government National Mortgage Assn.	6.5	3/15/26	7,689	8,586	0.001%
Government National Mortgage Assn.	6.5	3/15/26	6,853	7,653	0.001%
Government National Mortgage Assn.	6.5	3/15/26	675	754	0.000%
Government National Mortgage Assn.	6.5	3/15/26	152	170	0.000%
Government National Mortgage Assn.	6.5	3/15/26	4,779	5,336	0.000%
Government National Mortgage Assn.	6.5	3/15/26	18,212	20,337	0.002%
Government National Mortgage Assn.	10	3/15/26	371	372	0.000%
Government National Mortgage Assn.	7.5	3/15/28	1,113	1,117	0.000%
Government National Mortgage Assn.	6.5	3/15/28	851	950	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,741	3,148	0.000%
Government National Mortgage Assn.	6.5	3/15/29	12,580	14,048	0.001%
Government National Mortgage Assn.	6.5	3/15/29	380	424	0.000%
Government National Mortgage Assn.	6.5	3/15/29	2,225	2,485	0.000%
Government National Mortgage Assn.	7.5	3/15/30	3,437	3,880	0.000%
Government National Mortgage Assn.	7.5	3/15/30	2,511	2,521	0.000%
Government National Mortgage Assn.	8	3/15/30	858	990	0.000%
Government National Mortgage Assn.	7.5	3/15/31	7,106	7,466	0.001%
Government National Mortgage Assn.	7.5	3/15/31	460	468	0.000%
Government National Mortgage Assn.	7.5	3/15/31	3,491	3,542	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,131	1,140	0.000%
Government National Mortgage Assn.	7.5	3/15/32	251,846	302,914	0.026%
Government National Mortgage Assn.	5	3/15/35	4,724	5,373	0.000%
Government National Mortgage Assn.	6	3/15/36	291,321	346,935	0.029%

Government National Mortgage Assn.	3	3/15/45	12,546	13,119	0.001%
Government National Mortgage Assn.	9	3/20/25	313	323	0.000%
Government National Mortgage Assn.	6.5	3/20/26	26,972	29,556	0.003%
Government National Mortgage Assn.	3	3/20/27	424,417	444,208	0.038%
Government National Mortgage Assn.	6.5	3/20/28	143	161	0.000%
Government National Mortgage Assn.	7	3/20/30	4,566	5,244	0.000%
Government National Mortgage Assn.	3	3/20/32	226,256	236,908	0.020%
Government National Mortgage Assn.	3.5	3/20/33	270,649	286,207	0.024%
Government National Mortgage Assn.	5	3/20/34	18,133	20,572	0.002%
Government National Mortgage Assn.	5.5	3/20/34	362,908	423,994	0.036%
Government National Mortgage Assn.	5	3/20/35	29,988	34,295	0.003%
Government National Mortgage Assn.	5.5	3/20/35	40,652	47,610	0.004%
Government National Mortgage Assn.	5	3/20/36	1,955	2,236	0.000%
Government National Mortgage Assn.	6.5	3/20/39	3,892	4,551	0.000%
Government National Mortgage Assn.	4	3/20/39	21,368	23,474	0.002%
Government National Mortgage Assn.	4	3/20/40	19,001	21,085	0.002%
Government National Mortgage Assn.	4.5	3/20/41	621,304	696,703	0.059%
Government National Mortgage Assn.	5	3/20/41	1,741,601	2,001,447	0.170%
Government National Mortgage Assn.	3	3/20/43	3,780,394	4,015,513	0.340%
Government National Mortgage Assn.	3.5	3/20/43	501,627	544,469	0.046%
Government National Mortgage Assn.	3	3/20/43	1,184,322	1,260,759	0.107%
Government National Mortgage Assn.	4.5	3/20/43	51,526	57,780	0.005%
Government National Mortgage Assn.	4	3/20/44	142,584	157,632	0.013%
Government National Mortgage Assn.	5.5	3/20/44	940,539	1,101,492	0.093%
Government National Mortgage Assn.	4	3/20/45	6,337,038	7,010,285	0.594%
Government National Mortgage Assn.	4	3/20/46	1,788,469	1,965,335	0.166%
Government National Mortgage Assn.	5.5	3/20/46	67,355	78,952	0.007%
Government National Mortgage Assn.	3.5	3/20/47	86,495	92,869	0.008%
Government National Mortgage Assn.	3.5	3/20/47	14,096,142	15,309,881	1.297%
Government National Mortgage Assn.	5.5	3/20/49	2,807,556	3,094,779	0.262%
Government National Mortgage Assn.	4	3/20/49	3,356,819	3,601,440	0.305%
Government National Mortgage Assn.	3	3/20/50	1,188,122	1,219,274	0.103%
Government National Mortgage Assn.	7.5	4/15/22	3,947	3,960	0.000%
Government National Mortgage Assn.	7.5	4/15/23	2,951	2,989	0.000%
Government National Mortgage Assn.	7.5	4/15/23	358	360	0.000%
Government National Mortgage Assn.	6.5	4/15/26	3,040	3,395	0.000%
Government National Mortgage Assn.	6.5	4/15/26	10,272	11,471	0.001%
Government National Mortgage Assn.	6.5	4/15/28	464	519	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,036	2,274	0.000%
Government National Mortgage Assn.	6.5	4/15/28	99	110	0.000%
Government National Mortgage Assn.	7.5	4/15/28	230	234	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,245	1,390	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,885	3,221	0.000%
Government National Mortgage Assn.	6.5	4/15/28	577	645	0.000%
Government National Mortgage Assn.	6.5	4/15/28	5,354	5,979	0.001%
Government National Mortgage Assn.	6.5	4/15/28	458	512	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,692	1,889	0.000%
Government National Mortgage Assn.	7.5	4/15/28	150	153	0.000%
Government National Mortgage Assn.	7.5	4/15/29	219	237	0.000%
Government National Mortgage Assn.	6.5	4/15/29	2,558	2,856	0.000%
Government National Mortgage Assn.	6.5	4/15/29	761	849	0.000%
Government National Mortgage Assn.	6.5	4/15/29	177	198	0.000%
Government National Mortgage Assn.	7.5	4/15/31	792	876	0.000%
Government National Mortgage Assn.	6.5	4/15/31	6,904	7,991	0.001%
Government National Mortgage Assn.	6.5	4/15/32	22,228,656	26,026,452	2.204%
Government National Mortgage Assn.	5	4/15/34	114,182	132,877	0.011%
Government National Mortgage Assn.	6	4/15/37	54,315	61,227	0.005%
Government National Mortgage Assn.	4.5	4/15/39	9,763	11,021	0.001%
Government National Mortgage Assn.	5.5	4/15/39	29,632	34,192	0.003%
Government National Mortgage Assn.	4.5	4/15/41	5,133,543	5,790,686	0.490%
Government National Mortgage Assn.	3	4/15/46	40,425	44,869	0.004%
Government National Mortgage Assn.	8.5	4/20/22	814	823	0.000%
Government National Mortgage Assn.	6.5	4/20/28	119	133	0.000%
Government National Mortgage Assn.	6.5	4/20/29	2,014	2,295	0.000%
Government National Mortgage Assn.	7	4/20/31	21,575	25,547	0.002%
Government National Mortgage Assn.	4.5	4/20/34	3,027	3,397	0.000%
Government National Mortgage Assn.	4.5	4/20/35	15,749	17,626	0.001%
Government National Mortgage Assn.	5	4/20/38	297,281	339,789	0.029%
Government National Mortgage Assn.	5	4/20/39	179,241	203,292	0.017%
Government National Mortgage Assn.	5.5	4/20/39	6,292	7,370	0.001%
Government National Mortgage Assn.	6	4/20/39	64,708	76,137	0.006%
Government National Mortgage Assn.	6.5	4/20/39	1,496,997	1,752,022	0.148%

Government National Mortgage Assn.	4.5	4/20/40	4,152,374	4,656,217	0.394%
Government National Mortgage Assn.	5	4/20/40	2,169,906	2,493,593	0.211%
Government National Mortgage Assn.	4.5	4/20/41	275,482	308,914	0.026%
Government National Mortgage Assn.	3.5	4/20/42	9,485	10,171	0.001%
Government National Mortgage Assn.	3.5	4/20/43	700,102	757,715	0.064%
Government National Mortgage Assn.	3	4/20/43	693,714	738,505	0.063%
Government National Mortgage Assn.	3.5	4/20/43	895,947	973,081	0.082%
Government National Mortgage Assn.	4	4/20/43	3,679,140	4,073,340	0.345%
Government National Mortgage Assn.	3.5	4/20/43	190,797	207,429	0.018%
Government National Mortgage Assn.	3.5	4/20/45	172,227	186,883	0.016%
Government National Mortgage Assn.	3.5	4/20/45	252,927	274,231	0.023%
Government National Mortgage Assn.	3.5	4/20/45	10,035,232	10,890,956	0.922%
Government National Mortgage Assn.	3.5	4/20/45	111,572	120,531	0.010%
Government National Mortgage Assn.	5.5	4/20/46	21,154	24,776	0.002%
Government National Mortgage Assn.	4	4/20/47	9,989,423	10,802,316	0.915%
Government National Mortgage Assn.	3.5	4/20/47	176,394	188,918	0.016%
Government National Mortgage Assn.	3.5	4/20/47	165,966	178,204	0.015%
Government National Mortgage Assn.	3.5	4/20/48	764,834	824,870	0.070%
Government National Mortgage Assn.	4	4/20/49	4,274,635	4,583,440	0.388%
Government National Mortgage Assn.	9	5/15/22	394	395	0.000%
Government National Mortgage Assn.	7.5	5/15/23	339	340	0.000%
Government National Mortgage Assn.	7.5	5/15/23	1,583	1,589	0.000%
Government National Mortgage Assn.	7.5	5/15/23	2,381	2,412	0.000%
Government National Mortgage Assn.	9	5/15/24	7,719	7,753	0.001%
Government National Mortgage Assn.	7.5	5/15/24	392	393	0.000%
Government National Mortgage Assn.	6.5	5/15/24	27,606	30,827	0.003%
Government National Mortgage Assn.	6.5	5/15/26	1,864	2,082	0.000%
Government National Mortgage Assn.	7.5	5/15/26	522	524	0.000%
Government National Mortgage Assn.	6.5	5/15/26	4,489	5,013	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,422	6,055	0.001%
Government National Mortgage Assn.	6.5	5/15/26	7,757	8,663	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,359	1,518	0.000%
Government National Mortgage Assn.	6.5	5/15/28	16,462	18,382	0.002%
Government National Mortgage Assn.	6.5	5/15/28	1,272	1,420	0.000%
Government National Mortgage Assn.	6.5	5/15/28	22,691	25,338	0.002%
Government National Mortgage Assn.	6.5	5/15/28	45	50	0.000%
Government National Mortgage Assn.	6.5	5/15/28	1,794	2,004	0.000%
Government National Mortgage Assn.	7.5	5/15/29	228	233	0.000%
Government National Mortgage Assn.	6.5	5/15/29	4,279	4,780	0.000%
Government National Mortgage Assn.	6.5	5/15/29	9,300	10,385	0.001%
Government National Mortgage Assn.	6.5	5/15/29	209	233	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,099	1,227	0.000%
Government National Mortgage Assn.	6.5	5/15/29	3,228	3,687	0.000%
Government National Mortgage Assn.	7.5	5/15/31	878	924	0.000%
Government National Mortgage Assn.	5	5/15/33	538	626	0.000%
Government National Mortgage Assn.	5	5/15/33	692	799	0.000%
Government National Mortgage Assn.	4.5	5/15/39	1,147,301	1,302,261	0.110%
Government National Mortgage Assn.	3	5/15/43	383,234	406,090	0.034%
Government National Mortgage Assn.	3	5/15/43	17,451	18,520	0.002%
Government National Mortgage Assn.	3	5/15/45	10,744	11,254	0.001%
Government National Mortgage Assn.	8.5	5/20/22	894	904	0.000%
Government National Mortgage Assn.	9	5/20/22	204	206	0.000%
Government National Mortgage Assn.	3	5/20/27	122,328	128,030	0.011%
Government National Mortgage Assn.	8	5/20/27	7,209	7,982	0.001%
Government National Mortgage Assn.	7	5/20/28	3,456	3,928	0.000%
Government National Mortgage Assn.	4.5	5/20/30	29,778	32,619	0.003%
Government National Mortgage Assn.	7	5/20/31	14,771	17,541	0.001%
Government National Mortgage Assn.	3	5/20/32	492,345	515,490	0.044%
Government National Mortgage Assn.	3.5	5/20/32	162,143	171,438	0.015%
Government National Mortgage Assn.	5.5	5/20/34	330,738	386,714	0.033%
Government National Mortgage Assn.	6	5/20/34	3,306	3,891	0.000%
Government National Mortgage Assn.	5	5/20/35	1,253,518	1,433,428	0.121%
Government National Mortgage Assn.	5.5	5/20/35	19,356	22,667	0.002%
Government National Mortgage Assn.	6	5/20/36	27,928	32,872	0.003%
Government National Mortgage Assn.	5.5	5/20/39	29,092	34,076	0.003%
Government National Mortgage Assn.	4.5	5/20/40	7,614,254	8,523,252	0.722%
Government National Mortgage Assn.	4	5/20/41	1,904,777	2,113,320	0.179%
Government National Mortgage Assn.	4.5	5/20/41	15,357	17,221	0.001%
Government National Mortgage Assn.	3.5	5/20/42	73,750	78,751	0.007%
Government National Mortgage Assn.	3.5	5/20/42	227,155	246,797	0.021%
Government National Mortgage Assn.	3.5	5/20/42	1,871,311	2,031,534	0.172%
Government National Mortgage Assn.	3	5/20/43	1,812,783	1,929,709	0.163%

Government National Mortgage Assn.	3.5	5/20/43	263,051	282,958	0.024%
Government National Mortgage Assn.	5.5	5/20/45	112,158	131,363	0.011%
Government National Mortgage Assn.	3	5/20/46	17,430,225	18,460,595	1.563%
Government National Mortgage Assn.	4	5/20/46	711,946	775,654	0.066%
Government National Mortgage Assn.	3.5	5/20/46	913,898	992,157	0.084%
Government National Mortgage Assn.	4	5/20/47	13,293,797	14,385,146	1.218%
Government National Mortgage Assn.	5	5/20/48	705,178	772,975	0.065%
Government National Mortgage Assn.	5.5	5/20/48	1,534,108	1,709,981	0.145%
Government National Mortgage Assn.	5	5/20/48	709,645	790,428	0.067%
Government National Mortgage Assn.	9	6/15/21	22	22	0.000%
Government National Mortgage Assn.	7.5	6/15/23	396	401	0.000%
Government National Mortgage Assn.	7.5	6/15/23	536	538	0.000%
Government National Mortgage Assn.	7.5	6/15/23	3,134	3,146	0.000%
Government National Mortgage Assn.	7.5	6/15/26	264	275	0.000%
Government National Mortgage Assn.	6.5	6/15/26	1,641	1,832	0.000%
Government National Mortgage Assn.	7.5	6/15/26	213	214	0.000%
Government National Mortgage Assn.	7.5	6/15/26	5,436	5,516	0.000%
Government National Mortgage Assn.	6.5	6/15/28	8,829	9,859	0.001%
Government National Mortgage Assn.	7.5	6/15/28	107,609	120,410	0.010%
Government National Mortgage Assn.	7.5	6/15/28	18,708	18,784	0.002%
Government National Mortgage Assn.	7.5	6/15/28	11,273	12,510	0.001%
Government National Mortgage Assn.	6.5	6/15/28	925	1,033	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,456	1,626	0.000%
Government National Mortgage Assn.	6.5	6/15/28	699	781	0.000%
Government National Mortgage Assn.	6.5	6/15/29	1,802	2,012	0.000%
Government National Mortgage Assn.	6.5	6/15/29	107	119	0.000%
Government National Mortgage Assn.	6.5	6/15/31	39,844	46,663	0.004%
Government National Mortgage Assn.	6.5	6/15/31	148	165	0.000%
Government National Mortgage Assn.	6.5	6/15/31	1,982	2,282	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,491	2,694	0.000%
Government National Mortgage Assn.	7.5	6/15/32	4,605	5,533	0.000%
Government National Mortgage Assn.	6	6/15/36	415,925	498,804	0.042%
Government National Mortgage Assn.	6	6/15/36	70,213	80,807	0.007%
Government National Mortgage Assn.	4.5	6/15/39	2,232,378	2,533,920	0.215%
Government National Mortgage Assn.	4.5	6/15/40	693,561	784,602	0.066%
Government National Mortgage Assn.	5	6/15/40	669,795	779,621	0.066%
Government National Mortgage Assn.	4.5	6/15/40	1,372,504	1,545,510	0.131%
Government National Mortgage Assn.	4.5	6/15/40	219,260	247,539	0.021%
Government National Mortgage Assn.	4.5	6/15/40	1,607,829	1,813,013	0.154%
Government National Mortgage Assn.	4.5	6/15/40	2,247,039	2,550,613	0.216%
Government National Mortgage Assn.	3.5	6/15/43	10,484,037	11,394,983	0.965%
Government National Mortgage Assn.	3	6/15/43	25,936	27,523	0.002%
Government National Mortgage Assn.	3.5	6/15/46	1,299,148	1,401,362	0.119%
Government National Mortgage Assn.	3	6/20/27	979,000	1,024,646	0.087%
Government National Mortgage Assn.	7	6/20/29	8,728	10,031	0.001%
Government National Mortgage Assn.	3	6/20/30	41,261	43,207	0.004%
Government National Mortgage Assn.	6	6/20/31	1,682	1,907	0.000%
Government National Mortgage Assn.	3	6/20/32	462,713	484,423	0.041%
Government National Mortgage Assn.	3.5	6/20/33	237,678	251,465	0.021%
Government National Mortgage Assn.	5	6/20/33	70,852	80,657	0.007%
Government National Mortgage Assn.	4.5	6/20/34	43,353	48,624	0.004%
Government National Mortgage Assn.	5	6/20/35	958	1,095	0.000%
Government National Mortgage Assn.	4	6/20/40	572,716	634,305	0.054%
Government National Mortgage Assn.	4.5	6/20/40	1,037,704	1,163,623	0.099%
Government National Mortgage Assn.	3.5	6/20/42	13,611	14,764	0.001%
Government National Mortgage Assn.	3.5	6/20/42	9,386,088	10,189,744	0.863%
Government National Mortgage Assn.	3	6/20/43	245,854	261,723	0.022%
Government National Mortgage Assn.	3.5	6/20/43	2,365,572	2,569,396	0.218%
Government National Mortgage Assn.	5.5	6/20/43	101,017	118,303	0.010%
Government National Mortgage Assn.	3.5	6/20/43	6,889,115	7,436,822	0.630%
Government National Mortgage Assn.	3	6/20/46	6,791,778	7,196,681	0.610%
Government National Mortgage Assn.	5.5	6/20/46	5,418	6,373	0.001%
Government National Mortgage Assn.	3.5	6/20/46	453,794	483,422	0.041%
Government National Mortgage Assn.	4	6/20/47	4,739,272	5,135,575	0.435%
Government National Mortgage Assn.	6.5	6/20/48	28,486	33,500	0.003%
Government National Mortgage Assn.	5	6/20/48	2,808,879	3,078,646	0.261%
Government National Mortgage Assn.	5.5	6/20/48	6,156,608	6,858,427	0.581%
Government National Mortgage Assn.	5	6/20/49	6,331	6,936	0.001%
Government National Mortgage Assn.	4.5	6/20/50	6,027,354	6,516,909	0.552%
Government National Mortgage Assn.	9	7/15/21	8	8	0.000%
Government National Mortgage Assn.	7.5	7/15/23	170	171	0.000%
Government National Mortgage Assn.	7.5	7/15/23	109	109	0.000%



Government National Mortgage Assn.	7.5	7/15/23	926	930	0.000%
Government National Mortgage Assn.	7.5	7/15/23	715	718	0.000%
Government National Mortgage Assn.	7.5	7/15/23	573	597	0.000%
Government National Mortgage Assn.	7.5	7/15/23	16	16	0.000%
Government National Mortgage Assn.	7.5	7/15/23	832	835	0.000%
Government National Mortgage Assn.	6.5	7/15/28	521	582	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,621	1,810	0.000%
Government National Mortgage Assn.	6.5	7/15/28	999	1,116	0.000%
Government National Mortgage Assn.	7.5	7/15/28	28,457	28,931	0.002%
Government National Mortgage Assn.	7.5	7/15/28	21,270	24,345	0.002%
Government National Mortgage Assn.	6.5	7/15/29	85	94	0.000%
Government National Mortgage Assn.	6.5	7/15/29	26,502	29,594	0.003%
Government National Mortgage Assn.	6.5	7/15/29	1,550	1,731	0.000%
Government National Mortgage Assn.	6.5	7/15/29	357	399	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,182	2,288	0.000%
Government National Mortgage Assn.	6.5	7/15/29	794	886	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,970	2,199	0.000%
Government National Mortgage Assn.	7.5	7/15/31	9,880	10,214	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,423	1,676	0.000%
Government National Mortgage Assn.	5	7/15/33	12,066	13,612	0.001%
Government National Mortgage Assn.	5	7/15/33	13,813	16,080	0.001%
Government National Mortgage Assn.	5	7/15/33	8,092	9,417	0.001%
Government National Mortgage Assn.	6	7/15/35	351,812	422,050	0.036%
Government National Mortgage Assn.	6	7/15/36	244,963	293,644	0.025%
Government National Mortgage Assn.	5	7/15/37	12,319	13,892	0.001%
Government National Mortgage Assn.	4.5	7/15/39	259,588	292,306	0.025%
Government National Mortgage Assn.	4.5	7/15/40	68,581	77,446	0.007%
Government National Mortgage Assn.	4	7/15/41	344,045	380,941	0.032%
Government National Mortgage Assn.	3	7/15/46	301,905	317,959	0.027%
Government National Mortgage Assn.	3.5	7/20/27	196,098	207,252	0.018%
Government National Mortgage Assn.	6.5	7/20/31	2,017	2,374	0.000%
Government National Mortgage Assn.	7	7/20/31	14,901	17,774	0.002%
Government National Mortgage Assn.	3.5	7/20/33	253,852	268,423	0.023%
Government National Mortgage Assn.	5.5	7/20/33	242,237	276,613	0.023%
Government National Mortgage Assn.	5	7/20/34	14,623	16,710	0.001%
Government National Mortgage Assn.	5.5	7/20/34	182,215	213,280	0.018%
Government National Mortgage Assn.	6	7/20/34	134,380	158,133	0.013%
Government National Mortgage Assn.	5.5	7/20/34	3,022	3,534	0.000%
Government National Mortgage Assn.	5.5	7/20/35	1,822,381	2,081,330	0.176%
Government National Mortgage Assn.	5.5	7/20/35	56,381	62,560	0.005%
Government National Mortgage Assn.	6	7/20/36	70,381	82,869	0.007%
Government National Mortgage Assn.	6.5	7/20/36	5,302	6,194	0.001%
Government National Mortgage Assn.	4.5	7/20/39	29,051	32,575	0.003%
Government National Mortgage Assn.	5	7/20/39	254,772	288,003	0.024%
Government National Mortgage Assn.	4.5	7/20/40	1,484,820	1,664,995	0.141%
Government National Mortgage Assn.	4.5	7/20/41	4,084	4,579	0.000%
Government National Mortgage Assn.	4	7/20/42	1,148,185	1,273,833	0.108%
Government National Mortgage Assn.	4	7/20/43	716,374	794,672	0.067%
Government National Mortgage Assn.	6	7/20/45	150,720	177,487	0.015%
Government National Mortgage Assn.	3.5	7/20/45	228,177	240,884	0.020%
Government National Mortgage Assn.	3	7/20/46	14,096,280	14,884,500	1.261%
Government National Mortgage Assn.	3.5	7/20/46	6,230,353	6,634,243	0.562%
Government National Mortgage Assn.	4.5	7/20/46	1,387,810	1,552,626	0.131%
Government National Mortgage Assn.	3	7/20/46	21,243,698	22,499,691	1.906%
Government National Mortgage Assn.	3.5	7/20/46	11,001,846	11,940,602	1.011%
Government National Mortgage Assn.	3.5	7/20/46	2,060,998	2,223,529	0.188%
Government National Mortgage Assn.	4	7/20/47	5,528,786	5,993,998	0.508%
Government National Mortgage Assn.	4.5	7/20/47	6,144,658	6,711,358	0.568%
Government National Mortgage Assn.	3.5	7/20/47	153,943	168,593	0.014%
Government National Mortgage Assn.	4	7/20/49	619,792	670,617	0.057%
Government National Mortgage Assn.	4	7/20/49	264,576	283,191	0.024%
Government National Mortgage Assn.	4	7/20/49	1,346,736	1,485,054	0.126%
Government National Mortgage Assn.	4	7/20/49	1,161,410	1,281,583	0.109%
Government National Mortgage Assn.	3.5	7/20/49	4,158,528	4,388,112	0.372%
Government National Mortgage Assn.	3.5	7/20/49	5,392,251	5,847,284	0.495%
Government National Mortgage Assn.	3.5	7/20/49	12,914,651	13,984,580	1.184%
Government National Mortgage Assn.	3	7/20/50	144,376,464	150,489,300	12.745%
Government National Mortgage Assn.	9	8/15/21	5	5	0.000%
Government National Mortgage Assn.	7.5	8/15/22	183	184	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,598	1,604	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,325	2,334	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,248	1,253	0.000%

Government National Mortgage Assn.	7.5	8/15/23	599	602	0.000%
Government National Mortgage Assn.	7.5	8/15/23	417	419	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,002	1,006	0.000%
Government National Mortgage Assn.	9	8/15/24	3,326	3,341	0.000%
Government National Mortgage Assn.	8	8/15/27	62,791	69,789	0.006%
Government National Mortgage Assn.	6.5	8/15/27	2,485	2,775	0.000%
Government National Mortgage Assn.	6.5	8/15/27	11,498	12,839	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,378	1,383	0.000%
Government National Mortgage Assn.	6.5	8/15/28	3,945	4,405	0.000%
Government National Mortgage Assn.	6.5	8/15/28	1,454	1,623	0.000%
Government National Mortgage Assn.	6.5	8/15/28	8,116	9,063	0.001%
Government National Mortgage Assn.	6.5	8/15/28	5,918	6,609	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,318	2,588	0.000%
Government National Mortgage Assn.	6.5	8/15/28	2,964	3,310	0.000%
Government National Mortgage Assn.	6.5	8/15/28	314	351	0.000%
Government National Mortgage Assn.	7.5	8/15/29	670	673	0.000%
Government National Mortgage Assn.	6.5	8/15/29	550	614	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,362	1,607	0.000%
Government National Mortgage Assn.	7.5	8/15/30	216	222	0.000%
Government National Mortgage Assn.	6.5	8/15/31	6,585	7,438	0.001%
Government National Mortgage Assn.	7.5	8/15/31	1,148	1,170	0.000%
Government National Mortgage Assn.	7.5	8/15/31	437	456	0.000%
Government National Mortgage Assn.	6.5	8/15/31	10,394	11,607	0.001%
Government National Mortgage Assn.	6.5	8/15/32	17,938	20,031	0.002%
Government National Mortgage Assn.	6	8/15/33	309,088	370,651	0.031%
Government National Mortgage Assn.	5	8/15/33	1,365	1,588	0.000%
Government National Mortgage Assn.	5	8/15/33	32,748	37,588	0.003%
Government National Mortgage Assn.	5	8/15/33	85,224	96,997	0.008%
Government National Mortgage Assn.	6.5	8/15/36	114	127	0.000%
Government National Mortgage Assn.	6.5	8/15/36	10,405	11,619	0.001%
Government National Mortgage Assn.	4.5	8/15/39	296,654	333,170	0.028%
Government National Mortgage Assn.	3	8/15/42	334,529	353,238	0.030%
Government National Mortgage Assn.	3	8/15/43	15,556	16,506	0.001%
Government National Mortgage Assn.	3	8/15/45	11,016	11,535	0.001%
Government National Mortgage Assn.	3	8/15/46	23,636	24,726	0.002%
Government National Mortgage Assn.	8	8/20/25	6,220	6,776	0.001%
Government National Mortgage Assn.	6.5	8/20/29	304	349	0.000%
Government National Mortgage Assn.	7	8/20/29	51,031	59,105	0.005%
Government National Mortgage Assn.	7	8/20/30	15,671	17,644	0.001%
Government National Mortgage Assn.	3	8/20/31	744,379	779,274	0.066%
Government National Mortgage Assn.	6.5	8/20/31	6,234	7,348	0.001%
Government National Mortgage Assn.	3	8/20/32	17,421,489	18,371,947	1.556%
Government National Mortgage Assn.	5.5	8/20/33	51,021	59,474	0.005%
Government National Mortgage Assn.	5	8/20/33	520,452	593,794	0.050%
Government National Mortgage Assn.	5.5	8/20/34	103,148	120,730	0.010%
Government National Mortgage Assn.	5	8/20/35	15,834	18,110	0.002%
Government National Mortgage Assn.	5.5	8/20/35	47,880	56,071	0.005%
Government National Mortgage Assn.	6.5	8/20/37	136,323	163,967	0.014%
Government National Mortgage Assn.	5.5	8/20/38	297,358	348,285	0.029%
Government National Mortgage Assn.	6	8/20/38	543,523	643,283	0.054%
Government National Mortgage Assn.	6	8/20/39	230,375	271,044	0.023%
Government National Mortgage Assn.	4	8/20/39	44,540	49,407	0.004%
Government National Mortgage Assn.	4.5	8/20/39	36,009	40,378	0.003%
Government National Mortgage Assn.	4	8/20/40	577,039	640,366	0.054%
Government National Mortgage Assn.	4.5	8/20/40	89,573	100,267	0.008%
Government National Mortgage Assn.	5	8/20/40	1,114,339	1,280,578	0.108%
Government National Mortgage Assn.	4	8/20/42	212,727	236,006	0.020%
Government National Mortgage Assn.	5	8/20/42	971,143	1,109,112	0.094%
Government National Mortgage Assn.	3	8/20/43	441,812	470,053	0.040%
Government National Mortgage Assn.	3.5	8/20/43	1,181,796	1,281,891	0.109%
Government National Mortgage Assn.	3.5	8/20/44	556,317	607,340	0.051%
Government National Mortgage Assn.	4	8/20/45	61,887	67,916	0.006%
Government National Mortgage Assn.	3.5	8/20/45	5,711,579	6,198,330	0.525%
Government National Mortgage Assn.	3.5	8/20/46	741,364	801,498	0.068%
Government National Mortgage Assn.	3.5	8/20/46	1,776,284	1,919,600	0.163%
Government National Mortgage Assn.	3.5	8/20/46	1,011,209	1,092,355	0.093%
Government National Mortgage Assn.	3.5	8/20/46	10,310,143	11,189,033	0.948%
Government National Mortgage Assn.	4.5	8/20/47	8,490,033	9,298,537	0.788%
Government National Mortgage Assn.	5	8/20/47	7,165,029	8,011,167	0.678%
Government National Mortgage Assn.	5	8/20/48	79,056	86,505	0.007%
Government National Mortgage Assn.	5	8/20/48	1,720,176	1,916,785	0.162%
Government National Mortgage Assn.	7.5	9/15/22	241	244	0.000%

Government National Mortgage Assn.	7.5	9/15/22	157	157	0.000%
Government National Mortgage Assn.	7.5	9/15/22	339	340	0.000%
Government National Mortgage Assn.	7.5	9/15/22	329	330	0.000%
Government National Mortgage Assn.	7.5	9/15/22	269	272	0.000%
Government National Mortgage Assn.	7.5	9/15/23	728	754	0.000%
Government National Mortgage Assn.	7.5	9/15/23	2,405	2,437	0.000%
Government National Mortgage Assn.	7.5	9/15/23	22	22	0.000%
Government National Mortgage Assn.	7.5	9/15/23	668	670	0.000%
Government National Mortgage Assn.	7.5	9/15/23	546	548	0.000%
Government National Mortgage Assn.	7.5	9/15/23	174	175	0.000%
Government National Mortgage Assn.	9	9/15/24	34	34	0.000%
Government National Mortgage Assn.	9.5	9/15/24	2,738	2,744	0.000%
Government National Mortgage Assn.	8.5	9/15/24	1,053	1,057	0.000%
Government National Mortgage Assn.	9	9/15/24	2,845	2,858	0.000%
Government National Mortgage Assn.	7.5	9/15/25	958	970	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,418	1,424	0.000%
Government National Mortgage Assn.	8	9/15/27	48,859	54,192	0.005%
Government National Mortgage Assn.	8	9/15/27	18,092	18,165	0.002%
Government National Mortgage Assn.	8	9/15/27	57,667	64,065	0.005%
Government National Mortgage Assn.	7.5	9/15/27	4,939	5,429	0.000%
Government National Mortgage Assn.	6.5	9/15/27	14,033	15,670	0.001%
Government National Mortgage Assn.	6.5	9/15/28	3,021	3,373	0.000%
Government National Mortgage Assn.	6.5	9/15/28	984	1,099	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,859	2,076	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,008	1,125	0.000%
Government National Mortgage Assn.	6.5	9/15/28	446	498	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,819	2,032	0.000%
Government National Mortgage Assn.	6.5	9/15/28	202	226	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,031	1,151	0.000%
Government National Mortgage Assn.	6.5	9/15/28	581	649	0.000%
Government National Mortgage Assn.	6.5	9/15/28	12,089	13,500	0.001%
Government National Mortgage Assn.	6.5	9/15/28	988	1,104	0.000%
Government National Mortgage Assn.	6.5	9/15/28	4,179	4,667	0.000%
Government National Mortgage Assn.	6.5	9/15/28	206	232	0.000%
Government National Mortgage Assn.	6.5	9/15/28	17,527	19,572	0.002%
Government National Mortgage Assn.	6.5	9/15/28	647	722	0.000%
Government National Mortgage Assn.	7.5	9/15/29	5,872	6,175	0.001%
Government National Mortgage Assn.	6.5	9/15/29	3,839	4,287	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,155	1,199	0.000%
Government National Mortgage Assn.	7.5	9/15/31	419	481	0.000%
Government National Mortgage Assn.	5	9/15/33	20,218	23,554	0.002%
Government National Mortgage Assn.	5	9/15/33	6,403	7,342	0.001%
Government National Mortgage Assn.	6.5	9/15/36	17,715	20,138	0.002%
Government National Mortgage Assn.	5.5	9/15/39	305,587	341,882	0.029%
Government National Mortgage Assn.	3	9/15/42	9,274,305	9,842,221	0.834%
Government National Mortgage Assn.	3	9/15/43	33,493	35,544	0.003%
Government National Mortgage Assn.	4.5	9/15/45	98,386	110,926	0.009%
Government National Mortgage Assn.	5.5	9/15/45	313,205	370,584	0.031%
Government National Mortgage Assn.	8	9/20/26	13,613	15,554	0.001%
Government National Mortgage Assn.	3	9/20/32	134,234	140,539	0.012%
Government National Mortgage Assn.	5	9/20/33	1,215,406	1,388,088	0.118%
Government National Mortgage Assn.	5.5	9/20/33	64,644	75,399	0.006%
Government National Mortgage Assn.	5.5	9/20/34	428,768	502,089	0.043%
Government National Mortgage Assn.	6.5	9/20/34	9,354	10,689	0.001%
Government National Mortgage Assn.	5	9/20/35	139,445	159,364	0.013%
Government National Mortgage Assn.	5.5	9/20/35	1,111,624	1,302,372	0.110%
Government National Mortgage Assn.	6	9/20/38	1,227,693	1,408,095	0.119%
Government National Mortgage Assn.	6	9/20/38	25,505	28,297	0.002%
Government National Mortgage Assn.	4.5	9/20/40	149,763	162,954	0.014%
Government National Mortgage Assn.	4	9/20/40	608,213	673,628	0.057%
Government National Mortgage Assn.	4.5	9/20/40	814,820	913,874	0.077%
Government National Mortgage Assn.	4.5	9/20/41	145,570	163,237	0.014%
Government National Mortgage Assn.	4	9/20/42	69,146	76,705	0.006%
Government National Mortgage Assn.	3	9/20/44	1,608,365	1,705,232	0.144%
Government National Mortgage Assn.	3.5	9/20/44	693,338	748,415	0.063%
Government National Mortgage Assn.	5.5	9/20/45	41,723	48,901	0.004%
Government National Mortgage Assn.	4.5	9/20/46	1,656,854	1,854,425	0.157%
Government National Mortgage Assn.	3.5	9/20/46	673,103	727,864	0.062%
Government National Mortgage Assn.	4	9/20/47	1,263,543	1,363,283	0.115%
Government National Mortgage Assn.	5	9/20/47	255,537	284,439	0.024%
Government National Mortgage Assn.	6	9/20/47	184,455	217,087	0.018%
Government National Mortgage Assn.	5	9/20/48	682,874	749,990	0.064%

Government National Mortgage Assn.	3	9/20/49	8,446,861	8,668,296	0.734%
Government National Mortgage Assn.	3.5	9/20/49	4,657,389	4,914,812	0.416%
Government National Mortgage Assn.	3.5	9/20/49	6,086,596	6,423,508	0.544%
Government National Mortgage Association	4.5	10/16/43	7,907,613	881,063	0.075%
Government National Mortgage Association	4	11/20/45	10,639,084	1,641,726	0.139%
Government National Mortgage Association	3	1/20/50	2,781,782	195,649	0.017%
Government National Mortgage Association	3	1/20/50	9,828,181	511,668	0.043%
Government National Mortgage Association	3.5	12/20/45	8,617,440	1,120,787	0.095%
Government National Mortgage Association	5	2/16/40	30,676,054	5,820,815	0.493%
Government National Mortgage Association	3.5	2/16/51	10,319,099	1,526,805	0.129%
Government National Mortgage Association	2.71	2/16/51	9,853,188	1,251,605	0.106%
Government National Mortgage Association	4	2/20/39	17,180	1	0.000%
Government National Mortgage Association	3.5	2/20/41	5,636,228	272,672	0.023%
Government National Mortgage Association	3	2/20/46	1,820,736	142,909	0.012%
Government National Mortgage Association	3	3/20/46	3,617,185	146,582	0.012%
Government National Mortgage Association	4.5	4/20/39	263,932	45,426	0.004%
Government National Mortgage Association	3.5	4/20/39	1,901,024	24,331	0.002%
Government National Mortgage Association	3.5	4/20/46	9,667,517	1,448,529	0.123%
Government National Mortgage Association	4	5/20/37	863,350	30,427	0.003%
Government National Mortgage Association	3	6/20/37	909,490	42,543	0.004%
Government National Mortgage Association	3.5	6/20/39	2,551,585	71,633	0.006%
Government National Mortgage Association	5	6/20/39	474,495	3,123	0.000%
Government National Mortgage Association	3.5	6/20/47	6,314,190	6,735,239	0.570%
Government National Mortgage Association	4	6/20/49	12,479,987	1,916,460	0.162%
Government National Mortgage Association	4.5	6/20/49	2,940,632	403,928	0.034%
Government National Mortgage Association	3.5	8/20/29	9,364,504	849,475	0.072%
Government National Mortgage Association	3.5	8/20/39	5,587,828	166,258	0.014%
Government National Mortgage Association	4	8/20/44	9,621,746	1,456,700	0.123%
Government National Mortgage Association	3.5	9/20/29	3,271,297	287,951	0.024%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,084,652	0.177%
TRP Government Reserve	0.04		72,637,584	72,637,584	6.152%
U.S. Treasury Bonds	1.13	2/15/31	40,490,000	38,256,723	3.240%
U.S. Treasury Bonds	1.88	2/15/51	10,490,000	9,309,875	0.788%
U.S. Treasury Notes	0.5	2/28/26	87,575,000	85,850,867	7.271%
Verus Securitization Trust 2020-2	2.23	5/25/60	4,920,530	4,971,387	0.421%
Verus Securitization Trust 2020-2	2.99	5/25/60	6,000,000	6,223,863	0.527%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	4,000,000	4,104,813	0.348%

Total Investments in Securities **1,433,220,596**

Swap Contracts	Notional Amount	Market Value	% of Net Assets
USD ZCIS 3/5/26 PAY CPI	(6,000,000)	(38,016)	(0.003%)

Total Swap Contracts **(38,016)**

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
TUM1 2YR US NOTE FUT JUN 21	(1,100)	6/30/2021	(242,799,218)	35,755	(20.563%)

Total Futures Contracts **35,755**

**NET ASSETS** **1,180,744,149**

**NET ASSET VALUE PER SHARE**

**GNMA Fund Shares** **9.36**  
(\$683,798,807 / 73,061,181 Shares Outstanding)

**GNMA Fund- I Class Shares** **9.36**  
(\$34,259,887 / 3,660,956 Shares Outstanding)

**GNMA Fund- Z Class Shares** **9.36**  
(\$462,685,456 / 49,455,200 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.