

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Fannie Mae Interest Strip	8.5	4/25/22	662	50	0.000%
Fannie Mae REMICS	5.5	12/25/36	1,213,990	1,369,846	0.104%
Fannie Mae REMICS	3	2/25/28	12,346,605	926,218	0.070%
Federal Home Loan Mortgage	7	11/1/30	2,443	2,822	0.000%
Federal Home Loan Mortgage	3	12/1/42	1,241,553	1,259,376	0.096%
Federal Home Loan Mortgage	4.5	12/1/45	4,451,387	4,779,966	0.363%
Federal Home Loan Mortgage	7	4/1/32	693,425	805,822	0.061%
Federal Home Loan Mortgage	3	4/1/43	1,056,709	1,071,912	0.081%
Federal Home Loan Mortgage	3	6/1/43	615,713	624,553	0.047%
Federal Home Loan Mortgage	6.5	8/1/36	38,813	44,719	0.003%
Federal Home Loan Mortgage	3	9/1/43	1,137,925	1,154,288	0.088%
Federal Home Loan Mortgage	3.5	9/1/46	4,192,609	4,326,664	0.329%
Federal National Mortgage Assn.	3.5	10/1/42	2,045,455	2,118,350	0.161%
Federal National Mortgage Assn.	4.45	11/1/35	9,003	9,419	0.001%
Federal National Mortgage Assn.	3	11/1/42	4,479,032	4,540,655	0.345%
Federal National Mortgage Assn.	3.5	11/1/48	4,365,038	4,457,177	0.339%
Federal National Mortgage Assn.	2.5	1/1/27	576,000	579,735	0.044%
Federal National Mortgage Assn.	5	1/1/34	482,000	509,383	0.039%
Federal National Mortgage Assn.	5.5	1/1/34	73,000	77,866	0.006%
Federal National Mortgage Assn.	4.5	1/1/35	196,000	204,793	0.016%
Federal National Mortgage Assn.	3.5	1/1/41	(5,629,000)	(5,753,014)	(0.437%)
Federal National Mortgage Assn.	4	1/1/41	63,006,000	65,104,149	4.946%
Federal National Mortgage Assn.	3	1/1/43	(46,654,000)	(47,030,685)	(3.573%)
Federal National Mortgage Assn.	3.5	1/1/43	191,932	198,541	0.015%
Federal National Mortgage Assn.	3	1/1/43	266,990	270,653	0.021%
Federal National Mortgage Assn.	3	1/1/43	7,561,475	7,665,348	0.582%
Federal National Mortgage Assn.	3.5	1/1/44	11,758,965	12,178,197	0.925%
Federal National Mortgage Assn.	3.5	1/1/44	1,482,406	1,535,283	0.117%
Federal National Mortgage Assn.	3	2/1/43	537,309	544,682	0.041%
Federal National Mortgage Assn.	3	2/1/43	673,089	682,300	0.052%
Federal National Mortgage Assn.	3	2/1/43	2,967,675	3,008,347	0.229%
Federal National Mortgage Assn.	3.5	2/1/45	873,094	904,348	0.069%
Federal National Mortgage Assn.	3	3/1/43	1,086,565	1,101,468	0.084%
Federal National Mortgage Assn.	3	3/1/43	3,595,055	3,644,369	0.277%
Federal National Mortgage Assn.	3	3/1/43	5,241,738	5,313,105	0.404%
Federal National Mortgage Assn.	3.5	3/1/43	13,681,261	14,169,026	1.076%
Federal National Mortgage Assn.	3	3/1/43	2,718,822	2,756,114	0.209%
Federal National Mortgage Assn.	3	4/1/43	173,009	175,385	0.013%
Federal National Mortgage Assn.	3.5	4/1/49	381,854	395,484	0.030%
Federal National Mortgage Assn.	3.5	5/1/43	1,166,107	1,207,690	0.092%
Federal National Mortgage Assn.	3	5/1/43	2,168,300	2,197,912	0.167%
Federal National Mortgage Assn.	3.5	5/1/46	1,154,852	1,196,034	0.091%
Federal National Mortgage Assn.	3.5	6/1/43	13,384,703	13,861,987	1.053%
Federal National Mortgage Assn.	4.5	7/1/40	22,834,879	24,454,703	1.858%
Federal National Mortgage Assn.	3	7/1/45	11,203,411	11,357,253	0.863%
Federal National Mortgage Assn.	3.5	7/1/48	3,346,212	3,521,180	0.268%
Federal National Mortgage Assn.	3	8/1/46	8,297,282	8,366,913	0.636%
Federal National Mortgage Assn.	3.5	9/1/42	199,462	206,995	0.016%
Federal National Mortgage Assn.	3	9/1/42	5,665,336	5,743,057	0.436%
Federal National Mortgage Assn.	3	9/1/42	637,962	646,736	0.049%
Federal National Mortgage Assn.	3	9/1/43	2,066,621	2,094,946	0.159%
Federal National Mortgage Assn.	3	9/1/43	1,908,172	1,934,442	0.147%
Federal National Mortgage Assn.	4.5	9/1/45	9,607,883	10,327,798	0.785%
Government National Mortgage Assn.	5	10/15/19	149	149	0.000%
Government National Mortgage Assn.	9	10/15/19	42	42	0.000%
Government National Mortgage Assn.	9.5	10/15/20	454	456	0.000%
Government National Mortgage Assn.	10	10/15/20	42	42	0.000%
Government National Mortgage Assn.	9	10/15/21	144	147	0.000%
Government National Mortgage Assn.	7.5	10/15/22	475	476	0.000%
Government National Mortgage Assn.	7.5	10/15/23	1,515	1,530	0.000%
Government National Mortgage Assn.	7.5	10/15/23	1,033	1,035	0.000%
Government National Mortgage Assn.	7.5	10/15/23	7,520	7,535	0.001%
Government National Mortgage Assn.	7.5	10/15/23	1,235	1,238	0.000%
Government National Mortgage Assn.	7.5	10/15/23	628	629	0.000%
Government National Mortgage Assn.	9.5	10/15/24	3,090	3,100	0.000%

Government National Mortgage Assn.	7.5	10/15/27	6,757	7,464	0.001%
Government National Mortgage Assn.	6.5	10/15/27	373	413	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,441	1,583	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,235	1,357	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,862	4,317	0.000%
Government National Mortgage Assn.	6.5	10/15/28	7,255	7,970	0.001%
Government National Mortgage Assn.	7.5	10/15/28	484	485	0.000%
Government National Mortgage Assn.	6.5	10/15/28	706	776	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,304	1,432	0.000%
Government National Mortgage Assn.	6.5	10/15/28	3,171	3,483	0.000%
Government National Mortgage Assn.	6.5	10/15/28	12,016	13,200	0.001%
Government National Mortgage Assn.	6.5	10/15/28	6,172	6,781	0.001%
Government National Mortgage Assn.	6.5	10/15/28	2,169	2,383	0.000%
Government National Mortgage Assn.	6.5	10/15/28	4,801	5,434	0.000%
Government National Mortgage Assn.	6.5	10/15/28	478	533	0.000%
Government National Mortgage Assn.	6.5	10/15/28	1,318	1,448	0.000%
Government National Mortgage Assn.	6.5	10/15/28	13,671	15,018	0.001%
Government National Mortgage Assn.	7.5	10/15/29	4,235	4,474	0.000%
Government National Mortgage Assn.	7.5	10/15/29	2,185	2,469	0.000%
Government National Mortgage Assn.	7.5	10/15/30	229	237	0.000%
Government National Mortgage Assn.	7.5	10/15/30	138	155	0.000%
Government National Mortgage Assn.	7.5	10/15/30	1,734	1,946	0.000%
Government National Mortgage Assn.	5	10/15/33	189,099	205,172	0.016%
Government National Mortgage Assn.	5	10/15/34	121,158	131,449	0.010%
Government National Mortgage Assn.	6.5	10/15/36	7,606	8,894	0.001%
Government National Mortgage Assn.	6.5	10/15/36	9,384	10,308	0.001%
Government National Mortgage Assn.	5.5	10/15/38	5,912,368	6,654,211	0.506%
Government National Mortgage Assn.	5	10/15/39	540,358	594,514	0.045%
Government National Mortgage Assn.	3.5	10/15/42	9,512,768	9,872,207	0.750%
Government National Mortgage Assn.	3	10/15/44	43,597	44,541	0.003%
Government National Mortgage Assn.	3	10/15/46	914,452	933,524	0.071%
Government National Mortgage Assn.	10	10/20/20	35	35	0.000%
Government National Mortgage Assn.	6	10/20/20	3,865	3,874	0.000%
Government National Mortgage Assn.	8.5	10/20/22	590	620	0.000%
Government National Mortgage Assn.	8	10/20/24	8,110	8,668	0.001%
Government National Mortgage Assn.	3	10/20/27	10,997	11,208	0.001%
Government National Mortgage Assn.	6.5	10/20/28	49,773	56,467	0.004%
Government National Mortgage Assn.	7	10/20/28	49,571	56,142	0.004%
Government National Mortgage Assn.	7	10/20/29	17,144	19,818	0.002%
Government National Mortgage Assn.	7	10/20/30	71,919	83,451	0.006%
Government National Mortgage Assn.	3	10/20/31	160,728	163,818	0.012%
Government National Mortgage Assn.	6.5	10/20/31	145,321	169,259	0.013%
Government National Mortgage Assn.	3	10/20/32	2,189,824	2,232,007	0.170%
Government National Mortgage Assn.	5.5	10/20/32	336,551	368,698	0.028%
Government National Mortgage Assn.	5.5	10/20/33	1,048	1,148	0.000%
Government National Mortgage Assn.	5.5	10/20/34	1,381,553	1,513,564	0.115%
Government National Mortgage Assn.	5	10/20/35	22,271	23,957	0.002%
Government National Mortgage Assn.	4.5	10/20/39	23,779	25,367	0.002%
Government National Mortgage Assn.	5	10/20/39	6,562,164	7,203,277	0.547%
Government National Mortgage Assn.	6	10/20/39	51,086	58,095	0.004%
Government National Mortgage Assn.	4	10/20/40	28,906	30,615	0.002%
Government National Mortgage Assn.	4.5	10/20/40	131,814	140,613	0.011%
Government National Mortgage Assn.	5	10/20/40	586,219	644,802	0.049%
Government National Mortgage Assn.	3.5	10/20/42	10,171,721	10,610,955	0.806%
Government National Mortgage Assn.	4	10/20/45	23,231,481	24,401,624	1.854%
Government National Mortgage Assn.	3.5	10/20/46	941,826	977,150	0.074%
Government National Mortgage Assn.	9.5	11/15/19	317	318	0.000%
Government National Mortgage Assn.	9	11/15/21	123	124	0.000%
Government National Mortgage Assn.	7.5	11/15/21	6,636	6,649	0.001%
Government National Mortgage Assn.	8.5	11/15/22	754	756	0.000%
Government National Mortgage Assn.	7.5	11/15/22	6,687	6,700	0.001%
Government National Mortgage Assn.	7.5	11/15/22	47	48	0.000%
Government National Mortgage Assn.	8.5	11/15/22	305	305	0.000%
Government National Mortgage Assn.	7.5	11/15/23	12,549	12,632	0.001%
Government National Mortgage Assn.	7.5	11/15/23	2,747	2,753	0.000%
Government National Mortgage Assn.	7.5	11/15/23	2,360	2,365	0.000%
Government National Mortgage Assn.	7.5	11/15/25	1,168	1,197	0.000%
Government National Mortgage Assn.	7.5	11/15/25	10,982	11,815	0.001%
Government National Mortgage Assn.	7.5	11/15/25	1,368	1,473	0.000%
Government National Mortgage Assn.	7.5	11/15/26	900	918	0.000%
Government National Mortgage Assn.	7.5	11/15/26	3,475	3,511	0.000%
Government National Mortgage Assn.	8	11/15/26	6,290	6,470	0.000%

Government National Mortgage Assn.	7.5	11/15/28	42,982	46,136	0.004%
Government National Mortgage Assn.	6.5	11/15/28	6,452	7,088	0.001%
Government National Mortgage Assn.	7.5	11/15/29	12,715	13,445	0.001%
Government National Mortgage Assn.	7.5	11/15/29	494	495	0.000%
Government National Mortgage Assn.	6.5	11/15/29	4,502	4,946	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,537	2,542	0.000%
Government National Mortgage Assn.	7.5	11/15/30	2,849	3,156	0.000%
Government National Mortgage Assn.	7.5	11/15/30	145	146	0.000%
Government National Mortgage Assn.	7.5	11/15/30	1,921	1,939	0.000%
Government National Mortgage Assn.	7.5	11/15/30	12,187	13,717	0.001%
Government National Mortgage Assn.	7.5	11/15/31	1,255	1,258	0.000%
Government National Mortgage Assn.	5	11/15/33	18,281	19,834	0.002%
Government National Mortgage Assn.	5.5	11/15/33	344,382	387,399	0.029%
Government National Mortgage Assn.	4.5	11/15/33	5,363	5,656	0.000%
Government National Mortgage Assn.	5	11/15/34	28,756	31,199	0.002%
Government National Mortgage Assn.	6	11/15/36	64,329	71,727	0.005%
Government National Mortgage Assn.	4	11/15/40	3,226,225	3,466,186	0.263%
Government National Mortgage Assn.	3.5	11/15/41	7,501,277	7,785,137	0.591%
Government National Mortgage Assn.	3	11/15/42	1,605,142	1,642,120	0.125%
Government National Mortgage Assn.	3.5	11/15/42	1,982,061	2,056,956	0.156%
Government National Mortgage Assn.	3	11/15/46	603,152	616,678	0.047%
Government National Mortgage Assn.	3	11/15/46	944,645	966,416	0.073%
Government National Mortgage Assn.	8.5	11/20/21	179	179	0.000%
Government National Mortgage Assn.	8.5	11/20/22	370	373	0.000%
Government National Mortgage Assn.	3	11/20/26	261,706	266,714	0.020%
Government National Mortgage Assn.	3	11/20/32	988,951	1,008,021	0.077%
Government National Mortgage Assn.	5.5	11/20/33	122,450	134,107	0.010%
Government National Mortgage Assn.	5.5	11/20/34	38,960	42,669	0.003%
Government National Mortgage Assn.	5	11/20/35	10,350	11,135	0.001%
Government National Mortgage Assn.	5.5	11/20/38	470,095	515,100	0.039%
Government National Mortgage Assn.	4.5	11/20/39	12,953	13,817	0.001%
Government National Mortgage Assn.	4	11/20/40	1,085,210	1,149,307	0.087%
Government National Mortgage Assn.	4.5	11/20/40	9,132,596	9,742,280	0.740%
Government National Mortgage Assn.	4	11/20/42	1,615,185	1,709,117	0.130%
Government National Mortgage Assn.	3.5	11/20/44	1,536,250	1,594,320	0.121%
Government National Mortgage Assn.	4	11/20/45	21,048,385	22,192,295	1.686%
Government National Mortgage Assn.	3	11/20/46	16,054,139	16,426,390	1.248%
Government National Mortgage Assn.	3	11/20/46	1,486,221	1,520,680	0.116%
Government National Mortgage Assn.	3	11/20/46	143,023	146,336	0.011%
Government National Mortgage Assn.	3.5	11/20/46	1,049,963	1,088,998	0.083%
Government National Mortgage Assn.	5	1/1/34	100,000	104,529	0.008%
Government National Mortgage Assn.	4.5	1/1/38	20,000,000	20,846,484	1.584%
Government National Mortgage Assn.	4	1/1/39	36,420,000	37,753,029	2.868%
Government National Mortgage Assn.	3.5	1/1/42	117,261,000	121,090,305	9.199%
Government National Mortgage Assn.	3	1/1/43	(45,624,000)	(46,598,857)	(3.540%)
Government National Mortgage Assn.	9	1/15/20	7	7	0.000%
Government National Mortgage Assn.	9	1/15/20	31	31	0.000%
Government National Mortgage Assn.	9	1/15/21	233	233	0.000%
Government National Mortgage Assn.	8.5	1/15/22	71	71	0.000%
Government National Mortgage Assn.	7.5	1/15/23	9,316	9,335	0.001%
Government National Mortgage Assn.	8	1/15/25	407	410	0.000%
Government National Mortgage Assn.	7.5	1/15/26	373	374	0.000%
Government National Mortgage Assn.	7.5	1/15/26	1,173	1,176	0.000%
Government National Mortgage Assn.	7.5	1/15/26	301	307	0.000%
Government National Mortgage Assn.	8	1/15/27	16,820	16,861	0.001%
Government National Mortgage Assn.	6.5	1/15/27	10,579	11,621	0.001%
Government National Mortgage Assn.	6.5	1/15/27	6,109	6,711	0.001%
Government National Mortgage Assn.	6.5	1/15/28	1,763	1,937	0.000%
Government National Mortgage Assn.	6.5	1/15/28	38,305	42,079	0.003%
Government National Mortgage Assn.	8	1/15/28	46,073	47,409	0.004%
Government National Mortgage Assn.	6.5	1/15/29	2,576	2,830	0.000%
Government National Mortgage Assn.	6.5	1/15/29	1,424	1,565	0.000%
Government National Mortgage Assn.	6.5	1/15/30	9,778	10,742	0.001%
Government National Mortgage Assn.	7.5	1/15/30	6,745	6,835	0.001%
Government National Mortgage Assn.	7.5	1/15/30	2,741	2,769	0.000%
Government National Mortgage Assn.	7.5	1/15/30	2,928	3,058	0.000%
Government National Mortgage Assn.	7.5	1/15/30	101	117	0.000%
Government National Mortgage Assn.	7.5	1/15/31	350	353	0.000%
Government National Mortgage Assn.	7.5	1/15/31	201	227	0.000%
Government National Mortgage Assn.	7.5	1/15/32	35,345	36,670	0.003%
Government National Mortgage Assn.	6	1/15/35	726,284	828,481	0.063%
Government National Mortgage Assn.	6	1/15/37	41,764	47,670	0.004%

Government National Mortgage Assn.	7	1/15/39	8,725,260	10,154,857	0.771%
Government National Mortgage Assn.	3.5	1/15/42	1,330,408	1,380,755	0.105%
Government National Mortgage Assn.	3	1/15/45	95,913	97,914	0.007%
Government National Mortgage Assn.	3	1/15/45	150,033	153,162	0.012%
Government National Mortgage Assn.	3	1/15/45	386,381	394,439	0.030%
Government National Mortgage Assn.	3	1/15/47	271,419	277,345	0.021%
Government National Mortgage Assn.	3	1/15/47	1,180,269	1,205,142	0.092%
Government National Mortgage Assn.	3	1/15/47	5,848,473	5,971,807	0.454%
Government National Mortgage Assn.	10	1/20/20	39	39	0.000%
Government National Mortgage Assn.	10	1/20/21	274	277	0.000%
Government National Mortgage Assn.	8.5	1/20/22	5,752	5,890	0.000%
Government National Mortgage Assn.	8.5	1/20/23	1,756	1,774	0.000%
Government National Mortgage Assn.	3	1/20/27	215,518	219,643	0.017%
Government National Mortgage Assn.	7	1/20/28	10,226	11,635	0.001%
Government National Mortgage Assn.	6	1/20/32	47,080	54,141	0.004%
Government National Mortgage Assn.	7	1/20/34	16,520	16,605	0.001%
Government National Mortgage Assn.	5	1/20/35	928,553	998,965	0.076%
Government National Mortgage Assn.	5.5	1/20/35	2,794	3,060	0.000%
Government National Mortgage Assn.	5	1/20/36	819,581	881,696	0.067%
Government National Mortgage Assn.	5.5	1/20/36	451,266	494,273	0.038%
Government National Mortgage Assn.	6	1/20/39	106,951	121,597	0.009%
Government National Mortgage Assn.	4.5	1/20/40	23,399	24,963	0.002%
Government National Mortgage Assn.	5.5	1/20/40	1,611,935	1,758,553	0.134%
Government National Mortgage Assn.	4.5	1/20/41	373,027	397,956	0.030%
Government National Mortgage Assn.	4	1/20/41	1,084,366	1,148,407	0.087%
Government National Mortgage Assn.	4.5	1/20/41	2,303,019	2,457,072	0.187%
Government National Mortgage Assn.	3.5	1/20/43	6,786,029	7,078,344	0.538%
Government National Mortgage Assn.	4	1/20/43	5,714,010	6,051,576	0.460%
Government National Mortgage Assn.	3.5	1/20/44	454,544	470,820	0.036%
Government National Mortgage Assn.	4	1/20/45	1,253,710	1,294,384	0.098%
Government National Mortgage Assn.	3.5	1/20/45	458,535	475,261	0.036%
Government National Mortgage Assn.	3.5	1/20/45	202,870	209,756	0.016%
Government National Mortgage Assn.	3	1/20/46	8,535,569	8,744,021	0.664%
Government National Mortgage Assn.	4	1/20/46	2,578,976	2,718,983	0.207%
Government National Mortgage Assn.	4.5	1/20/46	1,123,581	1,190,027	0.090%
Government National Mortgage Assn.	3	1/20/48	19,025,657	19,456,321	1.478%
Government National Mortgage Assn.	10	12/15/19	902	904	0.000%
Government National Mortgage Assn.	9	12/15/19	356	357	0.000%
Government National Mortgage Assn.	9.25	12/15/19	1,189	1,191	0.000%
Government National Mortgage Assn.	5	12/15/19	1,181	1,185	0.000%
Government National Mortgage Assn.	9.5	12/15/20	162	163	0.000%
Government National Mortgage Assn.	8	12/15/21	236	236	0.000%
Government National Mortgage Assn.	8	12/15/21	1,422	1,425	0.000%
Government National Mortgage Assn.	7.5	12/15/21	1,081	1,083	0.000%
Government National Mortgage Assn.	8.5	12/15/21	7,279	7,554	0.001%
Government National Mortgage Assn.	7.5	12/15/23	1,757	1,847	0.000%
Government National Mortgage Assn.	7.5	12/15/23	2,534	2,539	0.000%
Government National Mortgage Assn.	7.5	12/15/23	100	100	0.000%
Government National Mortgage Assn.	7.5	12/15/23	976	1,030	0.000%
Government National Mortgage Assn.	7.5	12/15/23	1,022	1,076	0.000%
Government National Mortgage Assn.	6.5	12/15/23	1,874	2,059	0.000%
Government National Mortgage Assn.	9.5	12/15/24	2,512	2,520	0.000%
Government National Mortgage Assn.	9.5	12/15/24	8,873	9,128	0.001%
Government National Mortgage Assn.	9.5	12/15/24	4,034	4,045	0.000%
Government National Mortgage Assn.	7.5	12/15/26	44,064	45,065	0.003%
Government National Mortgage Assn.	8	12/15/26	52,205	56,759	0.004%
Government National Mortgage Assn.	6.5	12/15/27	4,732	5,198	0.000%
Government National Mortgage Assn.	8	12/15/27	108,967	120,531	0.009%
Government National Mortgage Assn.	8	12/15/27	52,414	57,511	0.004%
Government National Mortgage Assn.	6.5	12/15/28	2,570	2,823	0.000%
Government National Mortgage Assn.	7.5	12/15/29	3,011	3,332	0.000%
Government National Mortgage Assn.	7.5	12/15/29	2,293	2,699	0.000%
Government National Mortgage Assn.	7.5	12/15/30	3	3	0.000%
Government National Mortgage Assn.	7.5	12/15/30	726	737	0.000%
Government National Mortgage Assn.	7.5	12/15/30	604	605	0.000%
Government National Mortgage Assn.	7.5	12/15/31	12,807	13,170	0.001%
Government National Mortgage Assn.	7.5	12/15/31	3,582	3,716	0.000%
Government National Mortgage Assn.	7.5	12/15/31	2,430	2,562	0.000%
Government National Mortgage Assn.	6.5	12/15/33	32,559	35,767	0.003%
Government National Mortgage Assn.	5.5	12/15/33	1,508,961	1,702,993	0.129%
Government National Mortgage Assn.	5.5	12/15/33	331,360	373,302	0.028%
Government National Mortgage Assn.	5	12/15/34	7,781	8,143	0.001%

Government National Mortgage Assn.	6	12/15/38	2,674,061	3,050,798	0.232%
Government National Mortgage Assn.	6	12/15/38	161,511	179,085	0.014%
Government National Mortgage Assn.	6	12/15/38	189,386	209,007	0.016%
Government National Mortgage Assn.	6	12/15/38	183,498	200,963	0.015%
Government National Mortgage Assn.	4	12/15/40	72,998	77,546	0.006%
Government National Mortgage Assn.	3	12/15/42	94,558	96,735	0.007%
Government National Mortgage Assn.	3	12/15/45	416,119	424,798	0.032%
Government National Mortgage Assn.	3	12/15/46	1,003,956	1,024,895	0.078%
Government National Mortgage Assn.	3	12/15/46	980,892	1,002,295	0.076%
Government National Mortgage Assn.	3	12/15/46	891,993	910,800	0.069%
Government National Mortgage Assn.	3	12/15/46	303,743	310,147	0.024%
Government National Mortgage Assn.	9.5	12/20/20	322	326	0.000%
Government National Mortgage Assn.	8.5	12/20/21	1,930	1,947	0.000%
Government National Mortgage Assn.	3.5	12/20/32	965,057	985,622	0.075%
Government National Mortgage Assn.	5.5	12/20/33	37,374	40,941	0.003%
Government National Mortgage Assn.	6	12/20/33	86,957	99,706	0.008%
Government National Mortgage Assn.	4.5	12/20/34	32,016	33,669	0.003%
Government National Mortgage Assn.	5	12/20/34	1,224,361	1,320,638	0.100%
Government National Mortgage Assn.	5.5	12/20/34	163,964	179,602	0.014%
Government National Mortgage Assn.	5	12/20/35	994,524	1,069,785	0.081%
Government National Mortgage Assn.	6	12/20/36	411,621	469,626	0.036%
Government National Mortgage Assn.	6	12/20/38	244,158	278,387	0.021%
Government National Mortgage Assn.	4.5	12/20/39	1,586,901	1,692,932	0.129%
Government National Mortgage Assn.	3.5	12/20/40	37,454	39,175	0.003%
Government National Mortgage Assn.	4	12/20/41	267,345	283,118	0.022%
Government National Mortgage Assn.	3.5	12/20/42	2,387,181	2,489,995	0.189%
Government National Mortgage Assn.	4	12/20/44	150,321	155,184	0.012%
Government National Mortgage Assn.	3	12/20/44	8,940,444	9,162,554	0.696%
Government National Mortgage Assn.	5	12/20/45	4,667,668	5,114,049	0.389%
Government National Mortgage Assn.	5	12/20/47	231,730	246,832	0.019%
Government National Mortgage Assn.	4.5	12/20/48	14,830,886	15,462,037	1.175%
Government National Mortgage Assn.	9	2/15/20	50	50	0.000%
Government National Mortgage Assn.	9	2/15/20	14	14	0.000%
Government National Mortgage Assn.	9.75	2/15/21	9,567	9,599	0.001%
Government National Mortgage Assn.	7.5	2/15/23	119	124	0.000%
Government National Mortgage Assn.	7.5	2/15/23	864	872	0.000%
Government National Mortgage Assn.	7.5	2/15/23	13,386	13,413	0.001%
Government National Mortgage Assn.	7.5	2/15/23	3,984	4,029	0.000%
Government National Mortgage Assn.	7.5	2/15/24	846	847	0.000%
Government National Mortgage Assn.	6.5	2/15/28	329	361	0.000%
Government National Mortgage Assn.	7.5	2/15/28	62,573	68,017	0.005%
Government National Mortgage Assn.	7.5	2/15/28	4,175	4,183	0.000%
Government National Mortgage Assn.	6.5	2/15/29	36,822	40,450	0.003%
Government National Mortgage Assn.	5.5	2/15/29	19,793	21,096	0.002%
Government National Mortgage Assn.	6.5	2/15/29	9,817	10,784	0.001%
Government National Mortgage Assn.	5.5	2/15/29	23,698	25,257	0.002%
Government National Mortgage Assn.	6.5	2/15/29	2,973	3,266	0.000%
Government National Mortgage Assn.	6.5	2/15/29	4,663	5,123	0.000%
Government National Mortgage Assn.	7.5	2/15/31	1,855	1,892	0.000%
Government National Mortgage Assn.	7.5	2/15/32	867	979	0.000%
Government National Mortgage Assn.	6.5	2/15/33	3,896	4,280	0.000%
Government National Mortgage Assn.	6.5	2/15/33	50,437	55,407	0.004%
Government National Mortgage Assn.	6.5	2/15/33	108,096	118,747	0.009%
Government National Mortgage Assn.	6.5	2/15/33	101,952	111,998	0.009%
Government National Mortgage Assn.	6.5	2/15/33	157,246	172,739	0.013%
Government National Mortgage Assn.	5	2/15/34	381,951	414,400	0.031%
Government National Mortgage Assn.	5	2/15/35	2,864	2,997	0.000%
Government National Mortgage Assn.	6	2/15/37	51,414	56,734	0.004%
Government National Mortgage Assn.	6	2/15/39	70,012	76,590	0.006%
Government National Mortgage Assn.	6	2/15/39	7,608	8,323	0.001%
Government National Mortgage Assn.	4.5	2/15/40	152,363	164,223	0.012%
Government National Mortgage Assn.	4	2/15/41	1,778,597	1,888,719	0.143%
Government National Mortgage Assn.	3	2/15/45	32,352	33,027	0.003%
Government National Mortgage Assn.	8.5	2/20/22	772	780	0.000%
Government National Mortgage Assn.	8.5	2/20/23	512	525	0.000%
Government National Mortgage Assn.	6.5	2/20/29	127,264	145,620	0.011%
Government National Mortgage Assn.	7	2/20/31	12,830	15,068	0.001%
Government National Mortgage Assn.	5.5	2/20/34	2,067,740	2,264,752	0.172%
Government National Mortgage Assn.	5	2/20/35	10,620	11,423	0.001%
Government National Mortgage Assn.	5.5	2/20/35	285,898	313,194	0.024%
Government National Mortgage Assn.	5	2/20/36	386,841	415,993	0.032%
Government National Mortgage Assn.	5.5	2/20/37	34	38	0.000%

Government National Mortgage Assn.	6	2/20/39	79,222	90,166	0.007%
Government National Mortgage Assn.	4.5	2/20/40	249,699	266,399	0.020%
Government National Mortgage Assn.	5	2/20/40	5,435,948	5,981,920	0.454%
Government National Mortgage Assn.	4	2/20/41	956,053	1,012,494	0.077%
Government National Mortgage Assn.	3.5	2/20/43	4,362,501	4,510,618	0.343%
Government National Mortgage Assn.	4	2/20/44	439,161	463,128	0.035%
Government National Mortgage Assn.	3.5	2/20/45	853,458	888,636	0.068%
Government National Mortgage Assn.	3.5	2/20/45	513,220	533,269	0.041%
Government National Mortgage Assn.	4.5	2/20/46	2,766,114	2,929,466	0.223%
Government National Mortgage Assn.	3.5	2/20/47	4,317,381	4,466,190	0.339%
Government National Mortgage Assn.	3.5	2/20/48	2,490,654	2,568,766	0.195%
Government National Mortgage Assn.	3.5	2/20/48	5,778,224	5,959,378	0.453%
Government National Mortgage Assn.	8.5	3/15/21	41	41	0.000%
Government National Mortgage Assn.	7.5	3/15/22	531	532	0.000%
Government National Mortgage Assn.	7.5	3/15/22	1,164	1,166	0.000%
Government National Mortgage Assn.	7.5	3/15/22	843	845	0.000%
Government National Mortgage Assn.	7.5	3/15/23	4,802	4,812	0.000%
Government National Mortgage Assn.	7.5	3/15/23	975	1,019	0.000%
Government National Mortgage Assn.	7.5	3/15/23	52	54	0.000%
Government National Mortgage Assn.	9.5	3/15/23	706	712	0.000%
Government National Mortgage Assn.	8	3/15/25	529	566	0.000%
Government National Mortgage Assn.	6.5	3/15/26	1,046	1,149	0.000%
Government National Mortgage Assn.	7.5	3/15/26	1,185	1,218	0.000%
Government National Mortgage Assn.	7.5	3/15/26	610	656	0.000%
Government National Mortgage Assn.	6.5	3/15/26	9,775	10,738	0.001%
Government National Mortgage Assn.	6.5	3/15/26	9,944	10,924	0.001%
Government National Mortgage Assn.	6.5	3/15/26	9,005	9,892	0.001%
Government National Mortgage Assn.	6.5	3/15/26	1,120	1,230	0.000%
Government National Mortgage Assn.	6.5	3/15/26	217	238	0.000%
Government National Mortgage Assn.	6.5	3/15/26	6,127	6,731	0.001%
Government National Mortgage Assn.	6.5	3/15/26	26,574	29,193	0.002%
Government National Mortgage Assn.	10	3/15/26	6,874	6,897	0.001%
Government National Mortgage Assn.	8.5	3/15/27	21,476	21,537	0.002%
Government National Mortgage Assn.	7.5	3/15/28	1,644	1,647	0.000%
Government National Mortgage Assn.	6.5	3/15/28	1,265	1,389	0.000%
Government National Mortgage Assn.	6.5	3/15/28	502	552	0.000%
Government National Mortgage Assn.	6.5	3/15/29	3,967	4,446	0.000%
Government National Mortgage Assn.	6.5	3/15/29	15,445	16,967	0.001%
Government National Mortgage Assn.	6.5	3/15/29	528	580	0.000%
Government National Mortgage Assn.	6.5	3/15/29	3,568	3,919	0.000%
Government National Mortgage Assn.	6.5	3/15/29	32	35	0.000%
Government National Mortgage Assn.	5.5	3/15/29	27,575	29,390	0.002%
Government National Mortgage Assn.	6.5	3/15/29	14,045	15,428	0.001%
Government National Mortgage Assn.	7.5	3/15/30	3,977	4,433	0.000%
Government National Mortgage Assn.	7.5	3/15/30	2,966	2,972	0.000%
Government National Mortgage Assn.	8	3/15/30	1,083	1,246	0.000%
Government National Mortgage Assn.	7.5	3/15/31	8,222	8,566	0.001%
Government National Mortgage Assn.	7.5	3/15/31	512	518	0.000%
Government National Mortgage Assn.	7.5	3/15/31	4,120	4,174	0.000%
Government National Mortgage Assn.	7.5	3/15/31	1,323	1,335	0.000%
Government National Mortgage Assn.	7.5	3/15/32	25,021	26,481	0.002%
Government National Mortgage Assn.	7.5	3/15/32	349,018	418,293	0.032%
Government National Mortgage Assn.	5	3/15/35	9,461	10,247	0.001%
Government National Mortgage Assn.	6	3/15/36	472,647	539,989	0.041%
Government National Mortgage Assn.	3	3/15/45	312,215	319,383	0.024%
Government National Mortgage Assn.	3	3/15/45	30,332	30,964	0.002%
Government National Mortgage Assn.	3	3/15/45	32,674	33,356	0.003%
Government National Mortgage Assn.	3	3/15/45	62,950	64,262	0.005%
Government National Mortgage Assn.	3	3/15/45	93,536	95,487	0.007%
Government National Mortgage Assn.	3	3/15/45	218,101	222,650	0.017%
Government National Mortgage Assn.	3	3/15/45	1,839,506	1,877,872	0.143%
Government National Mortgage Assn.	10	3/20/21	119	119	0.000%
Government National Mortgage Assn.	9	3/20/25	652	715	0.000%
Government National Mortgage Assn.	6.5	3/20/26	41,251	45,371	0.003%
Government National Mortgage Assn.	3	3/20/27	796,561	811,772	0.062%
Government National Mortgage Assn.	6.5	3/20/28	216	243	0.000%
Government National Mortgage Assn.	7	3/20/30	5,672	6,553	0.000%
Government National Mortgage Assn.	3	3/20/32	637,538	649,770	0.049%
Government National Mortgage Assn.	3.5	3/20/33	624,942	638,255	0.048%
Government National Mortgage Assn.	5	3/20/34	26,640	28,656	0.002%
Government National Mortgage Assn.	5.5	3/20/34	525,434	575,586	0.044%
Government National Mortgage Assn.	5	3/20/35	46,054	49,709	0.004%

Government National Mortgage Assn.	5.5	3/20/35	60,412	66,193	0.005%
Government National Mortgage Assn.	5	3/20/36	2,913	3,134	0.000%
Government National Mortgage Assn.	4.5	3/20/41	1,054,813	1,125,281	0.085%
Government National Mortgage Assn.	5	3/20/41	2,743,914	3,008,098	0.229%
Government National Mortgage Assn.	3	3/20/43	1,602,906	1,639,853	0.125%
Government National Mortgage Assn.	3	3/20/43	1,960,497	2,005,929	0.152%
Government National Mortgage Assn.	3.5	3/20/43	16,512,710	17,100,218	1.299%
Government National Mortgage Assn.	5.5	3/20/44	1,465,121	1,604,315	0.122%
Government National Mortgage Assn.	4	3/20/46	3,364,159	3,538,665	0.269%
Government National Mortgage Assn.	3	3/20/47	7,497,373	7,674,589	0.583%
Government National Mortgage Assn.	3.5	3/20/47	14,123,834	14,609,202	1.110%
Government National Mortgage Assn.	3.5	3/20/47	20,354,287	21,015,592	1.597%
Government National Mortgage Assn.	5.5	3/20/49	6,898,580	7,285,945	0.554%
Government National Mortgage Assn.	4	3/20/49	5,146,715	5,351,970	0.407%
Government National Mortgage Assn.	5	4/15/20	1,633	1,639	0.000%
Government National Mortgage Assn.	9	4/15/20	634	638	0.000%
Government National Mortgage Assn.	7.5	4/15/22	11,417	11,439	0.001%
Government National Mortgage Assn.	7.5	4/15/22	563	564	0.000%
Government National Mortgage Assn.	7.5	4/15/22	46	46	0.000%
Government National Mortgage Assn.	7.5	4/15/23	5,242	5,481	0.000%
Government National Mortgage Assn.	7.5	4/15/23	634	636	0.000%
Government National Mortgage Assn.	6.5	4/15/26	1,173	1,288	0.000%
Government National Mortgage Assn.	6.5	4/15/26	3,864	4,245	0.000%
Government National Mortgage Assn.	6.5	4/15/26	13,613	14,954	0.001%
Government National Mortgage Assn.	6.5	4/15/27	573	629	0.000%
Government National Mortgage Assn.	6.5	4/15/28	548	602	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,993	3,288	0.000%
Government National Mortgage Assn.	6.5	4/15/28	228	250	0.000%
Government National Mortgage Assn.	7.5	4/15/28	297	302	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,477	1,622	0.000%
Government National Mortgage Assn.	6.5	4/15/28	3,452	3,792	0.000%
Government National Mortgage Assn.	6.5	4/15/28	1,437	1,579	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,356	2,588	0.000%
Government National Mortgage Assn.	6.5	4/15/28	6,320	6,942	0.001%
Government National Mortgage Assn.	6.5	4/15/28	541	595	0.000%
Government National Mortgage Assn.	6.5	4/15/28	2,407	2,644	0.000%
Government National Mortgage Assn.	7.5	4/15/28	208	214	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,214	1,333	0.000%
Government National Mortgage Assn.	7.5	4/15/29	304	327	0.000%
Government National Mortgage Assn.	6.5	4/15/29	2,972	3,265	0.000%
Government National Mortgage Assn.	6.5	4/15/29	1,034	1,136	0.000%
Government National Mortgage Assn.	6.5	4/15/29	954	1,048	0.000%
Government National Mortgage Assn.	7.5	4/15/31	1,024	1,116	0.000%
Government National Mortgage Assn.	5.5	4/15/33	504,447	557,275	0.042%
Government National Mortgage Assn.	5	4/15/34	167,977	182,261	0.014%
Government National Mortgage Assn.	6	4/15/37	76,272	84,105	0.006%
Government National Mortgage Assn.	4.5	4/15/39	14,703	15,857	0.001%
Government National Mortgage Assn.	4.5	4/15/41	8,264,852	8,908,985	0.677%
Government National Mortgage Assn.	3	4/15/45	464,297	473,981	0.036%
Government National Mortgage Assn.	3	4/15/46	45,919	46,921	0.004%
Government National Mortgage Assn.	8.5	4/20/22	2,706	2,734	0.000%
Government National Mortgage Assn.	6.5	4/20/28	177	195	0.000%
Government National Mortgage Assn.	6.5	4/20/29	2,863	3,257	0.000%
Government National Mortgage Assn.	7	4/20/31	29,879	35,208	0.003%
Government National Mortgage Assn.	3	4/20/32	390,833	398,349	0.030%
Government National Mortgage Assn.	3.5	4/20/33	973,914	994,631	0.076%
Government National Mortgage Assn.	4.5	4/20/34	1,557	1,637	0.000%
Government National Mortgage Assn.	4.5	4/20/35	26,211	27,500	0.002%
Government National Mortgage Assn.	5	4/20/38	483,206	531,792	0.040%
Government National Mortgage Assn.	5	4/20/39	271,375	298,558	0.023%
Government National Mortgage Assn.	5.5	4/20/39	9,926	10,873	0.001%
Government National Mortgage Assn.	6	4/20/39	96,851	105,998	0.008%
Government National Mortgage Assn.	4.5	4/20/40	7,176,112	7,654,942	0.582%
Government National Mortgage Assn.	5	4/20/40	3,611,709	3,972,860	0.302%
Government National Mortgage Assn.	4.5	4/20/41	478,092	509,999	0.039%
Government National Mortgage Assn.	3.5	4/20/42	9,993	10,324	0.001%
Government National Mortgage Assn.	3	4/20/43	1,156,541	1,183,343	0.090%
Government National Mortgage Assn.	3.5	4/20/43	1,461,381	1,523,770	0.116%
Government National Mortgage Assn.	4	4/20/43	5,683,649	6,018,013	0.457%
Government National Mortgage Assn.	3.5	4/20/43	314,807	328,368	0.025%
Government National Mortgage Assn.	3.5	4/20/45	276,969	285,968	0.022%
Government National Mortgage Assn.	3.5	4/20/45	361,643	373,979	0.028%

Government National Mortgage Assn.	3.5	4/20/45	17,015,743	17,593,361	1.337%
Government National Mortgage Assn.	3.5	4/20/45	185,033	191,414	0.015%
Government National Mortgage Assn.	3	4/20/46	33,192,969	33,961,317	2.580%
Government National Mortgage Assn.	3	4/20/47	3,110,809	3,181,904	0.242%
Government National Mortgage Assn.	4	4/20/47	22,265,541	23,259,404	1.767%
Government National Mortgage Assn.	4	4/20/48	5,797,974	6,026,612	0.458%
Government National Mortgage Assn.	4	4/20/49	6,244,599	6,493,631	0.493%
Government National Mortgage Assn.	9	5/15/20	102	102	0.000%
Government National Mortgage Assn.	9	5/15/20	23	23	0.000%
Government National Mortgage Assn.	9.5	5/15/20	1,484	1,487	0.000%
Government National Mortgage Assn.	5	5/15/20	1,609	1,615	0.000%
Government National Mortgage Assn.	9	5/15/22	938	941	0.000%
Government National Mortgage Assn.	7.5	5/15/22	366	367	0.000%
Government National Mortgage Assn.	7.5	5/15/23	602	604	0.000%
Government National Mortgage Assn.	7.5	5/15/23	293	294	0.000%
Government National Mortgage Assn.	7.5	5/15/23	344	344	0.000%
Government National Mortgage Assn.	7.5	5/15/23	254	255	0.000%
Government National Mortgage Assn.	7.5	5/15/23	315	316	0.000%
Government National Mortgage Assn.	7.5	5/15/23	792	797	0.000%
Government National Mortgage Assn.	7.5	5/15/23	2,752	2,776	0.000%
Government National Mortgage Assn.	7.5	5/15/23	4,518	4,744	0.000%
Government National Mortgage Assn.	9	5/15/24	16,875	17,492	0.001%
Government National Mortgage Assn.	7.5	5/15/24	658	659	0.000%
Government National Mortgage Assn.	6.5	5/15/24	54,129	59,462	0.005%
Government National Mortgage Assn.	6.5	5/15/26	3,455	3,795	0.000%
Government National Mortgage Assn.	7.5	5/15/26	656	657	0.000%
Government National Mortgage Assn.	6.5	5/15/26	5,752	6,318	0.000%
Government National Mortgage Assn.	6.5	5/15/26	7,031	7,724	0.001%
Government National Mortgage Assn.	6.5	5/15/26	11,510	12,644	0.001%
Government National Mortgage Assn.	6.5	5/15/28	1,632	1,793	0.000%
Government National Mortgage Assn.	6.5	5/15/28	20,307	22,308	0.002%
Government National Mortgage Assn.	6.5	5/15/28	1,663	1,826	0.000%
Government National Mortgage Assn.	6.5	5/15/28	27,069	29,736	0.002%
Government National Mortgage Assn.	6.5	5/15/28	93	102	0.000%
Government National Mortgage Assn.	6.5	5/15/28	2,117	2,326	0.000%
Government National Mortgage Assn.	6.5	5/15/28	7,173	7,880	0.001%
Government National Mortgage Assn.	6.5	5/15/28	443	486	0.000%
Government National Mortgage Assn.	7.5	5/15/29	318	326	0.000%
Government National Mortgage Assn.	6.5	5/15/29	5,062	5,573	0.000%
Government National Mortgage Assn.	6.5	5/15/29	10,762	11,823	0.001%
Government National Mortgage Assn.	6.5	5/15/29	1,818	1,997	0.000%
Government National Mortgage Assn.	6.5	5/15/29	686	754	0.000%
Government National Mortgage Assn.	6.5	5/15/29	1,337	1,469	0.000%
Government National Mortgage Assn.	7.5	5/15/31	972	1,010	0.000%
Government National Mortgage Assn.	7.5	5/15/32	86	86	0.000%
Government National Mortgage Assn.	5	5/15/33	805	873	0.000%
Government National Mortgage Assn.	5	5/15/33	1,030	1,117	0.000%
Government National Mortgage Assn.	4.5	5/15/39	1,950,886	2,102,621	0.160%
Government National Mortgage Assn.	3	5/15/43	592,302	606,852	0.046%
Government National Mortgage Assn.	3	5/15/43	26,733	27,388	0.002%
Government National Mortgage Assn.	4	5/15/44	7,795,758	8,279,885	0.629%
Government National Mortgage Assn.	3	5/15/45	20,584	21,013	0.002%
Government National Mortgage Assn.	3	5/15/46	780,315	796,777	0.061%
Government National Mortgage Assn.	8.5	5/20/22	2,231	2,254	0.000%
Government National Mortgage Assn.	9	5/20/22	906	916	0.000%
Government National Mortgage Assn.	3	5/20/27	192,387	196,060	0.015%
Government National Mortgage Assn.	8	5/20/27	11,524	12,803	0.001%
Government National Mortgage Assn.	7	5/20/28	5,156	5,890	0.000%
Government National Mortgage Assn.	7	5/20/31	20,858	24,537	0.002%
Government National Mortgage Assn.	3	5/20/32	949,311	967,493	0.074%
Government National Mortgage Assn.	3.5	5/20/32	300,066	306,436	0.023%
Government National Mortgage Assn.	3.5	5/20/33	677,163	691,517	0.053%
Government National Mortgage Assn.	5.5	5/20/34	502,137	550,042	0.042%
Government National Mortgage Assn.	5	5/20/35	1,902,511	2,045,920	0.155%
Government National Mortgage Assn.	5.5	5/20/35	28,922	31,683	0.002%
Government National Mortgage Assn.	6	5/20/36	40,235	45,945	0.003%
Government National Mortgage Assn.	5.5	5/20/39	43,567	47,746	0.004%
Government National Mortgage Assn.	4.5	5/20/40	13,295,020	14,181,880	1.077%
Government National Mortgage Assn.	4	5/20/41	3,161,828	3,348,359	0.254%
Government National Mortgage Assn.	3.5	5/20/42	123,451	127,675	0.010%
Government National Mortgage Assn.	3.5	5/20/42	386,904	403,844	0.031%
Government National Mortgage Assn.	3.5	5/20/42	3,187,330	3,326,881	0.253%

Government National Mortgage Assn.	3	5/20/43	3,002,961	3,072,555	0.233%
Government National Mortgage Assn.	4	5/20/46	1,365,852	1,435,100	0.109%
Government National Mortgage Assn.	3.5	5/20/46	1,369,836	1,416,470	0.108%
Government National Mortgage Assn.	4	5/20/47	30,176,094	31,479,628	2.392%
Government National Mortgage Assn.	5.5	5/20/48	4,172,754	4,407,061	0.335%
Government National Mortgage Assn.	5	5/20/48	958,080	1,018,874	0.077%
Government National Mortgage Assn.	5	6/15/20	7,849	7,879	0.001%
Government National Mortgage Assn.	5	6/15/20	9,886	9,924	0.001%
Government National Mortgage Assn.	5	6/15/20	34,001	34,129	0.003%
Government National Mortgage Assn.	8.5	6/15/21	35	35	0.000%
Government National Mortgage Assn.	9	6/15/21	86	86	0.000%
Government National Mortgage Assn.	9	6/15/21	238	239	0.000%
Government National Mortgage Assn.	9	6/15/21	288	289	0.000%
Government National Mortgage Assn.	9	6/15/21	243	246	0.000%
Government National Mortgage Assn.	7.5	6/15/23	766	772	0.000%
Government National Mortgage Assn.	7.5	6/15/23	1,416	1,427	0.000%
Government National Mortgage Assn.	7.5	6/15/23	11,095	11,294	0.001%
Government National Mortgage Assn.	7.5	6/15/26	349	375	0.000%
Government National Mortgage Assn.	6.5	6/15/26	2,085	2,291	0.000%
Government National Mortgage Assn.	7.5	6/15/26	527	536	0.000%
Government National Mortgage Assn.	7.5	6/15/26	6,986	7,051	0.001%
Government National Mortgage Assn.	6.5	6/15/28	10,672	11,724	0.001%
Government National Mortgage Assn.	7.5	6/15/28	126,430	139,601	0.011%
Government National Mortgage Assn.	7.5	6/15/28	22,485	22,532	0.002%
Government National Mortgage Assn.	7.5	6/15/28	13,303	14,574	0.001%
Government National Mortgage Assn.	6.5	6/15/28	1,929	2,119	0.000%
Government National Mortgage Assn.	6.5	6/15/28	1,753	1,926	0.000%
Government National Mortgage Assn.	6.5	6/15/28	884	971	0.000%
Government National Mortgage Assn.	6.5	6/15/29	2,340	2,570	0.000%
Government National Mortgage Assn.	6.5	6/15/29	285	313	0.000%
Government National Mortgage Assn.	6.5	6/15/31	56,229	65,320	0.005%
Government National Mortgage Assn.	6.5	6/15/31	1,477	1,622	0.000%
Government National Mortgage Assn.	6.5	6/15/31	2,968	3,369	0.000%
Government National Mortgage Assn.	7.5	6/15/32	2,740	2,915	0.000%
Government National Mortgage Assn.	7.5	6/15/32	6,850	8,319	0.001%
Government National Mortgage Assn.	6	6/15/36	96,011	107,069	0.008%
Government National Mortgage Assn.	4.5	6/15/39	3,519,868	3,793,955	0.288%
Government National Mortgage Assn.	4.5	6/15/40	1,132,646	1,220,996	0.093%
Government National Mortgage Assn.	5	6/15/40	1,051,799	1,156,803	0.088%
Government National Mortgage Assn.	4.5	6/15/40	2,247,797	2,423,007	0.184%
Government National Mortgage Assn.	4.5	6/15/40	374,401	403,604	0.031%
Government National Mortgage Assn.	4.5	6/15/40	2,691,697	2,901,192	0.220%
Government National Mortgage Assn.	4.5	6/15/40	2,733,631	2,947,165	0.224%
Government National Mortgage Assn.	3.5	6/15/43	16,142,842	16,766,888	1.274%
Government National Mortgage Assn.	3	6/15/43	48,132	49,312	0.004%
Government National Mortgage Assn.	3	6/15/45	42,542	43,429	0.003%
Government National Mortgage Assn.	3.5	6/15/46	1,962,565	2,036,868	0.155%
Government National Mortgage Assn.	3	6/15/46	3,337,712	3,408,061	0.259%
Government National Mortgage Assn.	3	6/20/27	1,922,036	1,958,761	0.149%
Government National Mortgage Assn.	7	6/20/29	11,632	13,419	0.001%
Government National Mortgage Assn.	3	6/20/30	135,064	137,658	0.010%
Government National Mortgage Assn.	3	6/20/32	226,336	230,617	0.018%
Government National Mortgage Assn.	3.5	6/20/32	957,418	977,687	0.074%
Government National Mortgage Assn.	3	6/20/32	518,827	528,689	0.040%
Government National Mortgage Assn.	3.5	6/20/33	468,925	478,822	0.036%
Government National Mortgage Assn.	5	6/20/33	106,928	115,001	0.009%
Government National Mortgage Assn.	4.5	6/20/34	67,880	71,365	0.005%
Government National Mortgage Assn.	5	6/20/35	1,485	1,597	0.000%
Government National Mortgage Assn.	4	6/20/40	1,012,841	1,072,871	0.082%
Government National Mortgage Assn.	4.5	6/20/40	1,790,008	1,909,421	0.145%
Government National Mortgage Assn.	3.5	6/20/42	23,239	24,254	0.002%
Government National Mortgage Assn.	3.5	6/20/42	16,025,105	16,725,094	1.271%
Government National Mortgage Assn.	3	6/20/43	409,378	418,866	0.032%
Government National Mortgage Assn.	3.5	6/20/43	3,789,007	3,949,584	0.300%
Government National Mortgage Assn.	3.5	6/20/43	10,382,136	10,736,478	0.816%
Government National Mortgage Assn.	3	6/20/46	3,290,753	3,366,016	0.256%
Government National Mortgage Assn.	4	6/20/47	9,688,606	10,105,908	0.768%
Government National Mortgage Assn.	4	6/20/48	1,411,238	1,465,008	0.111%
Government National Mortgage Assn.	4.5	6/20/48	2,235,960	2,338,443	0.178%
Government National Mortgage Assn.	5	6/20/48	4,677,612	4,892,932	0.372%
Government National Mortgage Assn.	5.5	6/20/48	15,984,908	16,882,484	1.283%
Government National Mortgage Assn.	9.5	7/15/20	524	526	0.000%

Government National Mortgage Assn.	6	7/15/20	2,363	2,371	0.000%
Government National Mortgage Assn.	9	7/15/21	82	82	0.000%
Government National Mortgage Assn.	9.5	7/15/21	443	444	0.000%
Government National Mortgage Assn.	6	7/15/21	1,516	1,521	0.000%
Government National Mortgage Assn.	10	7/15/22	2,729	2,738	0.000%
Government National Mortgage Assn.	7.5	7/15/23	283	284	0.000%
Government National Mortgage Assn.	7.5	7/15/23	245	246	0.000%
Government National Mortgage Assn.	7.5	7/15/23	2,113	2,117	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,462	1,465	0.000%
Government National Mortgage Assn.	7.5	7/15/23	975	1,025	0.000%
Government National Mortgage Assn.	7.5	7/15/23	207	208	0.000%
Government National Mortgage Assn.	9	7/15/23	1,377	1,382	0.000%
Government National Mortgage Assn.	7.5	7/15/23	39	39	0.000%
Government National Mortgage Assn.	7.5	7/15/23	1,372	1,375	0.000%
Government National Mortgage Assn.	10	7/15/24	26	26	0.000%
Government National Mortgage Assn.	6.5	7/15/28	621	682	0.000%
Government National Mortgage Assn.	6.5	7/15/28	1,907	2,094	0.000%
Government National Mortgage Assn.	6.5	7/15/28	2,955	3,246	0.000%
Government National Mortgage Assn.	7.5	7/15/28	44,796	47,929	0.004%
Government National Mortgage Assn.	7.5	7/15/28	24,779	27,121	0.002%
Government National Mortgage Assn.	6.5	7/15/29	423	465	0.000%
Government National Mortgage Assn.	6.5	7/15/29	36,819	40,446	0.003%
Government National Mortgage Assn.	6.5	7/15/29	3,063	3,365	0.000%
Government National Mortgage Assn.	6.5	7/15/29	413	454	0.000%
Government National Mortgage Assn.	7.5	7/15/29	2,483	2,575	0.000%
Government National Mortgage Assn.	6.5	7/15/29	1,096	1,204	0.000%
Government National Mortgage Assn.	6.5	7/15/29	2,421	2,659	0.000%
Government National Mortgage Assn.	7.5	7/15/31	1,447	1,449	0.000%
Government National Mortgage Assn.	7.5	7/15/31	11,038	11,347	0.001%
Government National Mortgage Assn.	6.5	7/15/31	1,863	2,169	0.000%
Government National Mortgage Assn.	5	7/15/33	18,019	19,021	0.001%
Government National Mortgage Assn.	5	7/15/33	21,269	23,080	0.002%
Government National Mortgage Assn.	5.5	7/15/33	3,362,161	3,781,091	0.287%
Government National Mortgage Assn.	5	7/15/33	10,839	11,762	0.001%
Government National Mortgage Assn.	5.5	7/15/33	619,638	698,811	0.053%
Government National Mortgage Assn.	6	7/15/35	471,895	538,376	0.041%
Government National Mortgage Assn.	6	7/15/36	358,430	408,774	0.031%
Government National Mortgage Assn.	5	7/15/37	13,096	13,705	0.001%
Government National Mortgage Assn.	4.5	7/15/39	501,232	540,397	0.041%
Government National Mortgage Assn.	4.5	7/15/40	116,166	125,205	0.010%
Government National Mortgage Assn.	4	7/15/41	600,138	637,541	0.048%
Government National Mortgage Assn.	4	7/15/44	7,600,269	8,060,389	0.612%
Government National Mortgage Assn.	3	7/15/45	4,009,203	4,092,820	0.311%
Government National Mortgage Assn.	3	7/15/45	94,412	96,381	0.007%
Government National Mortgage Assn.	3	7/15/45	229,125	233,904	0.018%
Government National Mortgage Assn.	3	7/15/45	945,944	965,673	0.073%
Government National Mortgage Assn.	3	7/15/45	2,843,073	2,902,369	0.220%
Government National Mortgage Assn.	3	7/15/45	327,555	334,387	0.025%
Government National Mortgage Assn.	3	7/15/45	690,580	704,983	0.054%
Government National Mortgage Assn.	3	7/15/45	1,558,314	1,590,815	0.121%
Government National Mortgage Assn.	3	7/15/45	61,205	62,482	0.005%
Government National Mortgage Assn.	3	7/15/45	256,756	262,111	0.020%
Government National Mortgage Assn.	3	7/15/45	343,815	350,985	0.027%
Government National Mortgage Assn.	3.5	7/15/45	6,575,316	6,853,655	0.521%
Government National Mortgage Assn.	3	7/15/46	443,539	452,790	0.034%
Government National Mortgage Assn.	3	7/15/46	2,626,925	2,682,308	0.204%
Government National Mortgage Assn.	3	7/15/46	6,016,340	6,143,192	0.467%
Government National Mortgage Assn.	3	7/15/46	421,640	430,513	0.033%
Government National Mortgage Assn.	3.5	7/20/27	265,963	271,576	0.021%
Government National Mortgage Assn.	7	7/20/31	18,911	22,264	0.002%
Government National Mortgage Assn.	3.5	7/20/33	228,032	232,882	0.018%
Government National Mortgage Assn.	5.5	7/20/33	365,138	399,940	0.030%
Government National Mortgage Assn.	5	7/20/34	21,395	23,010	0.002%
Government National Mortgage Assn.	5.5	7/20/34	274,494	300,713	0.023%
Government National Mortgage Assn.	6	7/20/34	196,118	224,873	0.017%
Government National Mortgage Assn.	5.5	7/20/34	325,371	356,414	0.027%
Government National Mortgage Assn.	5.5	7/20/35	2,780,316	3,072,817	0.233%
Government National Mortgage Assn.	6.5	7/20/35	635,021	747,816	0.057%
Government National Mortgage Assn.	6	7/20/36	105,387	120,244	0.009%
Government National Mortgage Assn.	4.5	7/20/39	15,253	16,271	0.001%
Government National Mortgage Assn.	5	7/20/39	407,560	448,400	0.034%
Government National Mortgage Assn.	4.5	7/20/40	2,455,459	2,619,541	0.199%

Government National Mortgage Assn.	4.5	7/20/41	6,756	7,207	0.001%
Government National Mortgage Assn.	3.5	7/20/42	4,074,334	4,251,472	0.323%
Government National Mortgage Assn.	4	7/20/42	1,854,780	1,963,618	0.149%
Government National Mortgage Assn.	4	7/20/43	1,148,637	1,215,590	0.092%
Government National Mortgage Assn.	4.5	7/20/46	2,351,803	2,491,992	0.189%
Government National Mortgage Assn.	3	7/20/46	4,383,003	4,484,587	0.341%
Government National Mortgage Assn.	3.5	7/20/46	17,485,248	18,077,487	1.373%
Government National Mortgage Assn.	3.5	7/20/46	3,362,743	3,488,870	0.265%
Government National Mortgage Assn.	3.5	7/20/46	3,202,523	3,349,326	0.254%
Government National Mortgage Assn.	4	7/20/47	12,672,565	13,222,286	1.004%
Government National Mortgage Assn.	4.5	7/20/47	13,158,814	13,815,591	1.050%
Government National Mortgage Assn.	5	7/20/48	8,872,091	9,277,717	0.705%
Government National Mortgage Assn.	10.5	8/15/20	471	473	0.000%
Government National Mortgage Assn.	9	8/15/21	121	122	0.000%
Government National Mortgage Assn.	7.5	8/15/22	11,306	11,329	0.001%
Government National Mortgage Assn.	7.5	8/15/22	929	931	0.000%
Government National Mortgage Assn.	7.5	8/15/22	385	386	0.000%
Government National Mortgage Assn.	7.5	8/15/22	1,012	1,014	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,631	2,636	0.000%
Government National Mortgage Assn.	7.5	8/15/23	4,188	4,196	0.000%
Government National Mortgage Assn.	7.5	8/15/23	3,445	3,512	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,691	1,695	0.000%
Government National Mortgage Assn.	7.5	8/15/23	986	988	0.000%
Government National Mortgage Assn.	7.5	8/15/23	1,384	1,397	0.000%
Government National Mortgage Assn.	7.5	8/15/23	273	273	0.000%
Government National Mortgage Assn.	7.5	8/15/23	2,409	2,423	0.000%
Government National Mortgage Assn.	7.5	8/15/23	989	991	0.000%
Government National Mortgage Assn.	9	8/15/24	316	317	0.000%
Government National Mortgage Assn.	9	8/15/24	4,659	4,674	0.000%
Government National Mortgage Assn.	8	8/15/27	75,748	83,245	0.006%
Government National Mortgage Assn.	6.5	8/15/27	3,735	4,103	0.000%
Government National Mortgage Assn.	6.5	8/15/27	13,839	15,202	0.001%
Government National Mortgage Assn.	7.5	8/15/28	1,610	1,613	0.000%
Government National Mortgage Assn.	6.5	8/15/28	4,624	5,079	0.000%
Government National Mortgage Assn.	6.5	8/15/28	6,035	6,629	0.001%
Government National Mortgage Assn.	6.5	8/15/28	2,094	2,301	0.000%
Government National Mortgage Assn.	6.5	8/15/28	9,502	10,438	0.001%
Government National Mortgage Assn.	6.5	8/15/28	10,872	11,943	0.001%
Government National Mortgage Assn.	6.5	8/15/28	7,917	8,698	0.001%
Government National Mortgage Assn.	6.5	8/15/28	4,334	4,776	0.000%
Government National Mortgage Assn.	6.5	8/15/28	904	993	0.000%
Government National Mortgage Assn.	7.5	8/15/29	1,700	1,746	0.000%
Government National Mortgage Assn.	6.5	8/15/29	1,308	1,437	0.000%
Government National Mortgage Assn.	7.5	8/15/29	2,076	2,422	0.000%
Government National Mortgage Assn.	7.5	8/15/30	12,810	12,965	0.001%
Government National Mortgage Assn.	7.5	8/15/30	242	247	0.000%
Government National Mortgage Assn.	6.5	8/15/31	9,342	10,262	0.001%
Government National Mortgage Assn.	7.5	8/15/31	3,608	4,035	0.000%
Government National Mortgage Assn.	7.5	8/15/31	599	657	0.000%
Government National Mortgage Assn.	6.5	8/15/31	11,872	13,041	0.001%
Government National Mortgage Assn.	6.5	8/15/32	20,115	22,097	0.002%
Government National Mortgage Assn.	6	8/15/33	447,168	509,993	0.039%
Government National Mortgage Assn.	5	8/15/33	1,718	1,865	0.000%
Government National Mortgage Assn.	5	8/15/33	57,322	62,142	0.005%
Government National Mortgage Assn.	5	8/15/33	146,906	159,035	0.012%
Government National Mortgage Assn.	6.5	8/15/36	446	498	0.000%
Government National Mortgage Assn.	6.5	8/15/36	24,662	27,092	0.002%
Government National Mortgage Assn.	5.5	8/15/38	167,793	185,421	0.014%
Government National Mortgage Assn.	4.5	8/15/39	576,451	621,515	0.047%
Government National Mortgage Assn.	3	8/15/42	563,950	576,931	0.044%
Government National Mortgage Assn.	3	8/15/43	24,700	25,307	0.002%
Government National Mortgage Assn.	3	8/15/45	4,516,053	4,610,242	0.350%
Government National Mortgage Assn.	3	8/15/45	1,326,035	1,353,691	0.103%
Government National Mortgage Assn.	3	8/15/45	453,376	462,832	0.035%
Government National Mortgage Assn.	3	8/15/45	323,190	329,930	0.025%
Government National Mortgage Assn.	3	8/15/45	38,880	39,691	0.003%
Government National Mortgage Assn.	3	8/15/45	17,205	17,564	0.001%
Government National Mortgage Assn.	3	8/15/46	32,299	32,980	0.003%
Government National Mortgage Assn.	6	8/20/19	39	39	0.000%
Government National Mortgage Assn.	8	8/20/25	9,516	10,357	0.001%
Government National Mortgage Assn.	6.5	8/20/29	433	495	0.000%
Government National Mortgage Assn.	7	8/20/29	71,914	82,875	0.006%

Government National Mortgage Assn.	7	8/20/30	22,978	25,544	0.002%
Government National Mortgage Assn.	3	8/20/31	956,506	974,911	0.074%
Government National Mortgage Assn.	6.5	8/20/31	9,101	10,577	0.001%
Government National Mortgage Assn.	5.5	8/20/33	74,612	81,723	0.006%
Government National Mortgage Assn.	5	8/20/33	767,212	827,502	0.063%
Government National Mortgage Assn.	5.5	8/20/34	151,815	166,225	0.013%
Government National Mortgage Assn.	5	8/20/35	23,242	25,004	0.002%
Government National Mortgage Assn.	5.5	8/20/35	70,988	77,723	0.006%
Government National Mortgage Assn.	5.5	8/20/38	445,001	487,371	0.037%
Government National Mortgage Assn.	6	8/20/38	335,181	381,723	0.029%
Government National Mortgage Assn.	4	8/20/39	29,490	31,221	0.002%
Government National Mortgage Assn.	4.5	8/20/39	30,039	32,044	0.002%
Government National Mortgage Assn.	4	8/20/40	981,091	1,038,983	0.079%
Government National Mortgage Assn.	4.5	8/20/40	152,125	162,275	0.012%
Government National Mortgage Assn.	5	8/20/40	1,838,362	2,019,680	0.153%
Government National Mortgage Assn.	3.5	8/20/42	4,299,560	4,449,536	0.338%
Government National Mortgage Assn.	5	8/20/42	785,226	863,002	0.066%
Government National Mortgage Assn.	3	8/20/43	739,921	757,069	0.058%
Government National Mortgage Assn.	3.5	8/20/43	2,001,976	2,085,537	0.158%
Government National Mortgage Assn.	3.5	8/20/44	1,457,703	1,516,427	0.115%
Government National Mortgage Assn.	3.5	8/20/45	7,769,573	8,036,872	0.611%
Government National Mortgage Assn.	3	8/20/46	54,644,784	55,944,778	4.250%
Government National Mortgage Assn.	3.5	8/20/46	913,688	947,737	0.072%
Government National Mortgage Assn.	3.5	8/20/46	2,896,487	3,005,125	0.228%
Government National Mortgage Assn.	3.5	8/20/46	10,213,362	10,613,641	0.806%
Government National Mortgage Assn.	3.5	8/20/46	1,748,141	1,813,708	0.138%
Government National Mortgage Assn.	3.5	8/20/46	15,941,213	16,482,578	1.252%
Government National Mortgage Assn.	4.5	8/20/47	3,079,561	3,233,269	0.246%
Government National Mortgage Assn.	5	8/20/47	13,726,297	14,623,514	1.111%
Government National Mortgage Assn.	4	8/20/48	3,822,554	3,964,968	0.301%
Government National Mortgage Assn.	5	8/20/48	234,357	245,220	0.019%
Government National Mortgage Assn.	5	8/20/48	2,529,477	2,690,550	0.204%
Government National Mortgage Assn.	9	9/15/19	17	17	0.000%
Government National Mortgage Assn.	7.5	9/15/22	514	521	0.000%
Government National Mortgage Assn.	7.5	9/15/22	360	360	0.000%
Government National Mortgage Assn.	7.5	9/15/22	1,023	1,031	0.000%
Government National Mortgage Assn.	7.5	9/15/22	452	453	0.000%
Government National Mortgage Assn.	7.5	9/15/22	1,731	1,735	0.000%
Government National Mortgage Assn.	7.5	9/15/22	669	671	0.000%
Government National Mortgage Assn.	7.5	9/15/22	987	1,027	0.000%
Government National Mortgage Assn.	7.5	9/15/22	47	47	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,811	1,909	0.000%
Government National Mortgage Assn.	7.5	9/15/23	4,045	4,087	0.000%
Government National Mortgage Assn.	7.5	9/15/23	35	35	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,262	1,265	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,413	1,426	0.000%
Government National Mortgage Assn.	7.5	9/15/23	1,124	1,126	0.000%
Government National Mortgage Assn.	7.5	9/15/23	3,606	3,613	0.000%
Government National Mortgage Assn.	9	9/15/24	983	986	0.000%
Government National Mortgage Assn.	9	9/15/24	291	292	0.000%
Government National Mortgage Assn.	9.5	9/15/24	3,837	3,849	0.000%
Government National Mortgage Assn.	9	9/15/24	4,014	4,027	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,252	1,270	0.000%
Government National Mortgage Assn.	7.5	9/15/25	1,887	1,891	0.000%
Government National Mortgage Assn.	8	9/15/27	68,678	75,247	0.006%
Government National Mortgage Assn.	8	9/15/27	21,881	21,934	0.002%
Government National Mortgage Assn.	8	9/15/27	69,776	76,530	0.006%
Government National Mortgage Assn.	7.5	9/15/27	12,390	13,542	0.001%
Government National Mortgage Assn.	6.5	9/15/27	16,925	18,592	0.001%
Government National Mortgage Assn.	6.5	9/15/28	7,346	8,070	0.001%
Government National Mortgage Assn.	6.5	9/15/28	1,152	1,266	0.000%
Government National Mortgage Assn.	6.5	9/15/28	2,856	3,138	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,294	1,422	0.000%
Government National Mortgage Assn.	6.5	9/15/28	662	727	0.000%
Government National Mortgage Assn.	6.5	9/15/28	2,379	2,613	0.000%
Government National Mortgage Assn.	6.5	9/15/28	238	261	0.000%
Government National Mortgage Assn.	6.5	9/15/28	1,204	1,322	0.000%
Government National Mortgage Assn.	6.5	9/15/28	859	944	0.000%
Government National Mortgage Assn.	6.5	9/15/28	14,234	15,637	0.001%
Government National Mortgage Assn.	6.5	9/15/28	1,193	1,311	0.000%
Government National Mortgage Assn.	6.5	9/15/28	11,375	12,496	0.001%
Government National Mortgage Assn.	6.5	9/15/28	291	329	0.000%

Government National Mortgage Assn.	6.5	9/15/28	20,476	22,493	0.002%
Government National Mortgage Assn.	6.5	9/15/28	806	885	0.000%
Government National Mortgage Assn.	7.5	9/15/29	7,347	7,708	0.001%
Government National Mortgage Assn.	6.5	9/15/29	4,477	4,918	0.000%
Government National Mortgage Assn.	7.5	9/15/30	1,288	1,325	0.000%
Government National Mortgage Assn.	7.5	9/15/31	465	524	0.000%
Government National Mortgage Assn.	5	9/15/33	23,928	25,964	0.002%
Government National Mortgage Assn.	5	9/15/33	8,981	9,698	0.001%
Government National Mortgage Assn.	6.5	9/15/36	15,318	17,016	0.001%
Government National Mortgage Assn.	3	9/15/42	16,900,218	17,289,667	1.313%
Government National Mortgage Assn.	3	9/15/43	46,137	47,268	0.004%
Government National Mortgage Assn.	3	9/15/45	123,620	126,199	0.010%
Government National Mortgage Assn.	3	9/15/45	711,074	725,905	0.055%
Government National Mortgage Assn.	4.5	9/15/45	145,316	156,683	0.012%
Government National Mortgage Assn.	10	9/20/20	265	266	0.000%
Government National Mortgage Assn.	8	9/20/26	20,209	23,243	0.002%
Government National Mortgage Assn.	3	9/20/32	392,663	400,174	0.030%
Government National Mortgage Assn.	3.5	9/20/33	561,419	573,109	0.044%
Government National Mortgage Assn.	5	9/20/33	1,779,646	1,914,169	0.145%
Government National Mortgage Assn.	5.5	9/20/33	94,213	103,157	0.008%
Government National Mortgage Assn.	5.5	9/20/34	629,501	689,439	0.052%
Government National Mortgage Assn.	5	9/20/35	220,471	237,108	0.018%
Government National Mortgage Assn.	5.5	9/20/35	1,514,688	1,659,959	0.126%
Government National Mortgage Assn.	6	9/20/38	1,866,647	2,125,153	0.161%
Government National Mortgage Assn.	4.5	9/20/40	370,432	386,138	0.029%
Government National Mortgage Assn.	4	9/20/40	1,078,451	1,142,106	0.087%
Government National Mortgage Assn.	4.5	9/20/40	1,350,403	1,440,477	0.109%
Government National Mortgage Assn.	4.5	9/20/41	233,672	249,308	0.019%
Government National Mortgage Assn.	3.5	9/20/42	7,705,856	8,039,306	0.611%
Government National Mortgage Assn.	4	9/20/42	110,083	116,522	0.009%
Government National Mortgage Assn.	3	9/20/44	2,886,306	2,959,122	0.225%
Government National Mortgage Assn.	3.5	9/20/44	726,085	753,084	0.057%
Government National Mortgage Assn.	4	9/20/45	818,235	844,354	0.064%
Government National Mortgage Assn.	4.5	9/20/46	2,925,028	3,110,238	0.236%
Government National Mortgage Assn.	3.5	9/20/46	883,640	916,651	0.070%
Government National Mortgage Assn.	3.5	9/20/46	1,936,453	2,008,616	0.153%
Government National Mortgage Assn.	3.5	9/20/46	1,901,553	1,972,416	0.150%
Government National Mortgage Assn.	4	9/20/47	2,895,651	3,018,849	0.229%
Government National Mortgage Assn.	5	9/20/47	6,388,208	6,805,130	0.517%
Government National Mortgage Association	4.5	11/20/38	1,928,400	37,359	0.003%
Government National Mortgage Association	3.5	12/20/45	11,580,690	1,618,702	0.123%
Government National Mortgage Association	2.73	12/20/48	18,811,232	18,763,200	1.425%
Government National Mortgage Association	4	2/20/39	765,463	31,473	0.002%
Government National Mortgage Association	3.5	2/20/41	10,743,368	954,616	0.073%
Government National Mortgage Association	3	2/20/46	6,443,905	650,118	0.049%
Government National Mortgage Association	3.5	3/20/39	5,891,690	210,224	0.016%
Government National Mortgage Association	3	3/20/46	13,290,770	1,394,037	0.106%
Government National Mortgage Association	4	4/20/38	3,205,561	32,786	0.002%
Government National Mortgage Association	4.5	4/20/39	434,669	85,606	0.007%
Government National Mortgage Association	3.5	4/20/39	7,188,194	399,651	0.030%
Government National Mortgage Association	3.5	4/20/46	14,251,431	2,273,515	0.173%
Government National Mortgage Association	4	5/20/37	1,882,213	133,664	0.010%
Government National Mortgage Association	3	6/20/37	2,126,001	162,863	0.012%
Government National Mortgage Association	3.5	6/20/39	5,428,676	480,981	0.037%
Government National Mortgage Association	3.5	6/20/47	5,939,581	6,088,297	0.463%
Government National Mortgage Association	3.5	8/20/39	12,332,769	1,028,940	0.078%
Government National Mortgage Association	4	8/20/44	17,489,424	2,829,609	0.215%
Government National Mortgage Association	3.5	9/20/29	5,275,095	532,259	0.040%
Government National Mortgage Association	4.5	9/20/38	361,679	363,944	0.028%
Government National Mortgage Association	3.5	9/20/41	1,900,000	2,012,233	0.153%
Halcyon Loan Advisors Funding 2014-3	4.29	10/22/25	1,725,000	1,726,696	0.131%
TRP Government Reserve	2.46		47,546,999	47,546,999	3.612%
U.S. Treasury Inflation Indexed Bonds	1	2/15/49	13,933,346	14,734,513	1.119%
Vendee Mortgage Trust 1996-3	9.79	3/15/25	1,025	1,038	0.000%

Total Investments in Securities

1,474,600,304

Swap Contracts

	Notional Amount	Market Value	% of Net Assets
USD IRS 04/09/2024 PAY FIX	(67,000,000)	(1,870,171)	(0.142%)
USD IRS 02/28/2024 PAY FIX	(29,000,000)	(997,049)	(0.076%)
USD IRS 04/12/2024 PAY FIX	(33,100,000)	(860,004)	(0.065%)

Total Swap Contracts (3,727,224)

Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
90DAY EURODOLLAR FUT DEC 19	(624)	12/16/2019	(38,255,100)	(142,642)	(2.906%)
FVU9 US 5YR NOTE CBT FUT SEPT 19	248	9/30/2019	29,302,750	(2,830)	2.226%
TUU9 US 2YR NOTE CBT SEPT 19	(153)	9/30/2019	(32,922,492)	(22,532)	(2.501%)
TYU9 UST 10YR NOTE FUT SEPT19	(67)	9/19/2019	(8,573,906)	(45,110)	(0.651%)
USU9 US LONG BOND FUT SEPT 19	19	9/19/2019	2,956,281	23,641	0.225%
WNU9 ULTRA US BOND FUT SEP 19	35	9/19/2019	6,214,688	93,513	0.472%

Total Futures Contracts (95,960)

NET ASSETS 1,316,305,822

NET ASSET VALUE PER SHARE

GNMA Fund Shares 9.15

(\$1,289,540,327 / 140,932,686 Shares Outstanding)

GNMA Fund- I Class Shares 9.15

(\$26,765,495 / 2,925,138 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.