

Portfolio of Investments

Investments in Securities	Coupon %	Maturity	Shares/Par	Value (\$)	% of Net Assets
Angel Oak Mortgage Trust 2023-3	4.8	9/26/67	1,000,000	945,345	0.095%
Fannie Mae REMICS	5.5	12/25/36	572,605	576,439	0.058%
Fannie Mae REMICS	3	2/25/28	3,074,904	124,435	0.013%
Federal Home Loan Mortgage	7	11/1/30	1,231	1,265	0.000%
Federal Home Loan Mortgage	7	4/1/32	264,627	274,886	0.028%
Federal Home Loan Mortgage	6.5	8/1/36	15,640	16,104	0.002%
Federal National Mortgage Assn.	5	10/1/51	1,885,610	1,850,170	0.187%
Federal National Mortgage Assn.	5	10/1/51	1,697,905	1,669,920	0.169%
Federal National Mortgage Assn.	3.91	11/1/35	2,926	2,873	0.000%
Federal National Mortgage Assn.	3.5	11/1/48	911,586	830,114	0.084%
Federal National Mortgage Assn.	2	1/1/35	3,829,000	3,392,853	0.342%
Federal National Mortgage Assn.	2.5	3/1/42	5,907,182	5,136,394	0.518%
Federal National Mortgage Assn.	3.5	5/1/50	1,314,988	1,211,888	0.122%
Federal National Mortgage Assn.	3.5	7/1/48	84,064	79,719	0.008%
FNMA 15 YR TBA JUL	3.5	1/1/26	2,837,000	2,697,256	0.272%
FNMA 15 YR TBA JUL	2.5	1/1/27	2,632,000	2,396,045	0.242%
FNMA 15 YR TBA JUL	1.5	1/1/36	1,303,000	1,124,041	0.113%
FNMA 30 YR TBA JUL	5	1/1/34	587,000	575,168	0.058%
FNMA 30 YR TBA JUL	5.5	1/1/34	1,115,000	1,109,599	0.112%
FNMA 30 YR TBA JUL	6	1/1/34	418,000	421,690	0.043%
FNMA 30 YR TBA JUL	4.5	1/1/35	(3,380,000)	(3,249,553)	(0.328%)
FNMA 30 YR TBA JUL	3.5	1/1/41	942,000	858,361	0.087%
FNMA 30 YR TBA JUL	4	1/1/41	(1,354,000)	(1,270,591)	(0.128%)
FNMA 30 YR TBA JUL	3	1/1/43	4,212,000	3,706,725	0.374%
FNMA 30 YR TBA JUL	2.5	1/1/44	4,812,000	4,080,050	0.412%
FNMA 30 YR TBA JUL	2	1/1/50	2,461,000	2,006,772	0.203%
Ginnie Mae II Pool	3	8/20/43	1,634,467	1,469,029	0.148%
GNMA 15 YR	3.5	11/15/42	583,567	550,444	0.056%
GNMA 30 YR	7.5	10/15/27	3,136	3,162	0.000%
GNMA 30 YR	6.5	10/15/27	97	98	0.000%
GNMA 30 YR	6.5	10/15/28	922	940	0.000%
GNMA 30 YR	6.5	10/15/28	2,326	2,371	0.000%
GNMA 30 YR	6.5	10/15/28	4,034	4,112	0.000%
GNMA 30 YR	6.5	10/15/28	217	221	0.000%
GNMA 30 YR	6.5	10/15/28	821	837	0.000%
GNMA 30 YR	6.5	10/15/28	7,018	7,154	0.001%
GNMA 30 YR	6.5	10/15/28	2,308	2,353	0.000%
GNMA 30 YR	6.5	10/15/28	942	961	0.000%
GNMA 30 YR	6.5	10/15/28	1,744	1,780	0.000%
GNMA 30 YR	6.5	10/15/28	179	182	0.000%
GNMA 30 YR	6.5	10/15/28	839	855	0.000%
GNMA 30 YR	7.5	10/15/29	1,381	1,379	0.000%
GNMA 30 YR	7.5	10/15/29	876	890	0.000%
GNMA 30 YR	7.5	10/15/30	112	112	0.000%
GNMA 30 YR	7.5	10/15/30	99	101	0.000%
GNMA 30 YR	7.5	10/15/30	1,270	1,291	0.000%
GNMA 30 YR	6.5	10/15/36	2,158	2,214	0.000%
GNMA 30 YR	5	10/15/39	122,701	122,630	0.012%
GNMA 30 YR	3.5	10/15/42	3,127,562	2,953,892	0.298%
GNMA 30 YR	3	10/15/44	14,783	13,425	0.001%
GNMA 30 YR	7.5	11/15/25	245	245	0.000%
GNMA 30 YR	7.5	11/15/25	1,490	1,488	0.000%
GNMA 30 YR	7.5	11/15/25	509	510	0.000%
GNMA 30 YR	7.5	11/15/26	481	480	0.000%
GNMA 30 YR	7.5	11/15/26	1,856	1,854	0.000%
GNMA 30 YR	7.5	11/15/28	17,007	16,994	0.002%
GNMA 30 YR	6.5	11/15/28	4,215	4,297	0.000%
GNMA 30 YR	7.5	11/15/29	8,033	8,042	0.001%
GNMA 30 YR	7.5	11/15/29	348	348	0.000%
GNMA 30 YR	6.5	11/15/29	3,082	3,142	0.000%
GNMA 30 YR	7.5	11/15/30	1,613	1,611	0.000%
GNMA 30 YR	7.5	11/15/30	1,112	1,131	0.000%
GNMA 30 YR	7.5	11/15/30	108	107	0.000%
GNMA 30 YR	7.5	11/15/30	962	960	0.000%
GNMA 30 YR	7.5	11/15/30	5,749	5,755	0.001%

GNMA 30 YR	6	11/15/32	10,040	10,150	0.001%
GNMA 30 YR	6	11/15/36	34,066	34,675	0.003%
GNMA 30 YR	4	11/15/40	1,965,538	1,912,068	0.193%
GNMA 30 YR	3.5	11/15/41	2,179,881	2,056,531	0.208%
GNMA 30 YR	3	11/15/42	938,118	854,320	0.086%
GNMA 30 YR	8	1/15/25	134	134	0.000%
GNMA 30 YR	7.5	1/15/26	165	165	0.000%
GNMA 30 YR	7.5	1/15/26	88	88	0.000%
GNMA 30 YR	6.5	1/15/28	912	930	0.000%
GNMA 30 YR	6.5	1/15/29	1,694	1,727	0.000%
GNMA 30 YR	6.5	1/15/30	6,616	6,745	0.001%
GNMA 30 YR	7.5	1/15/30	1,427	1,425	0.000%
GNMA 30 YR	7.5	1/15/31	262	261	0.000%
GNMA 30 YR	7.5	1/15/31	147	150	0.000%
GNMA 30 YR	7.5	1/15/32	26,427	26,456	0.003%
GNMA 30 YR	6	1/15/37	18,286	19,113	0.002%
GNMA 30 YR	3.5	1/15/42	499,840	471,448	0.048%
GNMA 30 YR	3	1/15/45	28,266	25,765	0.003%
GNMA 30 YR	3	1/15/45	39,624	35,698	0.004%
GNMA 30 YR	3	1/15/45	72,611	65,845	0.007%
GNMA 30 YR	3	1/15/47	201,742	181,690	0.018%
GNMA 30 YR	7.5	12/15/23	24	24	0.000%
GNMA 30 YR	7.5	12/15/23	29	29	0.000%
GNMA 30 YR	6.5	12/15/27	171	175	0.000%
GNMA 30 YR	7.5	12/15/29	995	1,006	0.000%
GNMA 30 YR	7.5	12/15/29	847	874	0.000%
GNMA 30 YR	7.5	12/15/30	27	27	0.000%
GNMA 30 YR	7.5	12/15/31	4,442	4,435	0.000%
GNMA 30 YR	7.5	12/15/31	519	519	0.000%
GNMA 30 YR	6.5	12/15/33	11,437	11,660	0.001%
GNMA 30 YR	6	12/15/38	574	600	0.000%
GNMA 30 YR	6.5	12/15/38	61,622	63,842	0.006%
GNMA 30 YR	6	12/15/38	34,419	34,798	0.004%
GNMA 30 YR	6	12/15/38	95,507	96,665	0.010%
GNMA 30 YR	6	12/15/38	41,505	41,963	0.004%
GNMA 30 YR	3	12/15/42	43,375	39,495	0.004%
GNMA 30 YR	3	12/15/46	245,498	220,993	0.022%
GNMA 30 YR	6.5	2/15/28	90	91	0.000%
GNMA 30 YR	6.5	2/15/29	9,400	9,583	0.001%
GNMA 30 YR	6.5	2/15/29	6,852	6,986	0.001%
GNMA 30 YR	6.5	2/15/29	1,815	1,851	0.000%
GNMA 30 YR	6.5	2/15/29	3,035	3,094	0.000%
GNMA 30 YR	7.5	2/15/31	1,342	1,344	0.000%
GNMA 30 YR	7.5	2/15/32	328	328	0.000%
GNMA 30 YR	6.5	2/15/33	3,105	3,165	0.000%
GNMA 30 YR	6.5	2/15/33	39,880	40,658	0.004%
GNMA 30 YR	6.5	2/15/33	47,822	48,755	0.005%
GNMA 30 YR	6.5	2/15/33	81,376	82,963	0.008%
GNMA 30 YR	6.5	2/15/33	116,674	119,025	0.012%
GNMA 30 YR	5	2/15/35	1,936	1,932	0.000%
GNMA 30 YR	6	2/15/37	17,544	17,738	0.002%
GNMA 30 YR	6	2/15/39	61,978	62,662	0.006%
GNMA 30 YR	4.5	2/15/40	214,065	211,451	0.021%
GNMA 30 YR	3	2/15/45	9,942	8,947	0.001%
GNMA 30 YR	6.5	3/15/26	276	281	0.000%
GNMA 30 YR	6.5	3/15/26	2,691	2,744	0.000%
GNMA 30 YR	6.5	3/15/28	476	485	0.000%
GNMA 30 YR	6.5	3/15/29	1,728	1,762	0.000%
GNMA 30 YR	6.5	3/15/29	6,348	6,473	0.001%
GNMA 30 YR	6.5	3/15/29	161	164	0.000%
GNMA 30 YR	6.5	3/15/29	1,316	1,341	0.000%
GNMA 30 YR	7.5	3/15/30	2,224	2,253	0.000%
GNMA 30 YR	7.5	3/15/30	1,829	1,826	0.000%
GNMA 30 YR	8	3/15/30	577	590	0.000%
GNMA 30 YR	7.5	3/15/31	5,338	5,343	0.001%
GNMA 30 YR	7.5	3/15/31	383	382	0.000%
GNMA 30 YR	7.5	3/15/31	2,545	2,542	0.000%
GNMA 30 YR	7.5	3/15/31	841	840	0.000%
GNMA 30 YR	5	3/15/35	879	872	0.000%
GNMA 30 YR	6	3/15/36	137,646	143,092	0.014%
GNMA 30 YR	3	3/15/45	5,720	5,153	0.001%
GNMA 30 YR	6.5	4/15/28	341	347	0.000%

GNMA 30 YR	6.5	4/15/28	761	776	0.000%
GNMA 30 YR	7.5	4/15/28	119	119	0.000%
GNMA 30 YR	6.5	4/15/28	906	924	0.000%
GNMA 30 YR	6.5	4/15/28	2,018	2,057	0.000%
GNMA 30 YR	6.5	4/15/28	313	319	0.000%
GNMA 30 YR	6.5	4/15/28	3,927	4,003	0.000%
GNMA 30 YR	6.5	4/15/28	336	342	0.000%
GNMA 30 YR	6.5	4/15/28	1,122	1,144	0.000%
GNMA 30 YR	7.5	4/15/28	94	94	0.000%
GNMA 30 YR	7.5	4/15/29	94	94	0.000%
GNMA 30 YR	6.5	4/15/29	1,945	1,983	0.000%
GNMA 30 YR	6.5	4/15/29	430	438	0.000%
GNMA 30 YR	7.5	4/15/31	395	394	0.000%
GNMA 30 YR	6	4/15/37	33,979	34,371	0.003%
GNMA 30 YR	4.5	4/15/39	5,733	5,610	0.001%
GNMA 30 YR	5.5	4/15/39	11,877	11,988	0.001%
GNMA 30 YR	6.5	5/15/26	835	851	0.000%
GNMA 30 YR	7.5	5/15/26	321	320	0.000%
GNMA 30 YR	6.5	5/15/28	943	962	0.000%
GNMA 30 YR	6.5	5/15/28	10,757	10,966	0.001%
GNMA 30 YR	6.5	5/15/28	567	578	0.000%
GNMA 30 YR	6.5	5/15/28	16,216	16,532	0.002%
GNMA 30 YR	6.5	5/15/28	14	14	0.000%
GNMA 30 YR	7.5	5/15/29	159	159	0.000%
GNMA 30 YR	6.5	5/15/29	2,822	2,877	0.000%
GNMA 30 YR	6.5	5/15/29	73	74	0.000%
GNMA 30 YR	6.5	5/15/29	739	753	0.000%
GNMA 30 YR	7.5	5/15/31	673	674	0.000%
GNMA 30 YR	4.5	5/15/39	671,013	662,204	0.067%
GNMA 30 YR	3	5/15/43	496,573	452,191	0.046%
GNMA 30 YR	3	5/15/43	9,521	8,670	0.001%
GNMA 30 YR	3	5/15/45	4,462	4,020	0.000%
GNMA 30 YR	7.5	6/15/26	107	107	0.000%
GNMA 30 YR	7.5	6/15/26	84	84	0.000%
GNMA 30 YR	6.5	6/15/28	4,107	4,187	0.000%
GNMA 30 YR	7.5	6/15/28	68,319	68,986	0.007%
GNMA 30 YR	7.5	6/15/28	13,008	12,989	0.001%
GNMA 30 YR	7.5	6/15/28	8,210	8,279	0.001%
GNMA 30 YR	6.5	6/15/28	683	696	0.000%
GNMA 30 YR	6.5	6/15/28	1,016	1,036	0.000%
GNMA 30 YR	6.5	6/15/28	426	434	0.000%
GNMA 30 YR	6.5	6/15/29	867	884	0.000%
GNMA 30 YR	6.5	6/15/31	30,498	31,214	0.003%
GNMA 30 YR	6.5	6/15/31	847	864	0.000%
GNMA 30 YR	7.5	6/15/32	2,129	2,136	0.000%
GNMA 30 YR	6	6/15/36	22,755	23,016	0.002%
GNMA 30 YR	4.5	6/15/39	1,298,439	1,282,615	0.129%
GNMA 30 YR	4.5	6/15/40	371,284	366,749	0.037%
GNMA 30 YR	4.5	6/15/40	1,329,777	1,312,317	0.132%
GNMA 30 YR	3.5	6/15/43	6,660,849	6,249,535	0.631%
GNMA 30 YR	3	6/15/43	14,591	13,288	0.001%
GNMA 30 YR	3.5	6/15/46	1,090,616	1,022,304	0.103%
GNMA 30 YR	6.5	7/15/28	302	308	0.000%
GNMA 30 YR	6.5	7/15/28	1,198	1,222	0.000%
GNMA 30 YR	7.5	7/15/28	17,802	17,788	0.002%
GNMA 30 YR	7.5	7/15/28	13,144	13,140	0.001%
GNMA 30 YR	6.5	7/15/29	7,564	7,712	0.001%
GNMA 30 YR	6.5	7/15/29	271	277	0.000%
GNMA 30 YR	7.5	7/15/29	1,721	1,723	0.000%
GNMA 30 YR	6.5	7/15/29	519	529	0.000%
GNMA 30 YR	6.5	7/15/29	1,039	1,059	0.000%
GNMA 30 YR	7.5	7/15/31	4,873	4,861	0.000%
GNMA 30 YR	6.5	7/15/31	890	908	0.000%
GNMA 30 YR	5	7/15/33	4,207	4,173	0.000%
GNMA 30 YR	5	7/15/33	7,537	7,527	0.001%
GNMA 30 YR	5	7/15/33	5,632	5,624	0.001%
GNMA 30 YR	5	7/15/37	11,202	11,221	0.001%
GNMA 30 YR	4.5	7/15/39	128,345	126,658	0.013%
GNMA 30 YR	4.5	7/15/40	41,167	40,551	0.004%
GNMA 30 YR	4	7/15/41	200,913	194,466	0.020%
GNMA 30 YR	3	7/15/46	245,637	221,220	0.022%
GNMA 30 YR	7.5	8/15/28	1,020	1,019	0.000%

GNMA 30 YR	6.5	8/15/28	2,918	2,975	0.000%
GNMA 30 YR	6.5	8/15/28	869	886	0.000%
GNMA 30 YR	6.5	8/15/28	6,067	6,185	0.001%
GNMA 30 YR	6.5	8/15/28	1,241	1,265	0.000%
GNMA 30 YR	6.5	8/15/28	1,003	1,022	0.000%
GNMA 30 YR	6.5	8/15/28	1,816	1,851	0.000%
GNMA 30 YR	6.5	8/15/29	429	437	0.000%
GNMA 30 YR	7.5	8/15/30	178	178	0.000%
GNMA 30 YR	6.5	8/15/31	4,402	4,488	0.000%
GNMA 30 YR	7.5	8/15/31	630	629	0.000%
GNMA 30 YR	7.5	8/15/31	130	130	0.000%
GNMA 30 YR	6.5	8/15/31	8,191	8,350	0.001%
GNMA 30 YR	6.5	8/15/32	14,575	14,859	0.001%
GNMA 30 YR	5	8/15/33	902	912	0.000%
GNMA 30 YR	5	8/15/33	27,625	27,715	0.003%
GNMA 30 YR	5	8/15/33	42,375	42,160	0.004%
GNMA 30 YR	6.5	8/15/36	103	105	0.000%
GNMA 30 YR	6.5	8/15/36	9,459	9,644	0.001%
GNMA 30 YR	4.5	8/15/39	169,384	167,162	0.017%
GNMA 30 YR	3	8/15/42	233,236	212,377	0.021%
GNMA 30 YR	3	8/15/43	10,128	9,186	0.001%
GNMA 30 YR	3	8/15/45	6,257	5,637	0.001%
GNMA 30 YR	3	8/15/46	15,419	13,889	0.001%
GNMA 30 YR	7.5	9/15/23	36	36	0.000%
GNMA 30 YR	7.5	9/15/23	41	41	0.000%
GNMA 30 YR	7.5	9/15/25	514	513	0.000%
GNMA 30 YR	7.5	9/15/27	1,766	1,765	0.000%
GNMA 30 YR	6.5	9/15/28	907	925	0.000%
GNMA 30 YR	6.5	9/15/28	735	749	0.000%
GNMA 30 YR	6.5	9/15/28	1,327	1,353	0.000%
GNMA 30 YR	6.5	9/15/28	589	601	0.000%
GNMA 30 YR	6.5	9/15/28	56	57	0.000%
GNMA 30 YR	6.5	9/15/28	863	880	0.000%
GNMA 30 YR	6.5	9/15/28	150	153	0.000%
GNMA 30 YR	6.5	9/15/28	775	790	0.000%
GNMA 30 YR	6.5	9/15/28	145	148	0.000%
GNMA 30 YR	6.5	9/15/28	8,989	9,165	0.001%
GNMA 30 YR	6.5	9/15/28	282	287	0.000%
GNMA 30 YR	6.5	9/15/28	3,031	3,090	0.000%
GNMA 30 YR	6.5	9/15/28	101	103	0.000%
GNMA 30 YR	6.5	9/15/28	13,011	13,264	0.001%
GNMA 30 YR	6.5	9/15/28	412	420	0.000%
GNMA 30 YR	6.5	9/15/29	2,896	2,952	0.000%
GNMA 30 YR	7.5	9/15/30	954	954	0.000%
GNMA 30 YR	7.5	9/15/31	100	100	0.000%
GNMA 30 YR	5	9/15/33	9,177	9,282	0.001%
GNMA 30 YR	5	9/15/33	3,476	3,472	0.000%
GNMA 30 YR	6.5	9/15/36	10,810	11,021	0.001%
GNMA 30 YR	5.5	9/15/39	66,382	66,635	0.007%
GNMA 30 YR	3	9/15/42	5,660,093	5,153,999	0.520%
GNMA 30 YR	3	9/15/43	19,018	17,319	0.002%
GNMA 30YR	6.5	4/15/31	4,014	4,093	0.000%
GNMA 30 YR PLAT	5	10/15/33	76,404	77,269	0.008%
GNMA 30 YR PLAT	5.5	10/15/38	2,323,182	2,357,751	0.238%
GNMA 30 YR PLAT	5	11/15/33	7,208	7,289	0.001%
GNMA 30 YR PLAT	5	11/15/34	11,322	11,451	0.001%
GNMA 30 YR PLAT	5.5	11/15/45	564,728	577,681	0.058%
GNMA 30 YR PLAT	7.5	1/15/30	40	40	0.000%
GNMA 30 YR PLAT	6	1/15/35	318,269	332,518	0.034%
GNMA 30 YR PLAT	5.5	12/15/33	630,742	641,087	0.065%
GNMA 30 YR PLAT	5	2/15/34	157,339	157,655	0.016%
GNMA 30 YR PLAT	7.5	3/15/32	158,720	165,286	0.017%
GNMA 30 YR PLAT	5	4/15/34	70,304	71,101	0.007%
GNMA 30 YR PLAT	4.5	4/15/41	2,920,730	2,885,622	0.291%
GNMA 30 YR PLAT	6.5	5/15/24	3,233	3,296	0.000%
GNMA 30 YR PLAT	6.5	5/15/29	1,730	1,764	0.000%
GNMA 30 YR PLAT	5	5/15/33	287	290	0.000%
GNMA 30 YR PLAT	5	5/15/33	409	410	0.000%
GNMA 30 YR PLAT	7.5	6/15/32	2,980	3,079	0.000%
GNMA 30 YR PLAT	6	6/15/36	257,762	269,359	0.027%
GNMA 30 YR PLAT	5	6/15/40	393,361	397,844	0.040%
GNMA 30 YR PLAT	4.5	6/15/40	999,402	987,280	0.100%

GNMA 30 YR PLAT	4.5	6/15/40	124,297	122,784	0.012%
GNMA 30 YR PLAT	4.5	6/15/40	894,539	883,700	0.089%
GNMA 30 YR PLAT	6	6/20/31	1,041	1,076	0.000%
GNMA 30 YR PLAT	6	7/15/35	228,287	238,560	0.024%
GNMA 30 YR PLAT	6	7/15/36	148,700	155,348	0.016%
GNMA 30 YR PLAT	5.5	7/20/34	23,290	23,871	0.002%
GNMA 30 YR PLAT	7.5	8/15/29	779	802	0.000%
GNMA 30 YR PLAT	6	8/15/33	190,335	198,883	0.020%
GNMA 30 YR PLAT	4.5	9/15/45	59,820	59,103	0.006%
GNMA 30 YR PLAT	5.5	9/15/45	184,197	188,417	0.019%
GNMA II	3	10/20/45	2,108,440	1,895,023	0.191%
GNMA II	3	4/20/47	2,120,905	1,883,879	0.190%
GNMA II	3	6/20/43	841,857	756,656	0.076%
GNMA II	3	9/20/47	903,640	802,655	0.081%
GNMA II 15 YR	3	10/20/32	306,528	279,487	0.028%
GNMA II 15 YR	3	11/20/32	70,991	64,727	0.007%
GNMA II 15 YR	3	3/20/32	101,670	92,707	0.009%
GNMA II 15 YR	3.5	3/20/33	228,253	212,359	0.021%
GNMA II 15 YR	3	3/20/45	191,317	174,383	0.018%
GNMA II 15 YR	3	5/20/32	133,634	121,866	0.012%
GNMA II 15 YR	3.5	6/20/33	201,718	187,647	0.019%
GNMA II 15 YR	3.5	7/20/27	60,921	56,758	0.006%
GNMA II 15 YR	4	7/20/43	433,442	420,847	0.042%
GNMA II 15 YR	3	9/20/32	52,267	47,658	0.005%
GNMA II 30 YR	3	10/20/49	2,625,817	2,296,683	0.232%
GNMA II 30 YR	3	11/20/26	83,661	77,103	0.008%
GNMA II 30 YR	3.5	1/20/27	186,706	173,931	0.018%
GNMA II 30 YR	3	1/20/27	35,718	32,625	0.003%
GNMA II 30 YR	4	1/20/48	459,914	437,699	0.044%
GNMA II 30 YR	3	1/20/50	3,214,656	2,832,383	0.286%
GNMA II 30 YR	6	12/20/38	106,541	111,484	0.011%
GNMA II 30 YR	6	12/20/40	42,888	45,672	0.005%
GNMA II 30 YR	4	12/20/41	96,749	93,939	0.009%
GNMA II 30 YR	3	12/20/44	2,400,392	2,193,086	0.221%
GNMA II 30 YR	3.5	2/20/44	217,118	204,380	0.021%
GNMA II 30 YR	3.5	2/20/45	256,054	240,118	0.024%
GNMA II 30 YR	3.5	2/20/48	3,016,724	2,821,727	0.285%
GNMA II 30 YR	3.5	2/20/48	2,268,282	2,121,671	0.214%
GNMA II 30 YR	3.5	2/20/48	3,411,562	3,131,943	0.316%
GNMA II 30 YR	3.5	2/20/48	236,730	220,747	0.022%
GNMA II 30 YR	3	2/20/50	4,621,425	4,071,873	0.411%
GNMA II 30 YR	3	3/20/27	135,380	123,664	0.012%
GNMA II 30 YR	3	3/20/28	16,104	14,699	0.001%
GNMA II 30 YR	3.5	3/20/31	7,955	7,402	0.001%
GNMA II 30 YR	5.5	3/20/32	87,475	89,267	0.009%
GNMA II 30 YR	5.5	3/20/33	3,291,120	3,342,198	0.337%
GNMA II 30 YR	4	3/20/45	4,820,985	4,673,541	0.472%
GNMA II 30 YR	3	3/20/50	6,033,270	5,315,812	0.536%
GNMA II 30 YR	3	4/20/37	705,135	647,374	0.065%
GNMA II 30 YR	6.5	4/20/39	954,221	1,011,560	0.102%
GNMA II 30 YR	4	4/20/43	2,127,007	2,052,199	0.207%
GNMA II 30 YR	3.5	4/20/43	160,881	149,720	0.015%
GNMA II 30 YR	3	5/20/27	80,862	73,839	0.007%
GNMA II 30 YR	6	5/20/34	2,036	2,130	0.000%
GNMA II 30 YR	4	5/20/41	1,124,812	1,092,157	0.110%
GNMA II 30 YR	3.5	5/20/42	1,109,341	1,043,916	0.105%
GNMA II 30 YR	3.5	5/20/43	154,330	142,584	0.014%
GNMA II 30 YR	3	5/20/50	1,080,431	951,949	0.096%
GNMA II 30 YR	3	6/20/27	262,074	239,353	0.024%
GNMA II 30 YR	3	6/20/30	31,952	29,142	0.003%
GNMA II 30 YR	3.5	6/20/42	5,584,796	5,256,567	0.530%
GNMA II 30 YR	3.5	6/20/43	4,424,097	4,149,020	0.419%
GNMA II 30 YR	4.5	7/20/41	108,543	107,785	0.011%
GNMA II 30 YR	2.5	8/20/51	1,062,493	916,363	0.092%
GNMA II 30 YR	3	9/20/44	921,580	843,970	0.085%
GNMA II 30 YR	3	9/20/49	2,464,637	2,171,570	0.219%
GNMA II 30 YR	1.5	10/20/36	1,395,785	1,197,449	0.121%
GNMA II 30 YR	5	10/20/40	231,559	235,285	0.024%
GNMA II 30 YR	4	10/20/41	1,648,809	1,600,918	0.162%
GNMA II 30 YR	4.5	10/20/41	75,243	74,718	0.008%
GNMA II 30 YR	5.5	10/20/44	4,045	4,169	0.000%
GNMA II 30 YR	4	10/20/45	6,993,784	6,725,774	0.679%

GNMA II 30 YR	3	10/20/45	3,776	3,450	0.000%
GNMA II 30 YR	3	10/20/46	2,632,091	2,387,876	0.241%
GNMA II 30 YR	3.5	10/20/46	243,161	229,376	0.023%
GNMA II 30 YR	6	10/20/48	41,716	43,654	0.004%
GNMA II 30 YR	4	10/20/50	18,044,018	17,230,060	1.739%
GNMA II 30 YR	1.5	10/20/51	1,810,047	1,451,056	0.146%
GNMA II 30 YR	2.5	10/20/51	18,811,174	16,300,455	1.645%
GNMA II 30 YR	3	10/20/51	56,498,647	50,659,373	5.113%
GNMA II 30 YR	1.5	11/20/36	8,487,890	7,282,490	0.735%
GNMA II 30 YR	4	11/20/40	358,559	348,149	0.035%
GNMA II 30 YR	4.5	11/20/40	3,191,528	3,169,255	0.320%
GNMA II 30 YR	4	11/20/42	635,843	617,361	0.062%
GNMA II 30 YR	5.5	11/20/44	207,016	211,515	0.021%
GNMA II 30 YR	3.5	11/20/44	350,804	328,639	0.033%
GNMA II 30 YR	3	11/20/45	488,695	446,067	0.045%
GNMA II 30 YR	4	11/20/45	5,924,880	5,708,866	0.576%
GNMA II 30 YR	5	11/20/45	1,094,393	1,106,623	0.112%
GNMA II 30 YR	3	11/20/46	1,541,799	1,400,440	0.141%
GNMA II 30 YR	3	11/20/46	1,531,641	1,389,528	0.140%
GNMA II 30 YR	3.5	11/20/46	667,888	625,677	0.063%
GNMA II 30 YR	4	11/20/47	335,046	321,583	0.032%
GNMA II 30 YR	5	11/20/47	2,371,823	2,368,345	0.239%
GNMA II 30 YR	5	11/20/48	653,630	652,200	0.066%
GNMA II 30 YR	6	11/20/48	51,645	54,035	0.005%
GNMA II 30 YR	2	11/20/50	23,189,062	19,568,834	1.975%
GNMA II 30 YR	1.5	11/20/51	9,659,419	7,743,639	0.781%
GNMA II 30 YR	6.5	11/20/52	6,532,947	6,650,284	0.671%
GNMA II 30 YR	6.5	1/20/37	10,973	11,326	0.001%
GNMA II 30 YR	4.5	1/20/41	145,915	144,897	0.015%
GNMA II 30 YR	4	1/20/41	640,196	621,604	0.063%
GNMA II 30 YR	4.5	1/20/41	883,685	877,520	0.089%
GNMA II 30 YR	5.5	1/20/42	48,424	49,862	0.005%
GNMA II 30 YR	3.5	1/20/43	3,363,677	3,167,627	0.320%
GNMA II 30 YR	4	1/20/43	2,301,395	2,234,510	0.226%
GNMA II 30 YR	3.5	1/20/44	308,053	288,589	0.029%
GNMA II 30 YR	3.5	1/20/45	73,785	69,124	0.007%
GNMA II 30 YR	4	1/20/46	772,233	742,625	0.075%
GNMA II 30 YR	4.5	1/20/46	412,577	408,941	0.041%
GNMA II 30 YR	5	1/20/48	126,037	125,829	0.013%
GNMA II 30 YR	1.5	1/20/52	146,853	117,727	0.012%
GNMA II 30 YR	2	1/20/52	30,516,022	25,650,171	2.589%
GNMA II 30 YR	1.5	12/20/36	220,041	188,771	0.019%
GNMA II 30 YR	3.5	12/20/40	12,908	12,137	0.001%
GNMA II 30 YR	3.5	12/20/41	37,458	35,229	0.004%
GNMA II 30 YR	3.5	12/20/42	1,246,085	1,173,478	0.118%
GNMA II 30 YR	5	12/20/45	1,829,248	1,849,683	0.187%
GNMA II 30 YR	5.5	12/20/45	2,841	2,927	0.000%
GNMA II 30 YR	5	12/20/47	51,923	51,845	0.005%
GNMA II 30 YR	5	12/20/48	507,050	504,899	0.051%
GNMA II 30 YR	3.5	12/20/49	4,087,392	3,797,824	0.383%
GNMA II 30 YR	3	12/20/50	14,830,100	13,365,302	1.349%
GNMA II 30 YR	2.5	12/20/51	46,257,589	40,068,502	4.044%
GNMA II 30 YR	2	12/20/52	2,523,399	2,124,018	0.214%
GNMA II 30 YR	6	12/20/52	9,375,170	9,440,480	0.953%
GNMA II 30 YR	7	12/20/52	11,619,722	11,912,366	1.202%
GNMA II 30 YR	1.5	2/20/37	6,130,116	5,258,451	0.531%
GNMA II 30 YR	4	2/20/41	940,391	913,093	0.092%
GNMA II 30 YR	5.5	2/20/41	25,197	26,044	0.003%
GNMA II 30 YR	4	2/20/43	289,404	280,992	0.028%
GNMA II 30 YR	5.5	2/20/43	6,556	6,753	0.001%
GNMA II 30 YR	4	2/20/44	282,504	274,297	0.028%
GNMA II 30 YR	3.5	2/20/45	92,541	86,971	0.009%
GNMA II 30 YR	3.5	2/20/45	232,567	224,310	0.023%
GNMA II 30 YR	4.5	2/20/46	626,413	620,878	0.063%
GNMA II 30 YR	5	2/20/49	390,195	387,703	0.039%
GNMA II 30 YR	2	2/20/51	3,052,364	2,573,004	0.260%
GNMA II 30 YR	1.5	3/20/36	167,181	143,450	0.014%
GNMA II 30 YR	4.5	3/20/41	368,338	365,767	0.037%
GNMA II 30 YR	5	3/20/41	1,087,912	1,105,431	0.112%
GNMA II 30 YR	3.5	3/20/42	51,099	48,075	0.005%
GNMA II 30 YR	3	3/20/43	2,486,871	2,297,996	0.232%
GNMA II 30 YR	3	3/20/43	784,467	717,050	0.072%

GNMA II 30 YR	4.5	3/20/43	28,579	28,379	0.003%
GNMA II 30 YR	3.5	3/20/44	2,996,360	2,819,696	0.285%
GNMA II 30 YR	4	3/20/44	81,716	79,342	0.008%
GNMA II 30 YR	5.5	3/20/44	531,549	547,406	0.055%
GNMA II 30 YR	4	3/20/46	1,186,875	1,141,402	0.115%
GNMA II 30 YR	5.5	3/20/46	232,337	239,702	0.024%
GNMA II 30 YR	4	3/20/47	2,182,454	2,095,451	0.211%
GNMA II 30 YR	3.5	3/20/47	36,277	33,938	0.003%
GNMA II 30 YR	5.5	3/20/49	1,255,826	1,271,093	0.128%
GNMA II 30 YR	4	3/20/49	1,647,978	1,560,792	0.158%
GNMA II 30 YR	3.5	3/20/50	1,542,927	1,433,431	0.145%
GNMA II 30 YR	3.5	3/20/50	6,274,238	5,826,630	0.588%
GNMA II 30 YR	2	3/20/51	46,732,944	39,421,426	3.978%
GNMA II 30 YR	1.5	3/20/52	8,242,915	6,608,074	0.667%
GNMA II 30 YR	2	3/20/52	21,255,078	17,862,137	1.803%
GNMA II 30 YR	4.5	4/20/41	158,364	157,259	0.016%
GNMA II 30 YR	3.5	4/20/42	8,763	8,142	0.001%
GNMA II 30 YR	3.5	4/20/43	398,103	369,890	0.037%
GNMA II 30 YR	3	4/20/43	511,744	468,024	0.047%
GNMA II 30 YR	3.5	4/20/43	2,027,597	1,910,276	0.193%
GNMA II 30 YR	4.5	4/20/45	275,597	273,163	0.028%
GNMA II 30 YR	3.5	4/20/45	158,818	148,784	0.015%
GNMA II 30 YR	3.5	4/20/45	67,510	63,246	0.006%
GNMA II 30 YR	5.5	4/20/46	10,956	11,334	0.001%
GNMA II 30 YR	4	4/20/47	4,103,537	3,936,240	0.397%
GNMA II 30 YR	3.5	4/20/47	94,257	88,156	0.009%
GNMA II 30 YR	3.5	4/20/47	82,029	76,737	0.008%
GNMA II 30 YR	4	4/20/49	2,529,699	2,395,122	0.242%
GNMA II 30 YR	1.5	4/20/51	4,371,244	3,504,283	0.354%
GNMA II 30 YR	1.5	4/20/52	144,458	115,807	0.012%
GNMA II 30 YR	4.5	5/20/30	18,142	17,755	0.002%
GNMA II 30 YR	4.5	5/20/41	9,041	8,978	0.001%
GNMA II 30 YR	3.5	5/20/42	67,041	62,291	0.006%
GNMA II 30 YR	3.5	5/20/42	134,661	126,719	0.013%
GNMA II 30 YR	3	5/20/43	1,485,299	1,358,824	0.137%
GNMA II 30 YR	3.5	5/20/43	1,863,284	1,757,560	0.177%
GNMA II 30 YR	3	5/20/45	582,756	531,214	0.054%
GNMA II 30 YR	5.5	5/20/45	68,067	70,184	0.007%
GNMA II 30 YR	3	5/20/46	8,666,257	7,880,848	0.795%
GNMA II 30 YR	4	5/20/46	548,288	527,349	0.053%
GNMA II 30 YR	4	5/20/47	5,650,620	5,423,616	0.547%
GNMA II 30 YR	5	5/20/48	257,443	256,827	0.026%
GNMA II 30 YR	5.5	5/20/48	635,790	645,281	0.065%
GNMA II 30 YR	5	5/20/48	542,069	535,955	0.054%
GNMA II 30 YR	3.5	5/20/50	1,280,596	1,191,148	0.120%
GNMA II 30 YR	3.5	5/20/50	2,570,135	2,394,980	0.242%
GNMA II 30 YR	3.5	5/20/51	4,593,067	4,295,864	0.434%
GNMA II 30 YR	3	5/20/51	1,089,651	992,404	0.100%
GNMA II 30 YR	3	5/20/51	2,558,424	2,311,112	0.233%
GNMA II 30 YR	2	5/20/52	795,460	668,486	0.067%
GNMA II 30 YR	3.5	6/20/42	2,747,482	2,586,008	0.261%
GNMA II 30 YR	3	6/20/43	834,451	763,611	0.077%
GNMA II 30 YR	3.5	6/20/43	1,502,199	1,415,582	0.143%
GNMA II 30 YR	5.5	6/20/43	57,819	59,556	0.006%
GNMA II 30 YR	3.5	6/20/44	916,910	863,813	0.087%
GNMA II 30 YR	5.5	6/20/45	2,282	2,350	0.000%
GNMA II 30 YR	3	6/20/46	10,339,300	9,398,976	0.949%
GNMA II 30 YR	5.5	6/20/46	4,858	5,036	0.001%
GNMA II 30 YR	4	6/20/47	2,133,529	2,047,859	0.207%
GNMA II 30 YR	5	6/20/48	1,033,531	1,029,943	0.104%
GNMA II 30 YR	5.5	6/20/48	2,618,929	2,658,941	0.268%
GNMA II 30 YR	5	6/20/49	1,973	1,962	0.000%
GNMA II 30 YR	3	6/20/50	9,097,668	8,209,537	0.829%
GNMA II 30 YR	4	6/20/50	434,083	414,539	0.042%
GNMA II 30 YR	4.5	6/20/50	2,497,995	2,435,956	0.246%
GNMA II 30 YR	2	6/20/51	4,156,859	3,501,297	0.353%
GNMA II 30 YR	2.5	6/20/51	4,350,899	3,758,942	0.379%
GNMA II 30 YR	5.5	7/20/35	41,463	41,290	0.004%
GNMA II 30 YR	1.5	7/20/36	772,898	663,010	0.067%
GNMA II 30 YR	6.5	7/20/36	2,431	2,474	0.000%
GNMA II 30 YR	4.5	7/20/41	2,567,283	2,549,365	0.257%
GNMA II 30 YR	4	7/20/42	679,891	660,149	0.067%

GNMA II 30 YR	6	7/20/45	95,187	99,609	0.010%
GNMA II 30 YR	3.5	7/20/45	82,050	76,864	0.008%
GNMA II 30 YR	3	7/20/46	7,024,892	6,394,227	0.645%
GNMA II 30 YR	3.5	7/20/46	3,007,978	2,817,180	0.284%
GNMA II 30 YR	4.5	7/20/46	645,083	639,399	0.065%
GNMA II 30 YR	3	7/20/46	10,648,487	9,673,402	0.976%
GNMA II 30 YR	3.5	7/20/46	1,229,850	1,151,163	0.116%
GNMA II 30 YR	4.5	7/20/47	2,564,275	2,516,278	0.254%
GNMA II 30 YR	3.5	7/20/47	94,167	88,151	0.009%
GNMA II 30 YR	4	7/20/49	295,068	280,442	0.028%
GNMA II 30 YR	4	7/20/49	381,472	364,830	0.037%
GNMA II 30 YR	4	7/20/49	656,041	623,969	0.063%
GNMA II 30 YR	3.5	7/20/49	2,263,924	2,056,253	0.208%
GNMA II 30 YR	3.5	7/20/49	3,258,636	3,028,506	0.306%
GNMA II 30 YR	3.5	7/20/49	5,408,931	5,026,871	0.507%
GNMA II 30 YR	2	7/20/51	60,294,090	50,843,436	5.131%
GNMA II 30 YR	2.5	7/20/51	12,181,886	10,519,981	1.062%
GNMA II 30 YR	6	8/20/39	198,922	208,058	0.021%
GNMA II 30 YR	3.5	8/20/42	2,162,268	2,035,587	0.205%
GNMA II 30 YR	4	8/20/42	127,832	124,120	0.013%
GNMA II 30 YR	5	8/20/42	562,020	571,053	0.058%
GNMA II 30 YR	3	8/20/43	264,517	242,197	0.024%
GNMA II 30 YR	3.5	8/20/43	682,944	643,700	0.065%
GNMA II 30 YR	3.5	8/20/44	393,650	371,558	0.037%
GNMA II 30 YR	4	8/20/45	30,594	29,467	0.003%
GNMA II 30 YR	3.5	8/20/45	3,638,978	3,410,046	0.344%
GNMA II 30 YR	3.5	8/20/46	501,845	470,122	0.047%
GNMA II 30 YR	3.5	8/20/46	1,123,789	1,051,891	0.106%
GNMA II 30 YR	3.5	8/20/46	648,391	606,406	0.061%
GNMA II 30 YR	4.5	8/20/47	5,235,345	5,136,040	0.518%
GNMA II 30 YR	5	8/20/47	3,095,811	3,091,266	0.312%
GNMA II 30 YR	5	8/20/48	81,334	80,989	0.008%
GNMA II 30 YR	5	8/20/48	1,226,789	1,214,767	0.123%
GNMA II 30 YR	2.5	8/20/50	17,536,921	15,187,657	1.533%
GNMA II 30 YR	4	8/20/50	166,328	158,948	0.016%
GNMA II 30 YR	2.5	8/20/51	25,395,629	22,020,642	2.222%
GNMA II 30 YR	2.5	8/20/51	38,622,222	33,319,723	3.363%
GNMA II 30 YR	2	8/20/52	5,741,027	4,831,994	0.488%
GNMA II 30 YR	2.5	8/20/52	3,162,562	2,739,776	0.277%
GNMA II 30 YR	6.5	9/20/34	5,720	5,870	0.001%
GNMA II 30 YR	1.5	9/20/36	8,743,407	7,501,872	0.757%
GNMA II 30 YR	6	9/20/38	15,846	15,971	0.002%
GNMA II 30 YR	4.5	9/20/41	199,957	198,561	0.020%
GNMA II 30 YR	3.5	9/20/42	256,019	241,216	0.024%
GNMA II 30 YR	4	9/20/42	43,132	41,878	0.004%
GNMA II 30 YR	3.5	9/20/43	3,898,226	3,675,015	0.371%
GNMA II 30 YR	3.5	9/20/44	109,951	103,003	0.010%
GNMA II 30 YR	5.5	9/20/45	106,675	110,410	0.011%
GNMA II 30 YR	3.5	9/20/46	389,063	364,622	0.037%
GNMA II 30 YR	4.5	9/20/46	928,123	901,890	0.091%
GNMA II 30 YR	5	9/20/46	612,845	622,703	0.063%
GNMA II 30 YR	3.5	9/20/46	161,118	151,052	0.015%
GNMA II 30 YR	4	9/20/47	522,870	503,154	0.051%
GNMA II 30 YR	5	9/20/47	257,061	256,683	0.026%
GNMA II 30 YR	6	9/20/47	117,581	123,040	0.012%
GNMA II 30 YR	5	9/20/48	242,293	241,190	0.024%
GNMA II 30 YR	3.5	9/20/49	3,073,003	2,791,752	0.282%
GNMA II 30 YR	3.5	9/20/49	2,662,664	2,418,664	0.244%
GNMA II 30 YR	2.5	9/20/51	9,717,313	8,392,395	0.847%
GNMA II 30 YR	2	9/20/52	2,903,301	2,442,096	0.246%
GNMA II 30 YR	2.5	9/20/52	4,699,846	4,071,151	0.411%
Government National Mortgage Assn.	8	10/20/24	363	362	0.000%
Government National Mortgage Assn.	7	10/20/28	107,858	109,148	0.011%
Government National Mortgage Assn.	7	10/20/29	6,506	6,600	0.001%
Government National Mortgage Assn.	7	10/20/30	34,033	34,820	0.004%
Government National Mortgage Assn.	5.5	10/20/32	998,748	1,013,925	0.102%
Government National Mortgage Assn.	5.5	10/20/33	15,355	15,645	0.002%
Government National Mortgage Assn.	5.5	10/20/34	1,319,512	1,358,979	0.137%
Government National Mortgage Assn.	5	10/20/35	9,221	9,346	0.001%
Government National Mortgage Assn.	5.5	10/20/35	1,203	1,240	0.000%
Government National Mortgage Assn.	4.5	10/20/39	8,207	8,150	0.001%
Government National Mortgage Assn.	5	10/20/39	2,363,746	2,401,077	0.242%

Government National Mortgage Assn.	6	10/20/39	19,697	20,612	0.002%
Government National Mortgage Assn.	4	10/20/40	85,660	83,172	0.008%
Government National Mortgage Assn.	4.5	10/20/40	54,284	53,905	0.005%
Government National Mortgage Assn.	5.5	11/20/32	2,147,668	2,180,238	0.220%
Government National Mortgage Assn.	5.5	11/20/33	50,392	51,345	0.005%
Government National Mortgage Assn.	5.5	11/20/34	15,983	16,462	0.002%
Government National Mortgage Assn.	5	11/20/35	4,427	4,498	0.000%
Government National Mortgage Assn.	5.5	11/20/38	279,849	289,654	0.029%
Government National Mortgage Assn.	4.5	11/20/39	9,234	9,169	0.001%
Government National Mortgage Assn.	5	1/1/34	12,730,000	12,509,214	1.262%
Government National Mortgage Assn.	6.5	1/1/35	1,140,000	1,160,039	0.117%
Government National Mortgage Assn.	4.5	1/1/38	10,200,000	9,844,594	0.994%
Government National Mortgage Assn.	4	1/1/39	10,593,000	10,023,212	1.012%
Government National Mortgage Assn.	3.5	1/1/42	(2,313,000)	(2,134,736)	(0.215%)
Government National Mortgage Assn.	3.5	1/1/42	19,865,000	18,354,950	1.852%
Government National Mortgage Assn.	2.5	1/1/43	58,321,000	50,497,785	5.096%
Government National Mortgage Assn.	3	1/1/43	14,118,000	12,614,102	1.273%
Government National Mortgage Assn.	2	1/1/50	25,578,000	21,496,511	2.169%
Government National Mortgage Assn.	7	1/20/28	3,184	3,201	0.000%
Government National Mortgage Assn.	6	1/20/32	18,303	18,908	0.002%
Government National Mortgage Assn.	7	1/20/34	12,017	11,878	0.001%
Government National Mortgage Assn.	4.5	1/20/35	3,141	3,119	0.000%
Government National Mortgage Assn.	5	1/20/35	368,958	373,970	0.038%
Government National Mortgage Assn.	5.5	1/20/35	1,162	1,178	0.000%
Government National Mortgage Assn.	5	1/20/36	323,779	328,977	0.033%
Government National Mortgage Assn.	5.5	1/20/36	219,377	225,968	0.023%
Government National Mortgage Assn.	6	1/20/39	45,274	47,379	0.005%
Government National Mortgage Assn.	4.5	1/20/40	54,892	54,509	0.006%
Government National Mortgage Assn.	5.5	1/20/40	686,522	709,711	0.072%
Government National Mortgage Assn.	5.5	12/20/33	15,349	15,675	0.002%
Government National Mortgage Assn.	6	12/20/33	140,298	146,791	0.015%
Government National Mortgage Assn.	4.5	12/20/34	11,272	11,194	0.001%
Government National Mortgage Assn.	5	12/20/34	487,680	495,497	0.050%
Government National Mortgage Assn.	5.5	12/20/34	69,901	71,470	0.007%
Government National Mortgage Assn.	5	12/20/35	481,565	489,280	0.049%
Government National Mortgage Assn.	6	12/20/36	200,891	210,216	0.021%
Government National Mortgage Assn.	6	12/20/38	152,722	159,812	0.016%
Government National Mortgage Assn.	4	12/20/39	51,377	49,885	0.005%
Government National Mortgage Assn.	4.5	12/20/39	557,850	553,956	0.056%
Government National Mortgage Assn.	7	2/20/31	5,838	5,945	0.001%
Government National Mortgage Assn.	5.5	2/20/33	72,505	73,784	0.007%
Government National Mortgage Assn.	5.5	2/20/34	857,222	874,489	0.088%
Government National Mortgage Assn.	5	2/20/35	4,329	4,387	0.000%
Government National Mortgage Assn.	5.5	2/20/35	167,711	171,560	0.017%
Government National Mortgage Assn.	5	2/20/36	167,837	169,721	0.017%
Government National Mortgage Assn.	5.5	2/20/37	14	14	0.000%
Government National Mortgage Assn.	6	2/20/37	532,913	557,657	0.056%
Government National Mortgage Assn.	5.5	2/20/38	35,575	36,746	0.004%
Government National Mortgage Assn.	6	2/20/39	98,852	103,439	0.010%
Government National Mortgage Assn.	4.5	2/20/39	4,277	4,247	0.000%
Government National Mortgage Assn.	4.5	2/20/40	324,957	322,689	0.033%
Government National Mortgage Assn.	5	2/20/40	2,010,127	2,035,045	0.205%
Government National Mortgage Assn.	9	3/20/25	108	108	0.000%
Government National Mortgage Assn.	7	3/20/30	2,986	3,041	0.000%
Government National Mortgage Assn.	5.5	3/20/32	1,252	1,258	0.000%
Government National Mortgage Assn.	5	3/20/34	11,156	11,216	0.001%
Government National Mortgage Assn.	5.5	3/20/34	225,560	230,653	0.023%
Government National Mortgage Assn.	5	3/20/35	19,187	19,448	0.002%
Government National Mortgage Assn.	5.5	3/20/35	25,040	25,790	0.003%
Government National Mortgage Assn.	5	3/20/36	1,142	1,160	0.000%
Government National Mortgage Assn.	4	3/20/39	11,363	11,036	0.001%
Government National Mortgage Assn.	4	3/20/40	12,067	11,716	0.001%
Government National Mortgage Assn.	7	4/20/31	37,454	38,971	0.004%
Government National Mortgage Assn.	4.5	4/20/34	1,899	1,885	0.000%
Government National Mortgage Assn.	4.5	4/20/35	8,542	8,482	0.001%
Government National Mortgage Assn.	5	4/20/38	178,906	181,781	0.018%
Government National Mortgage Assn.	5	4/20/39	107,932	109,643	0.011%
Government National Mortgage Assn.	5.5	4/20/39	3,726	3,843	0.000%
Government National Mortgage Assn.	6	4/20/39	56,302	58,911	0.006%
Government National Mortgage Assn.	4.5	4/20/40	2,437,663	2,420,647	0.244%
Government National Mortgage Assn.	5	4/20/40	1,281,681	1,302,323	0.131%
Government National Mortgage Assn.	8	5/20/27	3,224	3,259	0.000%

Government National Mortgage Assn.	7	5/20/28	16,679	16,788	0.002%
Government National Mortgage Assn.	5.5	5/20/31	512	510	0.000%
Government National Mortgage Assn.	7	5/20/31	9,965	10,182	0.001%
Government National Mortgage Assn.	5.5	5/20/34	253,912	260,272	0.026%
Government National Mortgage Assn.	5	5/20/35	777,721	788,292	0.080%
Government National Mortgage Assn.	5.5	5/20/35	15,203	15,659	0.002%
Government National Mortgage Assn.	6	5/20/36	18,079	18,918	0.002%
Government National Mortgage Assn.	5.5	5/20/39	19,405	20,025	0.002%
Government National Mortgage Assn.	4.5	5/20/40	4,421,467	4,390,596	0.443%
Government National Mortgage Assn.	7	6/20/29	4,289	4,345	0.000%
Government National Mortgage Assn.	5	6/20/33	44,020	43,968	0.004%
Government National Mortgage Assn.	4.5	6/20/34	23,852	23,686	0.002%
Government National Mortgage Assn.	5	6/20/35	568	575	0.000%
Government National Mortgage Assn.	4	6/20/40	352,976	342,723	0.035%
Government National Mortgage Assn.	4.5	6/20/40	592,798	585,826	0.059%
Government National Mortgage Assn.	7	7/20/31	20,997	21,836	0.002%
Government National Mortgage Assn.	5.5	7/20/32	1,759	1,753	0.000%
Government National Mortgage Assn.	5.5	7/20/33	190,181	193,076	0.019%
Government National Mortgage Assn.	5	7/20/34	9,255	9,378	0.001%
Government National Mortgage Assn.	5.5	7/20/34	110,589	113,490	0.011%
Government National Mortgage Assn.	6	7/20/34	145,549	152,285	0.015%
Government National Mortgage Assn.	5.5	7/20/35	1,130,239	1,154,653	0.117%
Government National Mortgage Assn.	6	7/20/36	41,533	43,449	0.004%
Government National Mortgage Assn.	4.5	7/20/39	16,502	16,387	0.002%
Government National Mortgage Assn.	5	7/20/39	150,893	153,279	0.015%
Government National Mortgage Assn.	3.5	7/20/39	718,684	683,771	0.069%
Government National Mortgage Assn.	4.5	7/20/40	855,077	849,109	0.086%
Government National Mortgage Assn.	8	8/20/25	1,960	1,969	0.000%
Government National Mortgage Assn.	7	8/20/29	41,907	42,361	0.004%
Government National Mortgage Assn.	7	8/20/30	10,787	10,840	0.001%
Government National Mortgage Assn.	5.5	8/20/32	29,380	29,439	0.003%
Government National Mortgage Assn.	5.5	8/20/33	30,251	30,711	0.003%
Government National Mortgage Assn.	5	8/20/33	307,197	306,555	0.031%
Government National Mortgage Assn.	5.5	8/20/34	115,892	119,371	0.012%
Government National Mortgage Assn.	5	8/20/35	9,095	9,241	0.001%
Government National Mortgage Assn.	5.5	8/20/35	29,019	29,888	0.003%
Government National Mortgage Assn.	5.5	8/20/38	178,773	185,029	0.019%
Government National Mortgage Assn.	6	8/20/38	324,486	339,555	0.034%
Government National Mortgage Assn.	4	8/20/39	26,158	25,399	0.003%
Government National Mortgage Assn.	4.5	8/20/39	20,036	19,896	0.002%
Government National Mortgage Assn.	4	8/20/40	316,845	307,641	0.031%
Government National Mortgage Assn.	4.5	8/20/40	50,969	50,613	0.005%
Government National Mortgage Assn.	5	8/20/40	684,061	692,547	0.070%
Government National Mortgage Assn.	8	9/20/26	6,830	6,907	0.001%
Government National Mortgage Assn.	5.5	9/20/32	117,176	118,961	0.012%
Government National Mortgage Assn.	5	9/20/33	724,788	725,796	0.073%
Government National Mortgage Assn.	5.5	9/20/33	39,979	40,207	0.004%
Government National Mortgage Assn.	5.5	9/20/34	263,396	264,087	0.027%
Government National Mortgage Assn.	5	9/20/35	81,606	82,715	0.008%
Government National Mortgage Assn.	5.5	9/20/35	663,077	682,897	0.069%
Government National Mortgage Assn.	6	9/20/38	944,442	988,043	0.100%
Government National Mortgage Assn.	4.5	9/20/40	52,245	50,752	0.005%
Government National Mortgage Assn.	3.5	9/20/40	790,440	743,433	0.075%
Government National Mortgage Assn.	4	9/20/40	348,397	338,282	0.034%
Government National Mortgage Assn.	4.5	9/20/40	479,552	473,866	0.048%
Government National Mortgage Association	4.5	10/16/43	6,716,667	686,257	0.069%
Government National Mortgage Association	4	10/20/42	2,260,478	364,007	0.037%
Government National Mortgage Association	3.5	10/20/50	2,560,000	2,155,273	0.218%
Government National Mortgage Association	4	11/20/45	5,744,507	891,615	0.090%
Government National Mortgage Association	3	11/20/47	33,929	30,964	0.003%
Government National Mortgage Association	3.5	11/20/51	2,930,390	465,858	0.047%
Government National Mortgage Association	3	1/20/50	763,815	94,132	0.009%
Government National Mortgage Association	3	1/20/50	2,810,086	322,582	0.033%
Government National Mortgage Association	5.82	1/20/53	7,909,897	7,863,044	0.794%
Government National Mortgage Association	3.5	12/20/45	4,517,701	527,251	0.053%
Government National Mortgage Association	5	2/16/40	18,276,067	3,221,506	0.325%
Government National Mortgage Association	3.5	2/16/51	6,775,119	966,102	0.098%
Government National Mortgage Association	2.67	2/16/51	6,161,137	588,199	0.059%
Government National Mortgage Association	3.5	2/20/41	342,261	1,517	0.000%
Government National Mortgage Association	3	2/20/46	3,000,000	2,451,559	0.247%
Government National Mortgage Association	3	2/20/46	356,459	18,222	0.002%
Government National Mortgage Association	3	3/20/46	646,943	21,462	0.002%

Government National Mortgage Association	4.5	4/20/39	154,221	23,696	0.002%
Government National Mortgage Association	3.5	4/20/46	6,017,823	848,500	0.086%
Government National Mortgage Association	3.5	6/20/47	4,199,800	3,759,431	0.379%
Government National Mortgage Association	4	6/20/49	5,760,045	954,145	0.096%
Government National Mortgage Association	4.5	6/20/49	1,253,040	180,065	0.018%
Government National Mortgage Association	3.5	8/20/29	4,513,669	274,711	0.028%
Government National Mortgage Association	4	8/20/44	5,121,945	815,815	0.082%
Government National Mortgage Association	3.5	9/20/29	1,487,795	75,924	0.008%
Government National Mortgage Association	5.52	9/20/52	4,837,205	4,737,569	0.478%
GOVT NATL MORTG ASSN	8	9/15/27	13,128	13,129	0.001%
GOVT NATL MORTG ASSN	8	9/15/27	12,319	12,303	0.001%
GOVT NATL MORTG ASSN	8	9/15/27	26,504	26,514	0.003%
GOVT NATL MTG ASSN	7.5	12/15/23	70	70	0.000%
GOVT NATL MTG ASSN	6.5	4/15/26	3,136	3,197	0.000%
GOVT NATL MTG ASSN	8	8/15/27	24,415	24,424	0.002%
GOVT NATL MTG ASSN	8.5	9/15/24	113	113	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	60	60	0.000%
GOVT NATL MTG ASSN I	7.5	10/15/23	40	40	0.000%
GOVT NATL MTG ASSN I	9.5	10/15/24	436	435	0.000%
GOVT NATL MTG ASSN I	8	1/15/27	9,168	9,156	0.001%
GOVT NATL MTG ASSN I	8	1/15/28	24,058	24,060	0.002%
GOVT NATL MTG ASSN I	9.5	12/15/24	709	707	0.000%
GOVT NATL MTG ASSN I	7.5	12/15/26	22,417	22,401	0.002%
GOVT NATL MTG ASSN I	8	12/15/26	19,686	19,686	0.002%
GOVT NATL MTG ASSN I	8	12/15/27	56,241	57,006	0.006%
GOVT NATL MTG ASSN I	8	12/15/27	19,510	19,508	0.002%
GOVT NATL MTG ASSN I	7.5	2/15/28	21,032	21,017	0.002%
GOVT NATL MTG ASSN I	8	3/15/25	33	33	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/26	216	216	0.000%
GOVT NATL MTG ASSN I	6.5	3/15/26	43	43	0.000%
GOVT NATL MTG ASSN I	7.5	3/15/28	302	302	0.000%
GOVT NATL MTG ASSN I	6.5	4/15/26	1,174	1,197	0.000%
GOVT NATL MTG ASSN I	9	5/15/24	566	565	0.000%
GOVT NATL MTG ASSN I	7.5	8/15/23	93	93	0.000%
GOVT NATL MTG ASSN I	9	8/15/24	1,253	1,252	0.000%
GOVT NATL MTG ASSN I	7.5	9/15/23	2	2	0.000%
GOVT NATL MTG ASSN I	9.5	9/15/24	1,012	1,010	0.000%
GOVT NATL MTG ASSN I	9	9/15/24	1,026	1,025	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	3,519	3,588	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/27	2,831	2,886	0.000%
GOVT NATL MTG ASSN I NEW	6.5	1/15/28	19,570	19,952	0.002%
GOVT NATL MTG ASSN I NEW	6.5	12/15/23	46	47	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	185	189	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	3,186	3,248	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	3,674	3,746	0.000%
GOVT NATL MTG ASSN I NEW	6.5	3/15/26	6,928	7,063	0.001%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	2,622	2,673	0.000%
GOVT NATL MTG ASSN I NEW	6.5	5/15/26	3,232	3,295	0.000%
GOVT NATL MTG ASSN I NEW	6.5	6/15/26	984	1,003	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	431	440	0.000%
GOVT NATL MTG ASSN I NEW	6.5	8/15/27	8,035	8,192	0.001%
GOVT NATL MTG ASSN I NEW	6.5	9/15/27	9,765	9,955	0.001%
TRP Government Reserve	5.13		110,769,569	110,769,569	11.179%
Vista Point Securitization Trust 2020-1	2.77	3/25/65	1,391,654	1,372,600	0.139%

Total Investments in Securities	1,140,583,097
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Futures Contracts	Contracts	Expiration	Contract Value	Unrealized G/L	% of Net Assets
UXYU3 UST 10YR ULTRA FUT SEP 23	(136)	9/20/2023	(16,107,500)	194,245	(1.626%)
WNU3 ULTRA US BOND FUT SEP 23	(75)	9/20/2023	(10,216,406)	(118,482)	(1.031%)

Total Futures Contracts	75,763
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NET ASSETS	990,873,149
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NET ASSET VALUE PER SHARE	
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GNMA Fund Shares	8.06
(\$269,172,026 / 33,399,149 Shares Outstanding)	

GNMA Fund- I Class Shares	8.05
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(\$165,455,363 / 20,541,064 Shares Outstanding)

GNMA Fund- Z Class Shares

8.06

(\$556,245,760 / 69,016,799 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.